



Derivatives High/Low Report

High/Low for 23/07/2009

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
23/07/2009	\$ / R 2009/09/14			Currency Future	7.7953	7.7347	(0.777)	7.8900	7.7400	256,151
23/07/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,508.0000	2,568.0000	2.392	0	0	0
23/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
23/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,355.0000	7,415.0000	0.816	0	0	0
23/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	249.0000	282.0000	13.253	0	0	0
23/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,916.0000	1,974.0000	3.027	0	0	0
23/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,529.0000	1,586.0000	3.728	0	0	0
23/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,906.0000	2,966.0000	2.065	0	0	0
23/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,405.0000	7,465.0000	0.810	0	0	0
23/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	2,014.0000	2,073.0000	2.929	0	0	0
23/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,481.0000	1,538.0000	3.849	0	0	0
23/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,905.0000	5,965.0000	1.016	0	0	0
23/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	206.0000	182.0000	(11.650)	0	0	0
23/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,855.0000	5,915.0000	1.025	0	0	0
23/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,309.0000	2,369.0000	2.599	0	0	0
23/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,359.0000	2,419.0000	2.543	0	0	0
23/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,355.0000	4,415.0000	1.378	0	0	0
23/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,063.0000	2,122.0000	2.860	0	0	0
23/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
23/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	322.0000	286.0000	(11.180)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	124.0000	109.0000	(12.097)	119	119	110
23/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,458.0000	2,518.0000	2.441	0	0	0
23/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	177.0000	201.0000	13.559	0	0	0
23/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	737.0000	787.0000	6.784	0	0	0
23/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,241.0000	1,297.0000	4.512	0	0	0
23/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	529.0000	574.0000	8.507	0	0	140
23/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	224.0000	199.0000	(11.161)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,336.0000	1,393.0000	4.266	0	0	0
23/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	610.0000	658.0000	7.869	0	0	0
23/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	1,053.0000	1,107.0000	5.128	0	0	0
23/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,867.0000	1,925.0000	3.107	0	0	0
23/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,806.0000	2,867.0000	2.174	0	0	0
23/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
23/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,405.0000	4,465.0000	1.362	0	0	0
23/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	105.0000	92.0000	(12.381)	103	103	2,054
23/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	135.0000	119.0000	(11.852)	0	0	25
23/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	311.0000	348.0000	11.897	0	0	25
23/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	119.0000	138.0000	15.966	0	0	50

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	452.0000	495.0000	9.513	0	0	0
23/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,433.0000	1,490.0000	3.978	0	0	0
23/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	147.0000	129.0000	(12.245)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,211.0000	2,270.0000	2.668	0	0	0
23/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,309.0000	2,369.0000	2.599	0	0	0
23/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	569.0000	616.0000	8.260	0	0	0
23/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	1,000
23/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,607.0000	2,667.0000	2.301	0	0	0
23/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,398.0000	1,338.0000	(4.292)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	490.0000	534.0000	8.980	0	0	50
23/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,100.0000	1,154.0000	4.909	0	0	0
23/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	114.0000	100.0000	(12.281)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	694.0000	744.0000	7.205	0	0	0
23/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	279.0000	314.0000	12.545	0	0	0
23/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,605.0000	4,665.0000	1.303	0	0	0
23/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	294.0000	260.0000	(11.565)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,856.0000	2,916.0000	2.101	0	0	0
23/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	89.0000	78.0000	(12.360)	0	0	25
23/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,260.0000	2,320.0000	2.655	0	0	0
23/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,505.0000	3,566.0000	1.740	0	0	0
23/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,206.0000	3,266.0000	1.871	0	0	0
23/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,260.0000	2,320.0000	2.655	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	199.0000	225.0000	13.065	0	0	0
23/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	641.0000	589.0000	(8.112)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,625.0000	1,682.0000	3.508	0	0	0
23/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,895.0000	2,835.0000	(2.073)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,101.0000	1,041.0000	(5.450)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	652.0000	700.0000	7.362	0	0	0
23/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	351.0000	313.0000	(10.826)	0	0	13,157
23/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,395.0000	4,335.0000	(1.365)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	156.0000	178.0000	14.103	0	0	200
23/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	961.0000	1,014.0000	5.515	0	0	0
23/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	97.0000	85.0000	(12.371)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	200
23/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,707.0000	2,767.0000	2.216	0	0	0
23/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	45.0000	54.0000	20.000	0	0	0
23/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	174.0000	153.0000	(12.069)	0	0	2,000
23/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	100
23/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	2,014.0000	2,073.0000	2.929	0	0	0
23/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,647.0000	1,587.0000	(3.643)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	379.0000	419.0000	10.554	0	0	0
23/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,577.0000	1,634.0000	3.614	0	0	0
23/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,595.0000	4,535.0000	(1.306)	0	0	0
23/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,145.0000	3,085.0000	(1.908)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,557.0000	2,618.0000	2.386	0	0	0
23/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,161.0000	2,221.0000	2.776	0	0	0
23/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,105.0000	6,165.0000	0.983	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	223.0000	251.0000	12.556	0	0	0
23/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	344.0000	383.0000	11.337	0	0	140
23/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,607.0000	2,667.0000	2.301	0	0	0
23/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,757.0000	2,817.0000	2.176	0	0	0
23/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	249.0000	282.0000	13.253	0	0	0
23/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,597.0000	1,537.0000	(3.757)	0	0	0
23/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	268.0000	236.0000	(11.940)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	737.0000	787.0000	6.784	0	0	0
23/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	870.0000	922.0000	5.977	0	0	0
23/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,856.0000	2,916.0000	2.101	0	0	0
23/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,955.0000	4,016.0000	1.542	0	0	0
23/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	915.0000	968.0000	5.792	0	0	0
23/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,557.0000	2,618.0000	2.386	0	0	0
23/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	65.0000	76.0000	16.923	0	0	0
23/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,605.0000	7,665.0000	0.789	0	0	0
23/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,645.0000	4,585.0000	(1.292)	0	0	0
23/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,955.0000	5,015.0000	1.211	0	0	0
23/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	83.0000	72.0000	(13.253)	0	0	140
23/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,555.0000	3,616.0000	1.716	0	0	0
23/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	560.0000	511.0000	(8.750)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
23/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,095.0000	3,035.0000	(1.939)	0	0	0
23/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0

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23/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	160.0000	141.0000	(11.875)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,194.0000	1,249.0000	4.606	0	0	0
23/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,355.0000	3,416.0000	1.818	0	0	0
23/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	862.0000	805.0000	(6.613)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,052.0000	992.0000	(5.703)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,161.0000	2,221.0000	2.776	0	0	0
23/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,003.0000	945.0000	(5.783)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,289.0000	1,345.0000	4.344	0	0	0
23/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	4,005.0000	4,066.0000	1.523	0	0	0
23/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,063.0000	2,122.0000	2.860	0	0	0
23/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	825.0000	877.0000	6.303	0	0	0
23/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	5,005.0000	5,065.0000	1.199	0	0	0
23/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,349.0000	1,288.0000	(4.522)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	961.0000	1,014.0000	5.515	0	0	0
23/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,577.0000	1,634.0000	3.614	0	0	0
23/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,112.0000	2,171.0000	2.794	0	0	0
23/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,673.0000	1,731.0000	3.467	0	0	0
23/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	415.0000	373.0000	(10.120)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,156.0000	3,216.0000	1.901	0	0	0
23/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,433.0000	1,490.0000	3.978	0	0	0
23/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,448.0000	1,388.0000	(4.144)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
23/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	781.0000	832.0000	6.530	0	0	0
23/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,359.0000	2,419.0000	2.543	0	0	0
23/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	484.0000	439.0000	(9.298)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	415.0000	456.0000	9.880	0	0	0
23/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	30
23/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,965.0000	2,023.0000	2.952	0	0	0
23/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,818.0000	1,876.0000	3.190	0	0	0
23/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,705.0000	3,766.0000	1.646	0	0	0
23/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	726.0000	672.0000	(7.438)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,147.0000	1,202.0000	4.795	0	0	0
23/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,770.0000	1,828.0000	3.277	0	0	0
23/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	908.0000	851.0000	(6.278)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,289.0000	1,345.0000	4.344	0	0	0
23/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,705.0000	4,765.0000	1.275	0	0	0
23/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	89.0000	104.0000	16.854	0	0	0
23/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	31.0000	38.0000	22.581	0	0	0
23/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,867.0000	1,925.0000	3.107	0	0	0
23/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,305.0000	3,366.0000	1.846	0	0	0
23/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	6,055.0000	6,115.0000	0.991	0	0	0
23/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,112.0000	2,171.0000	2.794	0	0	0
23/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,818.0000	1,876.0000	3.190	0	0	0
23/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	70.0000	62.0000	(11.429)	0	0	0
23/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,405.0000	3,466.0000	1.791	0	0	0
23/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,855.0000	4,915.0000	1.236	0	0	0
23/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,200.0000	1,140.0000	(5.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,845.0000	3,785.0000	(1.560)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,409.0000	2,468.0000	2.449	0	0	0
23/07/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
23/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,916.0000	1,974.0000	3.027	0	0	0
23/07/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,956.0000	3,016.0000	2.030	0	0	0
23/07/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,106.0000	3,166.0000	1.932	0	0	0
23/07/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	3,305.0000	3,366.0000	1.846	0	0	0
23/07/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	2,845.0000	2,785.0000	(2.109)	0	0	0
23/07/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/07/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	15,157
23/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,106.0000	3,166.0000	1.932	0	0	0
23/07/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,855.0000	3,916.0000	1.582	0	0	0
23/07/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	1,007.0000	1,061.0000	5.362	0	0	0
23/07/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/07/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	3,006.0000	3,066.0000	1.996	0	0	0
23/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,757.0000	2,817.0000	2.176	0	0	0
23/07/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/07/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	1,896.0000	1,836.0000	(3.165)	0	0	0
23/07/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,205.0000	5,265.0000	1.153	0	0	0
23/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,770.0000	1,828.0000	3.277	0	0	0
23/07/2009	\$ / R	2009/09/14	3.85	Call	Currency Future	3,945.0000	3,885.0000	(1.521)	0	0	0
23/07/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	54.0000	65.0000	20.370	0	0	2,000
23/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,721.0000	1,779.0000	3.370	0	0	0
23/07/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	2,945.0000	2,885.0000	(2.037)	0	0	0
23/07/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	600.0000	549.0000	(8.500)	0	0	0
23/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	1,846.0000	1,786.0000	(3.250)	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
23/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	3,056.0000	3,116.0000	1.963	0	0	0
23/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,151.0000	1,091.0000	(5.213)	0	0	0
23/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	862.0000	805.0000	(6.613)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	3,056.0000	3,116.0000	1.963	0	0	0
23/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,205.0000	6,265.0000	0.967	0	0	0
23/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,455.0000	6,515.0000	0.930	0	0	0
23/07/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,605.0000	6,665.0000	0.908	0	0	0
23/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	38.0000	45.0000	18.421	0	0	0
23/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,673.0000	1,731.0000	3.467	0	0	0
23/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	683.0000	630.0000	(7.760)	0	0	0
23/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,545.0000	2,485.0000	(2.358)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,605.0000	3,666.0000	1.692	0	0	0
23/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	4,055.0000	4,116.0000	1.504	0	0	0
23/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,155.0000	6,215.0000	0.975	0	0	0
23/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,795.0000	2,735.0000	(2.147)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,105.0000	4,166.0000	1.486	0	0	0
23/07/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,409.0000	2,468.0000	2.449	0	0	0
23/07/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,805.0000	3,866.0000	1.603	0	0	0
23/07/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,445.0000	3,385.0000	(1.742)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
23/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,795.0000	3,735.0000	(1.581)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,355.0000	3,416.0000	1.818	0	0	0
23/07/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
23/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,505.0000	4,565.0000	1.332	0	0	0
23/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,905.0000	4,965.0000	1.223	0	0	0
23/07/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
23/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,508.0000	2,568.0000	2.392	0	0	0
23/07/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	5,105.0000	5,165.0000	1.175	0	0	0
23/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,405.0000	6,465.0000	0.937	0	0	0
23/07/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	76.0000	90.0000	18.421	0	0	0
23/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
23/07/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,445.0000	2,385.0000	(2.454)	0	0	0
23/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	344.0000	383.0000	11.337	0	0	0
23/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,657.0000	2,717.0000	2.258	0	0	0
23/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,806.0000	2,867.0000	2.174	0	0	0
23/07/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,255.0000	3,316.0000	1.874	0	0	0
23/07/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	521.0000	474.0000	(9.021)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,100.0000	1,154.0000	4.909	0	0	0
23/07/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,796.0000	1,736.0000	(3.341)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	1,946.0000	1,886.0000	(3.083)	0	0	0
23/07/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	5,055.0000	5,115.0000	1.187	0	0	0
23/07/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,384.0000	1,441.0000	4.118	0	0	0
23/07/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	955.0000	897.0000	(6.073)	0	0	0
23/07/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,805.0000	4,865.0000	1.249	0	0	0
23/07/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,555.0000	6,615.0000	0.915	0	0	0
23/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
23/07/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,697.0000	1,636.0000	(3.595)	0	0	0
23/07/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
23/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
23/07/2009	\$ / R	2009/09/14	5.30	Call	Currency Future	2,495.0000	2,435.0000	(2.405)	0	0	0
23/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,395.0000	3,335.0000	(1.767)	0	0	0
23/07/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,695.0000	2,635.0000	(2.226)	0	0	0
23/07/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,695.0000	3,635.0000	(1.624)	0	0	0
23/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
23/07/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,545.0000	3,485.0000	(1.693)	0	0	0
23/07/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,555.0000	4,615.0000	1.317	0	0	0
23/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
23/07/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,595.0000	3,535.0000	(1.669)	0	0	0
23/07/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,305.0000	6,365.0000	0.952	0	0	0
23/07/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	816.0000	760.0000	(6.863)	0	0	0
23/07/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,003.0000	945.0000	(5.783)	0	0	0
23/07/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,395.0000	2,335.0000	(2.505)	0	0	0
23/07/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,498.0000	1,437.0000	(4.072)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,625.0000	1,682.0000	3.508	0	0	0
23/07/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,595.0000	2,535.0000	(2.312)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,255.0000	3,316.0000	1.874	0	0	0
23/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,299.0000	1,239.0000	(4.619)	0	0	0
23/07/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	3,006.0000	3,066.0000	1.996	0	0	0
23/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,336.0000	1,393.0000	4.266	0	0	0
23/07/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,895.0000	3,835.0000	(1.540)	0	0	0
23/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,547.0000	1,487.0000	(3.878)	0	0	0
23/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	2,995.0000	2,935.0000	(2.003)	0	0	0
23/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,455.0000	4,515.0000	1.347	0	0	0
23/07/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,495.0000	3,435.0000	(1.717)	0	0	0
23/07/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,455.0000	3,516.0000	1.766	0	0	0
23/07/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,505.0000	6,565.0000	0.922	0	0	0
23/07/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	3,995.0000	3,935.0000	(1.502)	0	0	0
23/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,905.0000	3,966.0000	1.562	0	0	0
23/07/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	1,996.0000	1,936.0000	(3.006)	0	0	0
23/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	103.0000	120.0000	16.505	0	0	0
23/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	449.0000	405.0000	(9.800)	0	0	0
23/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	16.0000	20.0000	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
23/07/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,655.0000	3,716.0000	1.669	0	0	0
23/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,655.0000	4,715.0000	1.289	0	0	0
23/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	6,005.0000	6,065.0000	0.999	0	0	0
23/07/2009	\$ / R	2009/12/14			Currency Future	7.9313	7.8688	(0.788)	7.9300	7.8800	42,060
23/07/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	412.0000	384.0000	(6.796)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	200.0000	187.0000	(6.500)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,008.0000	2,065.0000	2.839	0	0	0
23/07/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	457.0000	423.0000	(7.440)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	812.0000	764.0000	(5.911)	0	0	0
23/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,384.0000	4,444.0000	1.369	0	0	0
23/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	10,100
23/07/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	284.0000	265.0000	(6.690)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	228.0000	212.0000	(7.018)	0	0	0
23/07/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,304.0000	3,364.0000	1.816	0	0	0
23/07/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	857.0000	903.0000	5.368	0	0	0
23/07/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	896.0000	944.0000	5.357	0	0	0
23/07/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
23/07/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,408.0000	1,462.0000	3.835	0	0	0
23/07/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,522.0000	5,584.0000	1.123	0	0	0
23/07/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,589.0000	1,644.0000	3.461	0	0	0
23/07/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,960.0000	2,018.0000	2.959	0	0	0
23/07/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,697.0000	3,757.0000	1.623	0	0	0
23/07/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	238.0000	222.0000	(6.723)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
23/07/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,598.0000	3,659.0000	1.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	412.0000	384.0000	(6.796)	415	415	200
23/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	703.0000	746.0000	6.117	0	0	0
23/07/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,481.0000	2,539.0000	2.338	0	0	0
23/07/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,498.0000	1,553.0000	3.672	0	0	0
23/07/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,090.0000	4,150.0000	1.467	0	0	0
23/07/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	255.0000	278.0000	9.020	0	0	0
23/07/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,381.0000	4,319.0000	(1.415)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	431.0000	466.0000	8.121	0	0	0
23/07/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	779.0000	824.0000	5.777	0	0	0
23/07/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	300.0000	325.0000	8.333	0	0	0
23/07/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,631.0000	4,569.0000	(1.339)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	779.0000	824.0000	5.777	0	0	0
23/07/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	709.0000	665.0000	(6.206)	0	0	13,513
23/07/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,914.0000	2,974.0000	2.059	0	0	0
23/07/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,914.0000	2,974.0000	2.059	0	0	0
23/07/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	375.0000	404.0000	7.733	0	0	0
23/07/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	260.0000	242.0000	(6.923)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	326.0000	304.0000	(6.748)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
23/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,482.0000	4,543.0000	1.361	0	0	0
23/07/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	349.0000	377.0000	8.023	0	0	0
23/07/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	326.0000	304.0000	(6.748)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	494.0000	531.0000	7.490	0	0	0
23/07/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	238.0000	222.0000	(6.723)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
23/07/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,402.0000	3,462.0000	1.764	0	0	0
23/07/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	375.0000	350.0000	(6.667)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	857.0000	903.0000	5.368	0	0	0
23/07/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,576.0000	2,635.0000	2.290	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,769.0000	2,828.0000	2.131	0	0	0
23/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,206.0000	3,266.0000	1.871	0	0	0
23/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,188.0000	4,248.0000	1.433	0	0	0
23/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,883.0000	2,820.0000	(2.185)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,369.0000	7,432.0000	0.855	0	0	0
23/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	298.0000	277.0000	(7.047)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	431.0000	466.0000	8.121	0	0	0
23/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	57.0000	63.0000	10.526	0	0	0
23/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,728.0000	4,789.0000	1.290	0	0	0
23/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	595.0000	635.0000	6.723	0	0	0
23/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,133.0000	1,074.0000	(5.207)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	481.0000	445.0000	(7.484)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	192.0000	179.0000	(6.771)	0	0	75
23/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	666.0000	709.0000	6.456	0	0	0
23/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	228.0000	212.0000	(7.018)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,635.0000	1,690.0000	3.364	0	0	0
23/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,451.0000	3,511.0000	1.739	0	0	0
23/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	531.0000	494.0000	(6.968)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,088.0000	1,032.0000	(5.147)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,647.0000	1,586.0000	(3.704)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	595.0000	635.0000	6.723	0	0	0
23/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	298.0000	277.0000	(7.047)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,291.0000	2,348.0000	2.488	0	0	0
23/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,866.0000	2,925.0000	2.059	0	0	0
23/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	33.0000	31.0000	(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
23/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	300.0000	325.0000	8.333	0	0	0
23/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,132.0000	3,070.0000	(1.980)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	161.0000	178.0000	10.559	0	0	0
23/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	978.0000	1,026.0000	4.908	0	0	0
23/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	260.0000	242.0000	(6.923)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,243.0000	2,301.0000	2.586	0	0	0
23/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	742.0000	697.0000	(6.065)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,061.0000	1,111.0000	4.713	0	0	0
23/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	358.0000	334.0000	(6.704)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	218.0000	204.0000	(6.422)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,727.0000	1,783.0000	3.243	0	0	0
23/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,338.0000	2,396.0000	2.481	0	0	0
23/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
23/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	462.0000	498.0000	7.792	0	0	0
23/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	666.0000	709.0000	6.456	0	0	0
23/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	817.0000	863.0000	5.630	0	0	0
23/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	527.0000	565.0000	7.211	0	0	0
23/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	937.0000	985.0000	5.123	0	0	0
23/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,624.0000	2,683.0000	2.248	0	0	0
23/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,255.0000	3,315.0000	1.843	0	0	0
23/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	209.0000	195.0000	(6.699)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	249.0000	232.0000	(6.827)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,019.0000	1,068.0000	4.809	0	0	0
23/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	9,530
23/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	586.0000	547.0000	(6.655)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,409.0000	1,349.0000	(4.258)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,137.0000	2,074.0000	(2.948)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	896.0000	944.0000	5.357	0	0	0
23/07/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,408.0000	1,462.0000	3.835	0	0	0
23/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,821.0000	5,883.0000	1.065	0	0	0
23/07/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,422.0000	5,484.0000	1.143	0	0	0
23/07/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
23/07/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	393.0000	367.0000	(6.616)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,055.0000	2,112.0000	2.774	0	0	0
23/07/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	630.0000	672.0000	6.667	0	0	0
23/07/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,721.0000	2,780.0000	2.168	0	0	0
23/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,877.0000	4,938.0000	1.251	0	0	0
23/07/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	324.0000	350.0000	8.025	0	0	0
23/07/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	615.0000	575.0000	(6.504)	0	0	0
23/07/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,619.0000	7,682.0000	0.827	0	0	0
23/07/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	11,110
23/07/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,672.0000	2,731.0000	2.208	0	0	0
23/07/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,042.0000	4,101.0000	1.460	0	0	0
23/07/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,120.0000	6,182.0000	1.013	0	0	0
23/07/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,291.0000	2,348.0000	2.488	0	0	0
23/07/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	312.0000	290.0000	(7.051)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
23/07/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/07/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	505.0000	469.0000	(7.129)	0	0	0
23/07/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,178.0000	1,119.0000	(5.008)	0	0	0
23/07/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	703.0000	746.0000	6.117	0	0	0
23/07/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,773.0000	1,830.0000	3.215	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	300.0000	325.0000	8.333	0	0	0
23/07/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,630.0000	4,691.0000	1.317	0	0	0
23/07/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,926.0000	4,988.0000	1.259	0	0	0
23/07/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	531.0000	494.0000	(6.968)	0	0	0
23/07/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,385.0000	2,443.0000	2.432	0	0	0
23/07/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,182.0000	3,120.0000	(1.948)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,338.0000	2,396.0000	2.481	0	0	0
23/07/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,402.0000	3,462.0000	1.764	0	0	0
23/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,992.0000	4,053.0000	1.528	0	0	0
23/07/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,149.0000	2,206.0000	2.652	0	0	0
23/07/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
23/07/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,373.0000	5,435.0000	1.154	0	0	0
23/07/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/07/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/07/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/07/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,044.0000	991.0000	(5.077)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	741.0000	785.0000	5.938	0	0	0
23/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	284.0000	265.0000	(6.690)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	177.0000	196.0000	10.734	0	0	0
23/07/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,157.0000	3,217.0000	1.901	0	0	0
23/07/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,323.0000	5,385.0000	1.165	0	0	0
23/07/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	63.0000	72.0000	14.286	0	0	0
23/07/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,498.0000	1,553.0000	3.672	0	0	0
23/07/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
23/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,061.0000	1,111.0000	4.713	0	0	0
23/07/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	277.0000	301.0000	8.664	0	0	0
23/07/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	324.0000	350.0000	8.025	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	189
23/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	112.0000	105.0000	(6.250)	0	0	3,000
23/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,364.0000	1,417.0000	3.886	0	0	0
23/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,635.0000	1,690.0000	3.364	0	0	0
23/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	192.0000	179.0000	(6.771)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,913.0000	1,971.0000	3.032	0	0	0
23/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	558.0000	520.0000	(6.810)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	63.0000	72.0000	14.286	0	0	0
23/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,482.0000	3,419.0000	(1.809)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,003.0000	951.0000	(5.184)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	342.0000	319.0000	(6.725)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,469.0000	7,532.0000	0.843	0	0	0
23/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,103.0000	1,153.0000	4.533	0	0	0
23/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,196.0000	2,253.0000	2.596	0	0	0
23/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,679.0000	4,740.0000	1.304	0	0	0
23/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	184.0000	172.0000	(6.522)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,746.0000	3,807.0000	1.628	0	0	0
23/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	560.0000	600.0000	7.143	0	0	0
23/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,032.0000	2,970.0000	(2.045)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,681.0000	1,737.0000	3.331	0	0	0
23/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,500.0000	3,560.0000	1.714	0	0	0
23/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,044.0000	991.0000	(5.077)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,484.0000	2,422.0000	(2.496)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,939.0000	1,877.0000	(3.198)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,219.0000	7,282.0000	0.873	0	0	0
23/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,672.0000	2,731.0000	2.208	0	0	0
23/07/2009	\$ / R 2009/12/14	4.90	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
23/07/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	163.0000	153.0000	(6.135)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,243.0000	2,301.0000	2.586	0	0	0
23/07/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/07/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,103.0000	1,153.0000	4.533	0	0	0
23/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	531.0000	494.0000	(6.968)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	505.0000	469.0000	(7.129)	0	0	0
23/07/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
23/07/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	272.0000	253.0000	(6.985)	0	0	247
23/07/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,038.0000	1,976.0000	(3.042)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	184.0000	172.0000	(6.522)	0	0	0
23/07/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,232.0000	1,284.0000	4.221	0	0	0
23/07/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,188.0000	4,248.0000	1.433	0	0	0
23/07/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,060.0000	3,120.0000	1.961	0	0	0
23/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,188.0000	1,240.0000	4.377	0	0	0
23/07/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,433.0000	4,493.0000	1.353	0	0	0
23/07/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,503.0000	1,443.0000	(3.992)	0	0	0
23/07/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	1,695.0000	1,634.0000	(3.599)	0	0	0
23/07/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	72.0000	82.0000	13.889	0	0	0
23/07/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,186.0000	2,124.0000	(2.836)	0	0	0
23/07/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/07/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
23/07/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,384.0000	4,444.0000	1.369	0	0	0
23/07/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,992.0000	4,053.0000	1.528	0	0	0
23/07/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,237.0000	4,297.0000	1.416	0	0	0
23/07/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	234.0000	256.0000	9.402	0	0	0
23/07/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	676.0000	634.0000	(6.213)	0	0	0
23/07/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,223.0000	1,164.0000	(4.824)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	145.0000	136.0000	(6.207)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
23/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,075.0000	5,136.0000	1.202	0	0	0
23/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	978.0000	1,026.0000	4.908	0	0	0
23/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,273.0000	5,335.0000	1.176	0	0	0
23/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,647.0000	3,708.0000	1.673	0	0	0
23/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	195.0000	215.0000	10.256	0	0	0
23/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	9,605
23/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	209.0000	195.0000	(6.699)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,319.0000	1,372.0000	4.018	0	0	0
23/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,963.0000	3,022.0000	1.991	0	0	0
23/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,532.0000	3,469.0000	(1.784)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	1,109
23/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	81.0000	93.0000	14.815	0	0	0
23/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,529.0000	2,587.0000	2.293	0	0	0
23/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,778.0000	4,839.0000	1.277	0	0	0
23/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	151.0000	141.0000	(6.623)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,647.0000	3,708.0000	1.673	0	0	0
23/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,933.0000	2,870.0000	(2.148)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	145.0000	161.0000	11.034	0	0	0
23/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,620.0000	6,682.0000	0.937	0	0	0
23/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,174.0000	5,236.0000	1.198	0	0	0
23/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	434.0000	403.0000	(7.143)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,422.0000	5,484.0000	1.143	0	0	0
23/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	776.0000	730.0000	(5.928)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	963.0000	912.0000	(5.296)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	177.0000	165.0000	(6.780)	0	0	13,513

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,011.0000	3,071.0000	1.993	0	0	0
23/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,867.0000	1,924.0000	3.053	0	0	0
23/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,877.0000	4,938.0000	1.251	0	0	0
23/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,534.0000	2,472.0000	(2.447)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,353.0000	3,413.0000	1.789	0	0	0
23/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,890.0000	1,829.0000	(3.228)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,286.0000	4,346.0000	1.400	0	0	0
23/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,683.0000	2,621.0000	(2.311)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
23/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	151.0000	141.0000	(6.623)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,020.0000	6,083.0000	1.047	0	0	0
23/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,881.0000	3,819.0000	(1.598)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,783.0000	2,721.0000	(2.228)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,319.0000	1,372.0000	4.018	0	0	0
23/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,472.0000	5,534.0000	1.133	0	0	0
23/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,362.0000	1,302.0000	(4.405)	0	0	0
23/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,682.0000	3,619.0000	(1.711)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,319.0000	7,382.0000	0.861	0	0	0
23/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	403.0000	434.0000	7.692	0	0	0
23/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	31.0000	33.0000	6.452	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,087.0000	2,025.0000	(2.971)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
23/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,782.0000	3,719.0000	(1.666)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,894.0000	3,955.0000	1.567	0	0	0
23/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,102.0000	2,159.0000	2.712	0	0	0
23/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,634.0000	2,571.0000	(2.392)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,146.0000	1,196.0000	4.363	0	0	0
23/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,119.0000	8,182.0000	0.776	0	0	0
23/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,792.0000	1,731.0000	(3.404)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,551.0000	1,490.0000	(3.933)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,169.0000	7,232.0000	0.879	0	0	0
23/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,102.0000	2,159.0000	2.712	0	0	0
23/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,019.0000	8,082.0000	0.786	0	0	0
23/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,544.0000	1,598.0000	3.497	0	0	0
23/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,335.0000	2,273.0000	(2.655)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,139.0000	4,199.0000	1.450	0	0	0
23/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,008.0000	2,065.0000	2.839	0	0	0
23/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,870.0000	6,932.0000	0.902	0	0	0
23/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
23/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,572.0000	5,634.0000	1.113	0	0	0
23/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
23/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,332.0000	3,269.0000	(1.891)	0	0	0
23/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,632.0000	3,569.0000	(1.735)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,188.0000	1,240.0000	4.377	0	0	0
23/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,943.0000	4,004.0000	1.547	0	0	0
23/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,109.0000	3,168.0000	1.898	0	0	0
23/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,976.0000	5,037.0000	1.226	0	0	0
23/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,970.0000	6,033.0000	1.055	0	0	0
23/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	117.0000	131.0000	11.966	0	0	0
23/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,733.0000	2,671.0000	(2.269)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,580.0000	4,641.0000	1.332	0	0	0
23/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	848.0000	800.0000	(5.660)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
23/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	177.0000	165.0000	(6.780)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,671.0000	5,733.0000	1.093	0	0	0
23/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,970.0000	7,032.0000	0.890	0	0	0
23/07/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,432.0000	3,369.0000	(1.836)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	104.0000	117.0000	12.500	0	0	0
23/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,943.0000	4,004.0000	1.547	0	0	0
23/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,732.0000	3,669.0000	(1.688)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,435.0000	2,372.0000	(2.587)	0	0	0
23/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,146.0000	1,196.0000	4.363	0	0	0
23/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,817.0000	2,876.0000	2.094	0	0	0
23/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,871.0000	5,933.0000	1.056	0	0	0
23/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	937.0000	985.0000	5.123	0	0	0
23/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,670.0000	6,732.0000	0.930	0	0	0
23/07/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,456.0000	1,396.0000	(4.121)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,174.0000	5,236.0000	1.198	0	0	0
23/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,320.0000	6,382.0000	0.981	0	0	0
23/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	218.0000	204.0000	(6.422)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,771.0000	5,833.0000	1.074	0	0	0
23/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	130.0000	145.0000	11.538	0	0	0
23/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,744.0000	1,683.0000	(3.498)	0	0	0
23/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,319.0000	8,382.0000	0.757	0	0	0
23/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	885.0000	836.0000	(5.537)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,795.0000	3,856.0000	1.607	0	0	0
23/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,728.0000	4,789.0000	1.290	0	0	0
23/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,370.0000	6,432.0000	0.973	0	0	0
23/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,470.0000	6,532.0000	0.958	0	0	0
23/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,082.0000	3,020.0000	(2.012)	0	0	0
23/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,433.0000	2,491.0000	2.384	0	0	0
23/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,282.0000	3,220.0000	(1.889)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,020.0000	7,082.0000	0.883	0	0	0
23/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,269.0000	8,332.0000	0.762	0	0	0
23/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,219.0000	8,282.0000	0.767	0	0	0
23/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,549.0000	3,610.0000	1.719	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,844.0000	3,905.0000	1.587	0	0	0
23/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,285.0000	2,223.0000	(2.713)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,220.0000	6,282.0000	0.997	0	0	0
23/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
23/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,124.0000	5,186.0000	1.210	0	0	0
23/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,433.0000	4,493.0000	1.353	0	0	0
23/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,519.0000	8,581.0000	0.728	0	0	0
23/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,369.0000	8,432.0000	0.753	0	0	0
23/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,926.0000	4,988.0000	1.259	0	0	0
23/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,157.0000	3,217.0000	1.901	0	0	0
23/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,746.0000	3,807.0000	1.628	0	0	0
23/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,070.0000	6,132.0000	1.021	0	0	0
23/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,315.0000	1,256.0000	(4.487)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,335.0000	4,395.0000	1.384	0	0	0
23/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
23/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	134.0000	126.0000	(5.970)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,920.0000	6,982.0000	0.896	0	0	0
23/07/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,069.0000	8,132.0000	0.781	0	0	0
23/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,453.0000	1,507.0000	3.716	0	0	0
23/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
23/07/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	375.0000	350.0000	(6.667)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,270.0000	6,332.0000	0.989	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,621.0000	5,683.0000	1.103	0	0	0
23/07/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,931.0000	3,869.0000	(1.577)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,531.0000	4,592.0000	1.346	0	0	0
23/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,520.0000	6,582.0000	0.951	0	0	0
23/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,025.0000	5,087.0000	1.234	0	0	0
23/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
23/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	848.0000	800.0000	(5.660)	0	0	0
23/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,599.0000	1,538.0000	(3.815)	0	0	0
23/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,894.0000	3,955.0000	1.567	0	0	0
23/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	117.0000	131.0000	11.966	0	0	0
23/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,721.0000	5,783.0000	1.084	0	0	0
23/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	645.0000	604.0000	(6.357)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	494.0000	531.0000	7.490	0	0	0
23/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,584.0000	2,521.0000	(2.438)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,469.0000	8,531.0000	0.732	0	0	0
23/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,981.0000	3,919.0000	(1.557)	0	0	0
23/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,419.0000	7,482.0000	0.849	0	0	0
23/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,983.0000	2,920.0000	(2.112)	0	0	0
23/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,820.0000	6,882.0000	0.909	0	0	0
23/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,582.0000	3,519.0000	(1.759)	0	0	0
23/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,988.0000	1,927.0000	(3.068)	0	0	0
23/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	214.0000	235.0000	9.813	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,570.0000	6,632.0000	0.944	0	0	0
23/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,569.0000	8,631.0000	0.724	0	0	0
23/07/2009	\$ / R 2010/03/15			Currency Future	8.0660	8.0013	(0.802)	8.0900	8.0900	131
23/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	556.0000	527.0000	(5.216)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	467.0000	442.0000	(5.353)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,787.0000	1,842.0000	3.078	0	0	0
23/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	518.0000	491.0000	(5.212)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	183.0000	174.0000	(4.918)	0	0	28,101
23/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	771.0000	812.0000	5.318	0	0	0
23/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,150.0000	2,206.0000	2.605	0	0	0
23/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,082.0000	3,141.0000	1.914	0	0	0
23/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,611.0000	1,664.0000	3.290	0	0	0
23/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	736.0000	776.0000	5.435	0	0	0
23/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	842.0000	885.0000	5.107	0	0	0
23/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,271.0000	1,320.0000	3.855	0	0	0
23/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,312.0000	1,362.0000	3.811	0	0	0
23/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,177.0000	3,237.0000	1.889	0	0	0
23/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
23/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,666.0000	4,601.0000	(1.393)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	602.0000	640.0000	6.312	0	0	0
23/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	382.0000	361.0000	(5.497)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,939.0000	2,998.0000	2.007	0	0	0
23/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,270.0000	5,332.0000	1.176	0	0	0
23/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,122.0000	5,185.0000	1.230	0	0	0
23/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	227.0000	215.0000	(5.286)	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
23/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,354.0000	1,404.0000	3.693	0	0	0
23/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	571.0000	607.0000	6.305	0	0	0
23/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	116.0000	110.0000	(5.172)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,319.0000	5,382.0000	1.184	0	0	0
23/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,339.0000	4,400.0000	1.406	0	0	0
23/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,967.0000	2,023.0000	2.847	0	0	0
23/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	537.0000	508.0000	(5.400)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	346.0000	328.0000	(5.202)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,750.0000	2,809.0000	2.145	0	0	0
23/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,743.0000	1,797.0000	3.098	0	0	0
23/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	422.0000	399.0000	(5.450)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,610.0000	2,668.0000	2.222	0	0	0
23/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,939.0000	2,998.0000	2.007	0	0	0
23/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,424.0000	2,481.0000	2.351	0	0	0
23/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	268.0000	291.0000	8.582	0	0	0
23/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,171.0000	3,106.0000	(2.050)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	806.0000	848.0000	5.211	0	0	0
23/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,030.0000	1,076.0000	4.466	0	0	0
23/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,699.0000	1,752.0000	3.119	0	0	0
23/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,877.0000	1,932.0000	2.930	0	0	0
23/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	136.0000	129.0000	(5.147)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,241.0000	4,303.0000	1.462	0	0	0
23/07/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	834.0000	792.0000	(5.036)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	916.0000	960.0000	4.803	0	0	0
23/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	215.0000	204.0000	(5.116)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	148.0000	140.0000	(5.405)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	198.0000	188.0000	(5.051)	0	0	0
23/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,417.0000	3,478.0000	1.785	0	0	0
23/07/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,485.0000	4,547.0000	1.382	0	0	0
23/07/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,702.0000	1,641.0000	(3.584)	0	0	0
23/07/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	437.0000	413.0000	(5.492)	0	0	0
23/07/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	408.0000	386.0000	(5.392)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,058.0000	2,114.0000	2.721	0	0	0
23/07/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,987.0000	3,046.0000	1.975	0	0	0
23/07/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,150.0000	2,206.0000	2.605	0	0	0
23/07/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
23/07/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
23/07/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	332.0000	358.0000	7.831	0	0	0
23/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
23/07/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,567.0000	1,620.0000	3.382	0	0	0
23/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	174.0000	166.0000	(4.598)	0	0	0
23/07/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	103.0000	97.0000	(5.825)	0	0	0
23/07/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,332.0000	2,389.0000	2.444	0	0	0
23/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
23/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,704.0000	2,762.0000	2.145	0	0	0
23/07/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,104.0000	2,160.0000	2.662	0	0	0
23/07/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	270.0000	256.0000	(5.185)	0	0	17,961
23/07/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,707.0000	3,768.0000	1.646	0	0	0
23/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
23/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	395.0000	373.0000	(5.570)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	203.0000	193.0000	(4.926)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	240.0000	227.0000	(5.417)	0	0	0
23/07/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
23/07/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,189.0000	1,237.0000	4.037	0	0	0
23/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,286.0000	2,343.0000	2.493	0	0	0
23/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	209.0000	198.0000	(5.263)	0	0	0
23/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	305.0000	289.0000	(5.246)	0	0	0
23/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	144.0000	136.0000	(5.556)	0	0	0
23/07/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	748.0000	709.0000	(5.214)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,396.0000	1,447.0000	3.653	0	0	0
23/07/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,467.0000	5,530.0000	1.152	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,378.0000	2,435.0000	2.397	0	0	0
23/07/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,344.0000	7,405.0000	0.831	0	0	0
23/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	262.0000	248.0000	(5.344)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
23/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	879.0000	922.0000	4.892	0	0	0
23/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,481.0000	1,533.0000	3.511	0	0	0
23/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,034.0000	3,094.0000	1.978	0	0	0
23/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,516.0000	5,579.0000	1.142	0	0	0
23/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	170.0000	162.0000	(4.706)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,082.0000	3,141.0000	1.914	0	0	0
23/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	315.0000	298.0000	(5.397)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	227.0000	215.0000	(5.286)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,798.0000	2,856.0000	2.073	0	0	0
23/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,892.0000	2,951.0000	2.040	0	0	0
23/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,566.0000	5,628.0000	1.114	0	0	0
23/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,876.0000	4,939.0000	1.292	0	0	0
23/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	540.0000	575.0000	6.481	0	0	0
23/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	17,961
23/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,611.0000	1,664.0000	3.290	0	0	0
23/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,657.0000	2,715.0000	2.183	0	0	0
23/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,853.0000	3,914.0000	1.583	0	0	0
23/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,470.0000	2,528.0000	2.348	0	0	0
23/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,290.0000	4,352.0000	1.445	0	0	0
23/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	452.0000	427.0000	(5.531)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	114.0000	107.0000	(6.140)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,524.0000	1,576.0000	3.412	0	0	0
23/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,069.0000	1,116.0000	4.397	0	0	0
23/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,925.0000	4,988.0000	1.279	0	0	0
23/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	28,101

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,975.0000	5,037.0000	1.246	0	0	0
23/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	961.0000	914.0000	(4.891)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	123.0000	116.0000	(5.691)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,312.0000	1,362.0000	3.811	0	0	0
23/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	123.0000	116.0000	(5.691)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,657.0000	2,715.0000	2.183	0	0	0
23/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,424.0000	2,481.0000	2.351	0	0	0
23/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,911.0000	5,975.0000	1.083	0	0	0
23/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,171.0000	5,234.0000	1.218	0	0	0
23/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,827.0000	4,890.0000	1.305	0	0	0
23/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,378.0000	2,435.0000	2.397	0	0	0
23/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	335.0000	317.0000	(5.373)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,476.0000	1,417.0000	(3.997)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	953.0000	998.0000	4.722	0	0	0
23/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	144.0000	136.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,369.0000	3,429.0000	1.781	0	0	0
23/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	247.0000	234.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	60.0000	66.0000	10.000	0	0	0
23/07/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	369.0000	350.0000	(5.149)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	501.0000	474.0000	(5.389)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,610.0000	3,671.0000	1.690	0	0	0
23/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	195.0000	213.0000	9.231	0	0	0
23/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,121.0000	3,057.0000	(2.051)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	287.0000	271.0000	(5.575)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	233.0000	221.0000	(5.150)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,456.0000	3,516.0000	1.736	0	0	0
23/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	635.0000	673.0000	5.984	0	0	0
23/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,149.0000	1,197.0000	4.178	0	0	0
23/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,195.0000	2,251.0000	2.551	0	0	0
23/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,655.0000	1,708.0000	3.202	0	0	0
23/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	152.0000	144.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,195.0000	2,251.0000	2.551	0	0	0
23/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,631.0000	4,693.0000	1.339	0	0	0
23/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,369.0000	3,429.0000	1.781	0	0	0
23/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,664.0000	5,727.0000	1.112	0	0	0
23/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	310.0000	335.0000	8.065	0	0	0
23/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,922.0000	2,858.0000	(2.190)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	104.0000	113.0000	8.654	0	0	0
23/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	776.0000	736.0000	(5.155)	0	0	0
23/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,999.0000	4,060.0000	1.525	0	0	0
23/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,220.0000	1,164.0000	(4.590)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,517.0000	2,574.0000	2.265	0	0	0
23/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	152.0000	144.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,592.0000	7,653.0000	0.803	0	0	0
23/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	701.0000	741.0000	5.706	0	0	0
23/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,286.0000	2,343.0000	2.493	0	0	0
23/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,524.0000	1,576.0000	3.412	0	0	0
23/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,416.0000	4,352.0000	(1.449)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,131.0000	2,067.0000	(3.003)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	430.0000	460.0000	6.977	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,368.0000	5,431.0000	1.174	0	0	0
23/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	240.0000	227.0000	(5.417)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,073.0000	5,135.0000	1.222	0	0	0
23/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	203.0000	193.0000	(4.926)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,013.0000	2,068.0000	2.732	0	0	0
23/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,563.0000	2,621.0000	2.263	0	0	0
23/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	82.0000	77.0000	(6.098)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	221.0000	209.0000	(5.430)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,832.0000	1,887.0000	3.002	0	0	0
23/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	289.0000	312.0000	7.958	0	0	0
23/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,787.0000	1,842.0000	3.078	0	0	0
23/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	174.0000	166.0000	(4.598)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,130.0000	3,189.0000	1.885	0	0	0
23/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	805.0000	764.0000	(5.093)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	695.0000	659.0000	(5.180)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	992.0000	1,037.0000	4.536	0	0	0
23/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,680.0000	4,742.0000	1.325	0	0	0
23/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	379.0000	407.0000	7.388	0	0	0
23/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,618.0000	3,554.0000	(1.769)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	209.0000	198.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,229.0000	2,165.0000	(2.871)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	249.0000	270.0000	8.434	0	0	0
23/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,743.0000	1,797.0000	3.098	0	0	0
23/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,321.0000	3,381.0000	1.807	0	0	0
23/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,534.0000	4,596.0000	1.367	0	0	0
23/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,832.0000	1,887.0000	3.002	0	0	0
23/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	865.0000	821.0000	(5.087)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,615.0000	5,678.0000	1.122	0	0	0
23/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	73.0000	80.0000	9.589	0	0	0
23/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,845.0000	2,903.0000	2.039	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,417.0000	5,480.0000	1.163	0	0	0
23/07/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,220.0000	5,283.0000	1.207	0	0	0
23/07/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	456.0000	487.0000	6.798	0	0	0
23/07/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
23/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	325.0000	307.0000	(5.538)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	247.0000	234.0000	(5.263)	0	0	0
23/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
23/07/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
23/07/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,389.0000	1,331.0000	(4.176)	0	0	0
23/07/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,438.0000	1,490.0000	3.616	0	0	0
23/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,704.0000	2,762.0000	2.145	0	0	0
23/07/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,328.0000	2,264.0000	(2.749)	0	0	0
23/07/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,022.0000	2,957.0000	(2.151)	0	0	0
23/07/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,625.0000	2,560.0000	(2.476)	0	0	0
23/07/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	129.0000	122.0000	(5.426)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	296.0000	280.0000	(5.405)	0	0	0
23/07/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,724.0000	2,660.0000	(2.349)	0	0	0
23/07/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,096.0000	4,157.0000	1.489	0	0	0
23/07/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,656.0000	1,596.0000	(3.623)	0	0	0
23/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,241.0000	2,297.0000	2.499	0	0	0
23/07/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,845.0000	2,903.0000	2.039	0	0	0
23/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,610.0000	2,668.0000	2.222	0	0	0
23/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	183.0000	174.0000	(4.918)	0	0	0
23/07/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,032.0000	1,969.0000	(3.100)	0	0	0
23/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,058.0000	2,114.0000	2.721	0	0	0
23/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,241.0000	2,297.0000	2.499	0	0	0
23/07/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,230.0000	1,279.0000	3.984	0	0	0
23/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,967.0000	2,023.0000	2.847	0	0	0
23/07/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,668.0000	3,604.0000	(1.745)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
23/07/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	80.0000	75.0000	(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
23/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,225.0000	3,285.0000	1.860	0	0	0
23/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,320.0000	3,255.0000	(1.958)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
23/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,481.0000	1,533.0000	3.511	0	0	0
23/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,514.0000	3,574.0000	1.707	0	0	0
23/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	254.0000	241.0000	(5.118)	0	0	0
23/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,749.0000	1,687.0000	(3.545)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,220.0000	3,156.0000	(1.988)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,109.0000	1,156.0000	4.238	0	0	0
23/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,177.0000	3,237.0000	1.889	0	0	0
23/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	135.0000	149.0000	10.370	0	0	0
23/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,972.0000	2,908.0000	(2.153)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,303.0000	1,247.0000	(4.298)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,273.0000	3,333.0000	1.833	0	0	0
23/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
23/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	87.0000	95.0000	9.195	0	0	0
23/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	928.0000	882.0000	(4.957)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,101.0000	1,051.0000	(4.541)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,189.0000	1,237.0000	4.037	0	0	0
23/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,804.0000	3,865.0000	1.604	0	0	0
23/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	212.0000	231.0000	8.962	0	0	0
23/07/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
23/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,862.0000	5,925.0000	1.075	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,321.0000	3,381.0000	1.807	0	0	0
23/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,583.0000	4,645.0000	1.353	0	0	0
23/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
23/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,355.0000	6,416.0000	0.960	0	0	0
23/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	511.0000	544.0000	6.458	0	0	0
23/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,984.0000	1,922.0000	(3.125)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	646.0000	611.0000	(5.418)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,139.0000	1,087.0000	(4.565)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,922.0000	1,977.0000	2.862	0	0	0
23/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	577.0000	546.0000	(5.373)	0	0	0
23/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	123.0000	136.0000	10.569	0	0	0
23/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	358.0000	338.0000	(5.587)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	179.0000	170.0000	(5.028)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	262.0000	248.0000	(5.344)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	198.0000	188.0000	(5.051)	0	0	0
23/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,305.0000	6,367.0000	0.983	0	0	0
23/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,768.0000	3,703.0000	(1.725)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,755.0000	3,817.0000	1.651	0	0	0
23/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
23/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,922.0000	1,977.0000	2.862	0	0	0
23/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,436.0000	4,498.0000	1.398	0	0	0
23/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
23/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,804.0000	3,865.0000	1.604	0	0	0
23/07/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,387.0000	4,449.0000	1.413	0	0	0
23/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,565.0000	1,506.0000	(3.770)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,029.0000	981.0000	(4.665)	0	0	0
23/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,502.0000	6,563.0000	0.938	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,774.0000	2,709.0000	(2.343)	0	0	0
23/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
23/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,674.0000	2,610.0000	(2.393)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	163.0000	179.0000	9.816	0	0	0
23/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,889.0000	1,827.0000	(3.282)	0	0	0
23/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	305.0000	289.0000	(5.246)	0	0	0
23/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,158.0000	6,220.0000	1.007	0	0	0
23/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,892.0000	2,951.0000	2.040	0	0	0
23/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,396.0000	1,447.0000	3.653	0	0	0
23/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,961.0000	6,024.0000	1.057	0	0	0
23/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,024.0000	5,086.0000	1.234	0	0	0
23/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	896.0000	851.0000	(5.022)	0	0	0
23/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,795.0000	1,734.0000	(3.398)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,130.0000	3,189.0000	1.885	0	0	0
23/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,562.0000	3,623.0000	1.713	0	0	0
23/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,718.0000	3,653.0000	(1.748)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,526.0000	2,461.0000	(2.573)	0	0	0
23/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,139.0000	8,201.0000	0.762	0	0	0
23/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
23/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,289.0000	8,351.0000	0.748	0	0	0
23/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
23/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
23/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,180.0000	2,116.0000	(2.936)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,465.0000	3,526.0000	1.760	0	0	0
23/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	622.0000	588.0000	(5.466)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,469.0000	3,404.0000	(1.874)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,417.0000	3,478.0000	1.785	0	0	0
23/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,109.0000	6,171.0000	1.015	0	0	0
23/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,519.0000	3,454.0000	(1.847)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,868.0000	3,803.0000	(1.680)	0	0	0
23/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	230.0000	250.0000	8.696	0	0	0
23/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,873.0000	2,808.0000	(2.262)	0	0	0
23/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,538.0000	8,600.0000	0.726	0	0	0
23/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,419.0000	3,355.0000	(1.872)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,659.0000	3,719.0000	1.640	0	0	0
23/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,339.0000	8,401.0000	0.743	0	0	0
23/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,610.0000	3,671.0000	1.690	0	0	0
23/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,588.0000	8,650.0000	0.722	0	0	0
23/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,853.0000	3,914.0000	1.583	0	0	0
23/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,040.0000	8,101.0000	0.759	0	0	0
23/07/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,937.0000	1,874.0000	(3.252)	0	0	0
23/07/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,950.0000	4,011.0000	1.544	0	0	0
23/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,060.0000	6,122.0000	1.023	0	0	0
23/07/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,389.0000	8,451.0000	0.739	0	0	0
23/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
23/07/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,917.0000	3,853.0000	(1.634)	0	0	0
23/07/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,601.0000	6,662.0000	0.924	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,047.0000	4,109.0000	1.532	0	0	0
23/07/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,476.0000	2,412.0000	(2.585)	0	0	0
23/07/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
23/07/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
23/07/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/07/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,488.0000	8,551.0000	0.742	0	0	0
23/07/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
23/07/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	1,065.0000	1,015.0000	(4.695)	0	0	0
23/07/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,427.0000	2,363.0000	(2.637)	0	0	0
23/07/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
23/07/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	599.0000	567.0000	(5.342)	0	0	0
23/07/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	149.0000	164.0000	10.067	0	0	0
23/07/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
23/07/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
23/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
23/07/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,256.0000	6,318.0000	0.991	0	0	0
23/07/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
23/07/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,901.0000	3,963.0000	1.589	0	0	0
23/07/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	483.0000	515.0000	6.625	0	0	0
23/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,339.0000	4,400.0000	1.406	0	0	0
23/07/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,090.0000	8,151.0000	0.754	0	0	0
23/07/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,144.0000	4,206.0000	1.496	0	0	0
23/07/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
23/07/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
23/07/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,404.0000	6,465.0000	0.953	0	0	0
23/07/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/07/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,521.0000	1,461.0000	(3.945)	0	0	0
23/07/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,239.0000	8,301.0000	0.753	0	0	0
23/07/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
23/07/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
23/07/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,763.0000	5,826.0000	1.093	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,193.0000	4,254.0000	1.455	0	0	0
23/07/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/07/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
23/07/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	355.0000	382.0000	7.606	0	0	0
23/07/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	721.0000	684.0000	(5.132)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	95.0000	104.0000	9.474	0	0	0
23/07/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,261.0000	1,205.0000	(4.441)	0	0	0
23/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,569.0000	3,504.0000	(1.821)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	66.0000	73.0000	10.606	0	0	0
23/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/07/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/07/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,575.0000	2,511.0000	(2.485)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,432.0000	1,374.0000	(4.050)	0	0	0
23/07/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,377.0000	2,313.0000	(2.692)	0	0	0
23/07/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/07/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,369.0000	3,305.0000	(1.900)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,611.0000	1,551.0000	(3.724)	0	0	0
23/07/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
23/07/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,967.0000	3,903.0000	(1.613)	0	0	0
23/07/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,552.0000	6,613.0000	0.931	0	0	0
23/07/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	7,990.0000	8,051.0000	0.763	0	0	0
23/07/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
23/07/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/07/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	4,017.0000	3,953.0000	(1.593)	0	0	0
23/07/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,010.0000	6,073.0000	1.048	0	0	0
23/07/2009	\$ / R	2010/06/14			Currency Future	8.1991	8.1327	(0.810)	0.0000	0.0000	0
23/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	859.0000	905.0000	5.355	0	0	0
23/07/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	218.0000	211.0000	(3.211)	0	0	0
23/07/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
23/07/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
23/07/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,427.0000	1,480.0000	3.714	0	0	0
23/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	642.0000	618.0000	(3.738)	0	0	0
23/07/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	385.0000	372.0000	(3.377)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,762.0000	1,818.0000	3.178	0	0	0
23/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	367.0000	354.0000	(3.542)	0	0	0
23/07/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,104.0000	6,169.0000	1.065	0	0	0
23/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	528.0000	509.0000	(3.598)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,348.0000	4,412.0000	1.472	0	0	0
23/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,468.0000	1,522.0000	3.678	0	0	0
23/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,205.0000	3,266.0000	1.903	0	0	0
23/07/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	929.0000	976.0000	5.059	0	0	0
23/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	250.0000	243.0000	(2.800)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	325.0000	315.0000	(3.077)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	725.0000	768.0000	5.931	0	0	0
23/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	345.0000	374.0000	8.406	0	0	0
23/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	104.0000	115.0000	10.577	0	0	0
23/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	624.0000	601.0000	(3.686)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	558.0000	537.0000	(3.763)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,201.0000	2,260.0000	2.681	0	0	0
23/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	278.0000	269.0000	(3.237)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	944.0000	907.0000	(3.919)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,553.0000	1,497.0000	(3.606)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,010.0000	2,945.0000	(2.159)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	543.0000	523.0000	(3.683)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	693.0000	736.0000	6.205	0	0	0
23/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,112.0000	1,162.0000	4.496	0	0	0
23/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	311.0000	301.0000	(3.215)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,979.0000	2,037.0000	2.931	0	0	0
23/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	864.0000	830.0000	(3.935)	0	0	0
23/07/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,041.0000	1,980.0000	(2.989)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	662.0000	703.0000	6.193	0	0	0
23/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	514.0000	495.0000	(3.696)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	213.0000	206.0000	(3.286)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,961.0000	2,896.0000	(2.195)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,193.0000	1,147.0000	(3.856)	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
23/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,060.0000	4,124.0000	1.576	0	0	0
23/07/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	461.0000	445.0000	(3.471)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,335.0000	2,393.0000	2.484	0	0	0
23/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	415.0000	447.0000	7.711	0	0	0
23/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
23/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
23/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	109.0000	106.0000	(2.752)	0	0	29,153
23/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	234.0000	226.0000	(3.419)	0	0	0
23/07/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,583.0000	7,649.0000	0.870	0	0	0
23/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	193.0000	214.0000	10.881	0	0	0
23/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	500.0000	482.0000	(3.600)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	487.0000	469.0000	(3.696)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,379.0000	2,438.0000	2.480	0	0	0
23/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,397.0000	4,460.0000	1.433	0	0	0
23/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,232.0000	2,169.0000	(2.823)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	333.0000	322.0000	(3.303)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	228.0000	221.0000	(3.070)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	358.0000	346.0000	(3.352)	0	0	0
23/07/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,336.0000	7,401.0000	0.886	0	0	0
23/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,348.0000	1,295.0000	(3.932)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,290.0000	2,349.0000	2.576	0	0	0
23/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	367.0000	398.0000	8.447	0	0	0
23/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,881.0000	4,945.0000	1.311	0	0	0
23/07/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,634.0000	1,689.0000	3.366	0	0	0
23/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	239.0000	231.0000	(3.347)	0	0	0
23/07/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
23/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,246.0000	2,304.0000	2.582	0	0	0
23/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	916.0000	881.0000	(3.821)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	661.0000	636.0000	(3.782)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,386.0000	1,439.0000	3.824	0	0	0
23/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	261.0000	253.0000	(3.065)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,335.0000	2,393.0000	2.484	0	0	0
23/07/2009	\$ / R 2010/06/14	3.75	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
23/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	149.0000	163.0000	9.396	0	0	0
23/07/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	894.0000	940.0000	5.145	0	0	0
23/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	234.0000	226.0000	(3.419)	0	0	0
23/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,858.0000	5,923.0000	1.110	0	0	0
23/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	115.0000	112.0000	(2.609)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,037.0000	1,086.0000	4.725	0	0	0
23/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,300.0000	4,364.0000	1.488	0	0	0
23/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	157.0000	152.0000	(3.185)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,514.0000	2,573.0000	2.347	0	0	0
23/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	341.0000	330.0000	(3.226)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,158.0000	3,219.0000	1.932	0	0	0
23/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	449.0000	433.0000	(3.563)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,424.0000	2,483.0000	2.434	0	0	0
23/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	228.0000	221.0000	(3.070)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,592.0000	1,647.0000	3.455	0	0	0
23/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,150.0000	1,201.0000	4.435	0	0	0
23/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	284.0000	275.0000	(3.169)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	272.0000	264.0000	(2.941)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,023.0000	2,081.0000	2.867	0	0	0
23/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	890.0000	855.0000	(3.933)	0	0	0
23/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,450.0000	4,384.0000	(1.483)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	272.0000	264.0000	(2.941)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	391.0000	422.0000	7.928	0	0	0
23/07/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,208.0000	3,142.0000	(2.057)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,001.0000	1,049.0000	4.795	0	0	0
23/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	416.0000	401.0000	(3.606)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	318.0000	307.0000	(3.459)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	223.0000	216.0000	(3.139)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,935.0000	1,992.0000	2.946	0	0	0
23/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	71.0000	78.0000	9.859	0	0	0
23/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,550.0000	1,605.0000	3.548	0	0	0
23/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	573.0000	612.0000	6.806	0	0	0
23/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	290.0000	281.0000	(3.103)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,971.0000	3,032.0000	2.053	0	0	0
23/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,156.0000	2,215.0000	2.737	0	0	0
23/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	376.0000	363.0000	(3.457)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,719.0000	1,775.0000	3.258	0	0	0
23/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,108.0000	4,171.0000	1.534	0	0	0
23/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	171.0000	165.0000	(3.509)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	965.0000	1,012.0000	4.870	0	0	0
23/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,891.0000	1,948.0000	3.014	0	0	0
23/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,770.0000	1,711.0000	(3.333)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,075.0000	5,139.0000	1.261	0	0	0
23/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	825.0000	870.0000	5.455	0	0	0
23/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	758.0000	802.0000	5.805	0	0	0
23/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	426.0000	412.0000	(3.286)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	297.0000	287.0000	(3.367)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,252.0000	4,316.0000	1.505	0	0	0
23/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	474.0000	457.0000	(3.586)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,227.0000	1,279.0000	4.238	0	0	0
23/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	325.0000	315.0000	(3.077)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
23/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,699.0000	4,633.0000	(1.405)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,221.0000	5,286.0000	1.245	0	0	0
23/07/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	574.0000	553.0000	(3.659)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,676.0000	1,732.0000	3.341	0	0	0
23/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,023.0000	2,081.0000	2.867	0	0	0
23/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,093.0000	1,051.0000	(3.843)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,848.0000	1,905.0000	3.084	0	0	0
23/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,067.0000	2,125.0000	2.806	0	0	0
23/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,075.0000	1,124.0000	4.558	0	0	0
23/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	349.0000	338.0000	(3.152)	0	0	2,557
23/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,267.0000	1,318.0000	4.025	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,112.0000	2,170.0000	2.746	0	0	0
23/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	244.0000	268.0000	9.836	0	0	0
23/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	101.0000	98.0000	(2.970)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	261.0000	253.0000	(3.065)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,916.0000	3,979.0000	1.609	0	0	0
23/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,509.0000	1,563.0000	3.579	0	0	0
23/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	302.0000	330.0000	9.272	0	0	0
23/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	607.0000	584.0000	(3.789)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,307.0000	3,241.0000	(1.996)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	77.0000	85.0000	10.390	0	0	0
23/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,298.0000	3,360.0000	1.880	0	0	0
23/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,156.0000	4,219.0000	1.516	0	0	0
23/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,726.0000	1,668.0000	(3.360)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	266.0000	258.0000	(3.008)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,630.0000	3,692.0000	1.708	0	0	0
23/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
23/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,590.0000	4,653.0000	1.373	0	0	0
23/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	972.0000	934.0000	(3.909)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	21,978
23/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,564.0000	5,629.0000	1.168	0	0	0
23/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	323.0000	352.0000	8.978	0	0	0
23/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,493.0000	4,557.0000	1.424	0	0	0
23/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,018.0000	3,079.0000	2.021	0	0	0
23/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,695.0000	2,755.0000	2.226	0	0	0
23/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,026.0000	5,091.0000	1.293	0	0	0
23/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,189.0000	1,240.0000	4.289	0	0	0
23/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,929.0000	4,993.0000	1.298	0	0	0
23/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,582.0000	3,645.0000	1.759	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	438.0000	422.0000	(3.653)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	112.0000	123.0000	9.821	0	0	0
23/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,995.0000	1,934.0000	(3.058)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,820.0000	3,883.0000	1.649	0	0	0
23/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	838.0000	805.0000	(3.938)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,964.0000	4,027.0000	1.589	0	0	0
23/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
23/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,541.0000	4,605.0000	1.409	0	0	0
23/07/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,805.0000	1,861.0000	3.102	0	0	0
23/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,440.0000	3,502.0000	1.802	0	0	0
23/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,638.0000	4,702.0000	1.380	0	0	0
23/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,429.0000	1,375.0000	(3.779)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	439.0000	473.0000	7.745	0	0	0
23/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,306.0000	1,358.0000	3.982	0	0	0
23/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	304.0000	294.0000	(3.289)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,368.0000	5,433.0000	1.211	0	0	0
23/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,469.0000	2,528.0000	2.390	0	0	0
23/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	129.0000	142.0000	10.078	0	0	0
23/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	167.0000	162.0000	(2.994)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,676.0000	1,732.0000	3.341	0	0	0
23/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,159.0000	1,114.0000	(3.883)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,515.0000	5,579.0000	1.160	0	0	0
23/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,863.0000	2,798.0000	(2.270)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	255.0000	248.0000	(2.745)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	208.0000	201.0000	(3.365)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	790.0000	759.0000	(3.924)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,570.0000	2,505.0000	(2.529)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	131.0000	127.0000	(3.053)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	722.0000	694.0000	(3.878)	0	0	0
23/07/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,173.0000	5,237.0000	1.237	0	0	0
23/07/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
23/07/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,466.0000	5,530.0000	1.171	0	0	0
23/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	278.0000	269.0000	(3.237)	0	0	0
23/07/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,559.0000	2,619.0000	2.345	0	0	0
23/07/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
23/07/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,204.0000	4,267.0000	1.499	0	0	0
23/07/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	210.0000	232.0000	10.476	0	0	0
23/07/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	181.0000	198.0000	9.392	0	0	0
23/07/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,853.0000	3,787.0000	(1.713)	0	0	0
23/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,112.0000	2,170.0000	2.746	0	0	0
23/07/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,650.0000	2,710.0000	2.264	0	0	0
23/07/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,487.0000	3,550.0000	1.807	0	0	0
23/07/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
23/07/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,773.0000	3,835.0000	1.643	0	0	0
23/07/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
23/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,550.0000	1,605.0000	3.548	0	0	0
23/07/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
23/07/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	136.0000	132.0000	(2.941)	0	0	0
23/07/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,953.0000	3,887.0000	(1.670)	0	0	0
23/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	349.0000	338.0000	(3.152)	0	0	26,596
23/07/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	1,031.0000	991.0000	(3.880)	0	0	0
23/07/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	199.0000	192.0000	(3.518)	0	0	0
23/07/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,280.0000	2,216.0000	(2.807)	0	0	0
23/07/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	65.0000	72.0000	10.769	0	0	0
23/07/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,399.0000	6,464.0000	1.016	0	0	0
23/07/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
23/07/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,060.0000	2,994.0000	(2.157)	0	0	0
23/07/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,814.0000	1,755.0000	(3.252)	0	0	0
23/07/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,448.0000	6,513.0000	1.008	0	0	0
23/07/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,258.0000	3,192.0000	(2.026)	0	0	0
23/07/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/07/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,590.0000	4,653.0000	1.373	0	0	0
23/07/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/07/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	47.0000	46.0000	(2.128)	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
23/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	139.0000	152.0000	9.353	0	0	0
23/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,089.0000	2,026.0000	(3.016)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,765.0000	2,700.0000	(2.351)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	341.0000	330.0000	(3.226)	0	0	0
23/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,270.0000	5,335.0000	1.233	0	0	0
23/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,231.0000	1,181.0000	(4.062)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	395.0000	381.0000	(3.544)	0	0	21,978
23/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	284.0000	275.0000	(3.169)	0	0	0
23/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,349.0000	6,414.0000	1.024	0	0	0
23/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	491.0000	526.0000	7.128	0	0	0
23/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	632.0000	672.0000	6.329	0	0	0
23/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	223.0000	216.0000	(3.139)	0	0	0
23/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,300.0000	6,365.0000	1.032	0	0	0
23/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,592.0000	1,647.0000	3.455	0	0	0
23/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
23/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,346.0000	1,399.0000	3.938	0	0	0
23/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,276.0000	8,341.0000	0.785	0	0	0
23/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,445.0000	4,508.0000	1.417	0	0	0
23/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,424.0000	2,483.0000	2.434	0	0	0
23/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,001.0000	962.0000	(3.896)	0	0	0
23/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	701.0000	674.0000	(3.852)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	405.0000	391.0000	(3.457)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,346.0000	3,408.0000	1.853	0	0	0
23/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,555.0000	3,489.0000	(1.857)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,978.0000	5,042.0000	1.286	0	0	0
23/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	602.0000	642.0000	6.645	0	0	0
23/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,668.0000	2,603.0000	(2.436)	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
23/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,325.0000	8,391.0000	0.793	0	0	0
23/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,604.0000	2,664.0000	2.304	0	0	0
23/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	681.0000	655.0000	(3.818)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,655.0000	3,589.0000	(1.806)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	170.0000	186.0000	9.412	0	0	0
23/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,523.0000	8,589.0000	0.774	0	0	0
23/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,935.0000	1,992.0000	2.946	0	0	0
23/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,573.0000	8,638.0000	0.758	0	0	0
23/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,328.0000	2,264.0000	(2.749)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	160.0000	155.0000	(3.125)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,269.0000	1,218.0000	(4.019)	0	0	0
23/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,111.0000	3,172.0000	1.961	0	0	0
23/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,136.0000	2,073.0000	(2.949)	0	0	0
23/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,078.0000	8,144.0000	0.817	0	0	0
23/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,546.0000	6,611.0000	0.993	0	0	0
23/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,754.0000	3,688.0000	(1.758)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,535.0000	3,597.0000	1.754	0	0	0
23/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,546.0000	6,611.0000	0.993	0	0	0
23/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	282.0000	308.0000	9.220	0	0	0
23/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,511.0000	1,456.0000	(3.640)	0	0	0
23/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	111.0000	108.0000	(2.703)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,109.0000	3,043.0000	(2.123)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
23/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/07/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	90.0000	99.0000	10.000	0	0	0
23/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,388.0000	1,335.0000	(3.818)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,695.0000	2,755.0000	2.226	0	0	0
23/07/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,979.0000	2,037.0000	2.931	0	0	0
23/07/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,424.0000	8,490.0000	0.783	0	0	0
23/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,379.0000	2,438.0000	2.480	0	0	0
23/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	55.0000	61.0000	10.909	0	0	0
23/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,622.0000	8,688.0000	0.765	0	0	0
23/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,522.0000	2,457.0000	(2.577)	0	0	0
23/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
23/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,202.0000	6,267.0000	1.048	0	0	0
23/07/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,645.0000	6,710.0000	0.978	0	0	0
23/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,639.0000	1,582.0000	(3.478)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,596.0000	1,539.0000	(3.571)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,904.0000	1,844.0000	(3.151)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	97.0000	107.0000	10.309	0	0	0
23/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
23/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,787.0000	2,847.0000	2.153	0	0	0
23/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,506.0000	3,440.0000	(1.882)	0	0	0
23/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,177.0000	8,243.0000	0.807	0	0	0
23/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
23/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	744.0000	715.0000	(3.898)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,251.0000	3,313.0000	1.907	0	0	0
23/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,891.0000	1,948.0000	3.014	0	0	0
23/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	545.0000	583.0000	6.972	0	0	0
23/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/07/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,128.0000	8,193.0000	0.800	0	0	0
23/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	290.0000	281.0000	(3.103)	0	0	0
23/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	37.0000	41.0000	10.811	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,393.0000	3,455.0000	1.827	0	0	0
23/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,357.0000	3,291.0000	(1.966)	0	0	0
23/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	203.0000	197.0000	(2.956)	0	0	0
23/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,319.0000	5,384.0000	1.222	0	0	0
23/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,153.0000	6,218.0000	1.056	0	0	0
23/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,375.0000	8,440.0000	0.776	0	0	0
23/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
23/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	767.0000	737.0000	(3.911)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
23/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	814.0000	782.0000	(3.931)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
23/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	518.0000	554.0000	6.950	0	0	0
23/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,716.0000	2,651.0000	(2.393)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	121.0000	132.0000	9.091	0	0	0
23/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
23/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	142.0000	137.0000	(3.521)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,470.0000	1,415.0000	(3.741)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,704.0000	3,638.0000	(1.782)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,376.0000	2,312.0000	(2.694)	0	0	0
23/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	465.0000	499.0000	7.312	0	0	0
23/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,012.0000	4,075.0000	1.570	0	0	0
23/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
23/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	83.0000	92.0000	10.843	0	0	0
23/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,064.0000	3,126.0000	2.023	0	0	0
23/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	164.0000	158.0000	(3.659)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,619.0000	2,554.0000	(2.482)	0	0	0
23/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,682.0000	1,624.0000	(3.448)	0	0	0
23/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,605.0000	3,539.0000	(1.831)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,425.0000	2,360.0000	(2.680)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
23/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,406.0000	3,340.0000	(1.938)	0	0	0
23/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,473.0000	2,409.0000	(2.588)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,456.0000	3,390.0000	(1.910)	0	0	0
23/07/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
23/07/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	2,912.0000	2,847.0000	(2.232)	0	0	0
23/07/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,741.0000	2,801.0000	2.189	0	0	0
23/07/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,595.0000	6,661.0000	1.001	0	0	0
23/07/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,903.0000	3,837.0000	(1.691)	0	0	0
23/07/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/07/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
23/07/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	50.0000	56.0000	12.000	0	0	0
23/07/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	1,950.0000	1,889.0000	(3.128)	0	0	0
23/07/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	227.0000	250.0000	10.132	0	0	0
23/07/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,686.0000	4,750.0000	1.366	0	0	0
23/07/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/07/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
23/07/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	1,126.0000	1,082.0000	(3.908)	0	0	0
23/07/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,029.0000	8,095.0000	0.822	0	0	0
23/07/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/07/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
23/07/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,055.0000	6,120.0000	1.073	0	0	0
23/07/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	4,003.0000	3,936.0000	(1.674)	0	0	0
23/07/2009	£ / R	2009/09/14			Currency Future	12.8111	12.7774	(0.263)	12.9500	12.7800	23,881
23/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	146.0000	134.0000	(8.219)	0	0	0
23/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,813.0000	3,777.0000	(0.944)	0	0	0
23/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
23/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	885.0000	906.0000	2.373	0	0	0
23/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,298.0000	4,331.0000	0.768	0	0	0
23/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,161.0000	5,127.0000	(0.659)	0	0	0
23/07/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,740.0000	8,773.0000	0.378	0	0	0
23/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	21.0000	21.0000	-	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
23/07/2009	£ / R 2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	10.00	Call	Currency Future	2,818.0000	2,784.0000	(1.207)	0	0	0
23/07/2009	£ / R 2009/09/14	11.55	Call	Currency Future	1,301.0000	1,268.0000	(2.537)	0	0	0
23/07/2009	£ / R 2009/09/14	9.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
23/07/2009	£ / R 2009/09/14	17.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	£ / R 2009/09/14	10.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	12.50	Call	Currency Future	532.0000	504.0000	(5.263)	0	0	0
23/07/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,602.0000	3,635.0000	0.916	0	0	0
23/07/2009	£ / R 2009/09/14	10.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	9.90	Call	Currency Future	2,917.0000	2,883.0000	(1.166)	0	0	0
23/07/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,364.0000	1,391.0000	1.979	0	0	0
23/07/2009	£ / R 2009/09/14	20.10	Put	Currency Future	7,291.0000	7,324.0000	0.453	0	0	0
23/07/2009	£ / R 2009/09/14	11.00	Call	Currency Future	1,834.0000	1,801.0000	(1.799)	0	0	0
23/07/2009	£ / R 2009/09/14	12.50	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
23/07/2009	£ / R 2009/09/14	9.55	Call	Currency Future	3,265.0000	3,229.0000	(1.103)	0	0	0
23/07/2009	£ / R 2009/09/14	10.90	Call	Currency Future	1,932.0000	1,899.0000	(1.708)	0	0	0
23/07/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,456.0000	1,484.0000	1.923	0	0	0
23/07/2009	£ / R 2009/09/14	12.95	Put	Currency Future	443.0000	455.0000	2.709	0	0	0
23/07/2009	£ / R 2009/09/14	18.60	Put	Currency Future	5,792.0000	5,826.0000	0.587	0	0	0
23/07/2009	£ / R 2009/09/14	11.00	Put	Currency Future	23.0000	23.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	12.70	Call	Currency Future	416.0000	387.0000	(6.971)	0	0	0
23/07/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	10.55	Call	Currency Future	2,275.0000	2,241.0000	(1.495)	0	0	0
23/07/2009	£ / R 2009/09/14	12.95	Call	Currency Future	304.0000	283.0000	(6.908)	0	0	0
23/07/2009	£ / R 2009/09/14	19.35	Put	Currency Future	6,541.0000	6,575.0000	0.520	0	0	0
23/07/2009	£ / R 2009/09/14	12.60	Put	Currency Future	261.0000	266.0000	1.916	0	0	0
23/07/2009	£ / R 2009/09/14	10.60	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	17.00	Put	Currency Future	4,199.0000	4,231.0000	0.762	0	0	0
23/07/2009	£ / R 2009/09/14	17.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	£ / R 2009/09/14	17.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	£ / R 2009/09/14	12.60	Call	Currency Future	472.0000	443.0000	(6.144)	0	0	0
23/07/2009	£ / R 2009/09/14	12.00	Put	Currency Future	84.0000	89.0000	5.952	0	0	0
23/07/2009	£ / R 2009/09/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	543.0000	557.0000	2.578	0	0	0
23/07/2009	£ / R 2009/09/14	17.35	Put	Currency Future	4,546.0000	4,579.0000	0.726	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
23/07/2009	£ / R 2009/09/14	8.10	Call	Currency Future	4,711.0000	4,677.0000	(0.722)	0	0	0
23/07/2009	£ / R 2009/09/14	19.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	17.55	Put	Currency Future	4,745.0000	4,778.0000	0.695	0	0	0
23/07/2009	£ / R 2009/09/14	14.20	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
23/07/2009	£ / R 2009/09/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	613.0000	630.0000	2.773	0	0	0
23/07/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	19.00	Put	Currency Future	6,192.0000	6,225.0000	0.533	0	0	0
23/07/2009	£ / R 2009/09/14	12.70	Put	Currency Future	305.0000	310.0000	1.639	0	0	0
23/07/2009	£ / R 2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	13.10	Call	Currency Future	254.0000	235.0000	(7.480)	0	0	0
23/07/2009	£ / R 2009/09/14	13.20	Call	Currency Future	224.0000	207.0000	(7.589)	0	0	0
23/07/2009	£ / R 2009/09/14	9.60	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/07/2009	£ / R 2009/09/14	12.00	Call	Currency Future	895.0000	866.0000	(3.240)	0	0	0
23/07/2009	£ / R 2009/09/14	17.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	19.55	Put	Currency Future	6,741.0000	6,775.0000	0.504	0	0	0
23/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	543.0000	557.0000	2.578	0	0	0
23/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	95.0000	87.0000	(8.421)	0	0	0
23/07/2009	£ / R 2009/09/14	12.35	Put	Currency Future	170.0000	175.0000	2.941	0	0	0
23/07/2009	£ / R 2009/09/14	11.10	Call	Currency Future	1,737.0000	1,703.0000	(1.957)	0	0	0
23/07/2009	£ / R 2009/09/14	11.55	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
23/07/2009	£ / R 2009/09/14	11.10	Put	Currency Future	26.0000	26.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	21.00	Put	Currency Future	8,190.0000	8,224.0000	0.415	0	0	0
23/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	577.0000	593.0000	2.773	0	0	0
23/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	95.0000	87.0000	(8.421)	0	0	0
23/07/2009	£ / R 2009/09/14	17.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	£ / R 2009/09/14	16.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	£ / R 2009/09/14	11.60	Call	Currency Future	1,253.0000	1,221.0000	(2.554)	0	0	0
23/07/2009	£ / R 2009/09/14	13.15	Call	Currency Future	239.0000	220.0000	(7.950)	0	0	0
23/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,184.0000	1,210.0000	2.196	0	0	0
23/07/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,215.0000	3,179.0000	(1.120)	0	0	0
23/07/2009	£ / R 2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	11.15	Put	Currency Future	27.0000	27.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	21.10	Put	Currency Future	8,290.0000	8,323.0000	0.398	0	0	0
23/07/2009	£ / R 2009/09/14	17.90	Put	Currency Future	5,094.0000	5,127.0000	0.648	0	0	0
23/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,140.0000	1,165.0000	2.193	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2009/09/14	17.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	£ / R 2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	10.65	Call	Currency Future	2,177.0000	2,143.0000	(1.562)	0	0	0
23/07/2009	£ / R 2009/09/14	13.10	Call	Currency Future	254.0000	235.0000	(7.480)	0	0	0
23/07/2009	£ / R 2009/09/14	13.40	Call	Currency Future	175.0000	161.0000	(8.000)	0	0	0
23/07/2009	£ / R 2009/09/14	19.10	Put	Currency Future	6,292.0000	6,325.0000	0.524	0	0	0
23/07/2009	£ / R 2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	13.85	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
23/07/2009	£ / R 2009/09/14	13.40	Put	Currency Future	764.0000	784.0000	2.618	0	0	0
23/07/2009	£ / R 2009/09/14	10.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	12.65	Put	Currency Future	282.0000	287.0000	1.773	0	0	0
23/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,184.0000	1,210.0000	2.196	0	0	0
23/07/2009	£ / R 2009/09/14	10.15	Call	Currency Future	2,669.0000	2,636.0000	(1.236)	0	0	0
23/07/2009	£ / R 2009/09/14	12.65	Call	Currency Future	443.0000	415.0000	(6.321)	0	0	0
23/07/2009	£ / R 2009/09/14	12.15	Call	Currency Future	776.0000	748.0000	(3.608)	0	0	0
23/07/2009	£ / R 2009/09/14	19.40	Put	Currency Future	6,591.0000	6,625.0000	0.516	0	0	0
23/07/2009	£ / R 2009/09/14	10.65	Put	Currency Future	16.0000	16.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	18.90	Put	Currency Future	6,092.0000	6,125.0000	0.542	0	0	0
23/07/2009	£ / R 2009/09/14	13.30	Put	Currency Future	687.0000	705.0000	2.620	0	0	0
23/07/2009	£ / R 2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	10.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	11.15	Call	Currency Future	1,688.0000	1,654.0000	(2.014)	0	0	0
23/07/2009	£ / R 2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	13.25	Put	Currency Future	650.0000	667.0000	2.615	0	0	0
23/07/2009	£ / R 2009/09/14	13.45	Call	Currency Future	165.0000	151.0000	(8.485)	0	0	0
23/07/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,696.0000	4,729.0000	0.703	0	0	0
23/07/2009	£ / R 2009/09/14	11.30	Call	Currency Future	1,542.0000	1,509.0000	(2.140)	0	0	0
23/07/2009	£ / R 2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	12.15	Put	Currency Future	115.0000	120.0000	4.348	0	0	0
23/07/2009	£ / R 2009/09/14	20.90	Put	Currency Future	8,090.0000	8,124.0000	0.420	0	0	0
23/07/2009	£ / R 2009/09/14	13.50	Put	Currency Future	844.0000	865.0000	2.488	0	0	0
23/07/2009	£ / R 2009/09/14	21.35	Put	Currency Future	8,540.0000	8,573.0000	0.386	0	0	0
23/07/2009	£ / R 2009/09/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	21.15	Put	Currency Future	8,340.0000	8,373.0000	0.396	0	0	0
23/07/2009	£ / R 2009/09/14	9.15	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R 2009/09/14	8.90	Call	Currency Future	3,913.0000	3,877.0000	(0.920)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,319.0000	1,345.0000	1.971	0	0	0
23/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	323.0000	301.0000	(6.811)	0	0	0
23/07/2009	£ / R 2009/09/14	19.50	Put	Currency Future	6,691.0000	6,725.0000	0.508	0	0	0
23/07/2009	£ / R 2009/09/14	9.30	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R 2009/09/14	17.15	Put	Currency Future	4,348.0000	4,380.0000	0.736	0	0	0
23/07/2009	£ / R 2009/09/14	16.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/07/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	18.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	14.25	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
23/07/2009	£ / R 2009/09/14	11.50	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
23/07/2009	£ / R 2009/09/14	10.30	Call	Currency Future	2,521.0000	2,487.0000	(1.349)	0	0	0
23/07/2009	£ / R 2009/09/14	18.15	Put	Currency Future	5,343.0000	5,377.0000	0.636	0	0	0
23/07/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,411.0000	5,377.0000	(0.628)	0	0	0
23/07/2009	£ / R 2009/09/14	11.60	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
23/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
23/07/2009	£ / R 2009/09/14	13.45	Put	Currency Future	804.0000	824.0000	2.488	0	0	0
23/07/2009	£ / R 2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	9.30	Call	Currency Future	3,514.0000	3,478.0000	(1.024)	0	0	0
23/07/2009	£ / R 2009/09/14	19.15	Put	Currency Future	6,342.0000	6,375.0000	0.520	0	0	0
23/07/2009	£ / R 2009/09/14	9.10	Call	Currency Future	3,713.0000	3,677.0000	(0.970)	0	0	0
23/07/2009	£ / R 2009/09/14	18.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	£ / R 2009/09/14	17.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	16.90	Put	Currency Future	4,099.0000	4,132.0000	0.805	0	0	0
23/07/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,502.0000	1,530.0000	1.864	0	0	0
23/07/2009	£ / R 2009/09/14	12.35	Call	Currency Future	631.0000	602.0000	(4.596)	0	0	0
23/07/2009	£ / R 2009/09/14	11.50	Call	Currency Future	1,349.0000	1,316.0000	(2.446)	0	0	0
23/07/2009	£ / R 2009/09/14	21.30	Put	Currency Future	8,490.0000	8,523.0000	0.389	0	0	0
23/07/2009	£ / R 2009/09/14	19.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	£ / R 2009/09/14	19.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,851.0000	3,883.0000	0.831	0	0	0
23/07/2009	£ / R 2009/09/14	8.90	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R 2009/09/14	17.60	Put	Currency Future	4,795.0000	4,828.0000	0.688	0	0	0
23/07/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,879.0000	1,909.0000	1.597	0	0	0
23/07/2009	£ / R 2009/09/14	9.35	Call	Currency Future	3,464.0000	3,428.0000	(1.039)	0	0	0
23/07/2009	£ / R 2009/09/14	10.50	Call	Currency Future	2,324.0000	2,291.0000	(1.420)	0	0	0
23/07/2009	£ / R 2009/09/14	19.30	Put	Currency Future	6,491.0000	6,525.0000	0.524	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
23/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,642.0000	1,671.0000	1.766	0	0	0
23/07/2009	£ / R 2009/09/14	10.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,548.0000	1,577.0000	1.873	0	0	0
23/07/2009	£ / R 2009/09/14	11.35	Call	Currency Future	1,494.0000	1,460.0000	(2.276)	0	0	0
23/07/2009	£ / R 2009/09/14	13.35	Call	Currency Future	187.0000	172.0000	(8.021)	0	0	0
23/07/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,410.0000	1,437.0000	1.915	0	0	0
23/07/2009	£ / R 2009/09/14	9.50	Call	Currency Future	3,315.0000	3,278.0000	(1.116)	0	0	0
23/07/2009	£ / R 2009/09/14	12.30	Put	Currency Future	155.0000	160.0000	3.226	0	0	0
23/07/2009	£ / R 2009/09/14	16.30	Put	Currency Future	3,503.0000	3,535.0000	0.914	0	0	0
23/07/2009	£ / R 2009/09/14	12.10	Call	Currency Future	815.0000	787.0000	(3.436)	0	0	0
23/07/2009	£ / R 2009/09/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	10.40	Call	Currency Future	2,423.0000	2,389.0000	(1.403)	0	0	0
23/07/2009	£ / R 2009/09/14	19.60	Put	Currency Future	6,791.0000	6,825.0000	0.501	0	0	0
23/07/2009	£ / R 2009/09/14	14.30	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
23/07/2009	£ / R 2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	16.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/07/2009	£ / R 2009/09/14	12.10	Put	Currency Future	104.0000	109.0000	4.808	0	0	0
23/07/2009	£ / R 2009/09/14	11.90	Put	Currency Future	67.0000	72.0000	7.463	0	0	0
23/07/2009	£ / R 2009/09/14	14.65	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
23/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
23/07/2009	£ / R 2009/09/14	9.50	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
23/07/2009	£ / R 2009/09/14	17.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	£ / R 2009/09/14	14.40	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
23/07/2009	£ / R 2009/09/14	10.10	Call	Currency Future	2,719.0000	2,685.0000	(1.250)	0	0	0
23/07/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,841.0000	6,874.0000	0.482	0	0	0
23/07/2009	£ / R 2009/09/14	9.15	Call	Currency Future	3,663.0000	3,627.0000	(0.983)	0	0	0
23/07/2009	£ / R 2009/09/14	11.90	Call	Currency Future	978.0000	949.0000	(2.965)	0	0	0
23/07/2009	£ / R 2009/09/14	21.60	Put	Currency Future	8,789.0000	8,823.0000	0.387	0	0	0
23/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	2,023.0000	2,054.0000	1.532	0	0	0
23/07/2009	£ / R 2009/09/14	13.65	Put	Currency Future	968.0000	991.0000	2.376	0	0	0
23/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,831.0000	1,862.0000	1.693	0	0	0
23/07/2009	£ / R 2009/09/14	10.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	9.10	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R 2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	198.0000	183.0000	(7.576)	0	0	0
23/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	412.0000	423.0000	2.670	0	0	0
23/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	725.0000	744.0000	2.621	0	0	0
23/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
23/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,690.0000	8,723.0000	0.380	0	0	0
23/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,497.0000	4,530.0000	0.734	0	0	0
23/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	129.0000	118.0000	(8.527)	0	0	0
23/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	666.0000	637.0000	(4.354)	0	0	0
23/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	187.0000	172.0000	(8.021)	0	0	0
23/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,611.0000	2,643.0000	1.226	0	0	0
23/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,365.0000	2,397.0000	1.353	0	0	0
23/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	31.0000	31.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	725.0000	744.0000	2.621	0	0	0
23/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	211.0000	194.0000	(8.057)	0	0	0
23/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
23/07/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,226.0000	2,192.0000	(1.527)	0	0	0
23/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,155.0000	3,187.0000	1.014	0	0	0
23/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	155.0000	142.0000	(8.387)	0	0	0
23/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,006.0000	3,039.0000	1.098	0	0	0
23/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	175.0000	161.0000	(8.000)	0	0	0
23/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	475.0000	488.0000	2.737	0	0	0
23/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,660.0000	2,692.0000	1.203	0	0	0
23/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,879.0000	1,909.0000	1.597	0	0	0
23/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,316.0000	2,348.0000	1.382	0	0	0
23/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	328.0000	334.0000	1.829	0	0	0
23/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,642.0000	1,671.0000	1.766	0	0	0
23/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,072.0000	2,103.0000	1.496	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,759.0000	2,791.0000	1.160	0	0	0
23/07/2009	£ / R	2009/09/14	11.35	Put	Currency Future	33.0000	33.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
23/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	3,056.0000	3,088.0000	1.047	0	0	0
23/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	286.0000	266.0000	(6.993)	0	0	0
23/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
23/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,927.0000	1,958.0000	1.609	0	0	0
23/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,759.0000	2,791.0000	1.160	0	0	0
23/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	764.0000	784.0000	2.618	0	0	0
23/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,364.0000	1,391.0000	1.979	0	0	0
23/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,710.0000	2,742.0000	1.181	0	0	0
23/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,808.0000	2,841.0000	1.175	0	0	0
23/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,595.0000	1,624.0000	1.818	0	0	0
23/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,463.0000	2,495.0000	1.299	0	0	0
23/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,267.0000	2,299.0000	1.412	0	0	0
23/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,096.0000	1,121.0000	2.281	0	0	0
23/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	412.0000	423.0000	2.670	0	0	0
23/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,218.0000	2,250.0000	1.443	0	0	0
23/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	364.0000	340.0000	(6.593)	0	0	0
23/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,907.0000	2,940.0000	1.135	0	0	0
23/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	323.0000	301.0000	(6.811)	0	0	0
23/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,595.0000	1,624.0000	1.818	0	0	0
23/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
23/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,957.0000	2,989.0000	1.082	0	0	0
23/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	353.0000	362.0000	2.550	0	0	0
23/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
23/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
23/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	926.0000	948.0000	2.376	0	0	0
23/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,975.0000	2,006.0000	1.570	0	0	0
23/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0
23/07/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,614.0000	3,577.0000	(1.024)	0	0	0
23/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
23/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,096.0000	1,121.0000	2.281	0	0	0
23/07/2009	£ / R	2009/09/14	9.35	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,736.0000	1,766.0000	1.728	0	0	0
23/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,254.0000	3,287.0000	1.014	0	0	0
23/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
23/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	107.0000	98.0000	(8.411)	0	0	0
23/07/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,472.0000	2,438.0000	(1.375)	0	0	0
23/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,562.0000	2,594.0000	1.249	0	0	0
23/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,562.0000	2,594.0000	1.249	0	0	0
23/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	613.0000	630.0000	2.773	0	0	0
23/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
23/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	239.0000	220.0000	(7.950)	0	0	0
23/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
23/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,316.0000	2,348.0000	1.382	0	0	0
23/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
23/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	224.0000	207.0000	(7.589)	0	0	0
23/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,053.0000	1,077.0000	2.279	0	0	0
23/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,548.0000	1,577.0000	1.873	0	0	0
23/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0
23/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,414.0000	2,446.0000	1.326	0	0	0
23/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,304.0000	3,336.0000	0.969	0	0	0
23/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	305.0000	310.0000	1.639	0	0	0
23/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	107.0000	98.0000	(8.411)	0	0	0
23/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	577.0000	593.0000	2.773	0	0	0
23/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,689.0000	1,719.0000	1.776	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2009/09/14	13.60	Put	Currency Future	926.0000	948.0000	2.376	0	0	0
23/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	1,140.0000	1,165.0000	2.193	0	0	0
23/07/2009	£ / R 2009/09/14	14.30	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
23/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,512.0000	2,544.0000	1.274	0	0	0
23/07/2009	£ / R 2009/09/14	13.95	Put	Currency Future	1,229.0000	1,255.0000	2.116	0	0	0
23/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,319.0000	1,345.0000	1.971	0	0	0
23/07/2009	£ / R 2009/09/14	15.20	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/07/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,273.0000	1,300.0000	2.121	0	0	0
23/07/2009	£ / R 2009/09/14	13.85	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
23/07/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,120.0000	2,152.0000	1.509	0	0	0
23/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
23/07/2009	£ / R 2009/09/14	10.80	Call	Currency Future	2,031.0000	1,997.0000	(1.674)	0	0	0
23/07/2009	£ / R 2009/09/14	11.45	Call	Currency Future	1,397.0000	1,364.0000	(2.362)	0	0	0
23/07/2009	£ / R 2009/09/14	15.25	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,784.0000	1,814.0000	1.682	0	0	0
23/07/2009	£ / R 2009/09/14	10.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
23/07/2009	£ / R 2009/09/14	12.70	Call	Currency Future	416.0000	387.0000	(6.971)	0	0	0
23/07/2009	£ / R 2009/09/14	10.45	Call	Currency Future	2,373.0000	2,340.0000	(1.391)	0	0	0
23/07/2009	£ / R 2009/09/14	14.95	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/07/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,410.0000	1,437.0000	1.915	0	0	0
23/07/2009	£ / R 2009/09/14	9.45	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
23/07/2009	£ / R 2009/09/14	10.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,169.0000	2,201.0000	1.475	0	0	0
23/07/2009	£ / R 2009/09/14	15.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,784.0000	1,814.0000	1.682	0	0	0
23/07/2009	£ / R 2009/09/14	11.45	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
23/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,512.0000	2,544.0000	1.274	0	0	0
23/07/2009	£ / R 2009/09/14	12.75	Call	Currency Future	389.0000	361.0000	(7.198)	0	0	0
23/07/2009	£ / R 2009/09/14	17.45	Put	Currency Future	4,646.0000	4,679.0000	0.710	0	0	0
23/07/2009	£ / R 2009/09/14	14.85	Put	Currency Future	2,072.0000	2,103.0000	1.496	0	0	0
23/07/2009	£ / R 2009/09/14	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2009/09/14	13.65	Call	Currency Future	129.0000	118.0000	(8.527)	0	0	0
23/07/2009	£ / R 2009/09/14	17.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	£ / R 2009/09/14	14.85	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/07/2009	£ / R 2009/09/14	15.90	Put	Currency Future	3,105.0000	3,138.0000	1.063	0	0	0
23/07/2009	£ / R 2009/09/14	13.65	Put	Currency Future	968.0000	991.0000	2.376	0	0	0
23/07/2009	£ / R 2009/09/14	19.45	Put	Currency Future	6,641.0000	6,675.0000	0.512	0	0	0
23/07/2009	£ / R 2009/09/14	9.20	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	2,365.0000	2,397.0000	1.353	0	0	0
23/07/2009	£ / R 2009/09/14	16.00	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/07/2009	£ / R 2009/09/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,831.0000	1,862.0000	1.693	0	0	0
23/07/2009	£ / R 2009/09/14	16.00	Put	Currency Future	3,205.0000	3,237.0000	0.998	0	0	0
23/07/2009	£ / R 2009/09/14	16.80	Put	Currency Future	4,000.0000	4,033.0000	0.825	0	0	0
23/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/07/2009	£ / R 2009/09/14	15.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/07/2009	£ / R 2009/09/14	16.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/07/2009	£ / R 2009/09/14	13.05	Call	Currency Future	270.0000	250.0000	(7.407)	0	0	0
23/07/2009	£ / R 2009/09/14	9.45	Call	Currency Future	3,365.0000	3,328.0000	(1.100)	0	0	0
23/07/2009	£ / R 2009/09/14	14.75	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
23/07/2009	£ / R 2009/09/14	15.80	Put	Currency Future	3,006.0000	3,039.0000	1.098	0	0	0
23/07/2009	£ / R 2009/09/14	18.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R 2009/09/14	14.90	Put	Currency Future	2,120.0000	2,152.0000	1.509	0	0	0
23/07/2009	£ / R 2009/09/14	15.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	£ / R 2009/09/14	11.80	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
23/07/2009	£ / R 2009/09/14	13.05	Put	Currency Future	508.0000	522.0000	2.756	0	0	0
23/07/2009	£ / R 2009/09/14	11.40	Call	Currency Future	1,445.0000	1,412.0000	(2.284)	0	0	0
23/07/2009	£ / R 2009/09/14	15.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/07/2009	£ / R 2009/09/14	13.95	Call	Currency Future	90.0000	82.0000	(8.889)	0	0	0
23/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
23/07/2009	£ / R 2009/09/14	12.85	Put	Currency Future	382.0000	392.0000	2.618	0	0	0
23/07/2009	£ / R 2009/09/14	9.40	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
23/07/2009	£ / R 2009/09/14	15.05	Put	Currency Future	2,267.0000	2,299.0000	1.412	0	0	0
23/07/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,611.0000	2,643.0000	1.226	0	0	0
23/07/2009	£ / R 2009/09/14	13.70	Put	Currency Future	1,010.0000	1,034.0000	2.376	0	0	0
23/07/2009	£ / R 2009/09/14	9.40	Call	Currency Future	3,414.0000	3,378.0000	(1.054)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,590.0000	8,623.0000	0.384	0	0	0
23/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,023.0000	2,054.0000	1.532	0	0	0
23/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,105.0000	3,138.0000	1.063	0	0	0
23/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
23/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
23/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	343.0000	320.0000	(6.706)	0	0	0
23/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	186.0000	191.0000	2.688	0	0	0
23/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,858.0000	2,890.0000	1.120	0	0	0
23/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	597.0000	568.0000	(4.858)	0	0	0
23/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,808.0000	2,841.0000	1.175	0	0	0
23/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,596.0000	4,629.0000	0.718	0	0	0
23/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,640.0000	8,673.0000	0.382	0	0	0
23/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	382.0000	392.0000	2.618	0	0	0
23/07/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,992.0000	6,025.0000	0.551	0	0	0
23/07/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,990.0000	8,024.0000	0.426	0	0	0
23/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	343.0000	320.0000	(6.706)	0	0	0
23/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	501.0000	473.0000	(5.589)	0	0	0
23/07/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,064.0000	1,035.0000	(2.726)	0	0	0
23/07/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	9.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	8.80	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
23/07/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,013.0000	3,977.0000	(0.897)	0	0	0
23/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	240.0000	246.0000	2.500	0	0	0
23/07/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,016.0000	2,982.0000	(1.127)	0	0	0
23/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	203.0000	208.0000	2.463	0	0	0
23/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	564.0000	536.0000	(4.965)	0	0	0
23/07/2009	£ / R	2009/09/14	10.80	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,867.0000	2,834.0000	(1.151)	0	0	0
23/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	2.0000	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
23/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,863.0000	3,827.0000	(0.932)	0	0	0
23/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,883.0000	1,850.0000	(1.753)	0	0	0
23/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	936.0000	907.0000	(3.098)	0	0	0
23/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	22.0000	22.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	16.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	£ / R	2009/09/14	11.95	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
23/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,390.0000	8,423.0000	0.393	0	0	0
23/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,391.0000	6,425.0000	0.532	0	0	0
23/07/2009	£ / R	2009/09/14	11.20	Put	Currency Future	28.0000	28.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,639.0000	1,606.0000	(2.013)	0	0	0
23/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	12.20	Call	Currency Future	739.0000	710.0000	(3.924)	0	0	0
23/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	127.0000	133.0000	4.724	0	0	0
23/07/2009	£ / R	2009/09/14	19.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,397.0000	4,430.0000	0.751	0	0	0
23/07/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,149.0000	4,182.0000	0.795	0	0	0
23/07/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,620.0000	2,586.0000	(1.298)	0	0	0
23/07/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,142.0000	6,175.0000	0.537	0	0	0
23/07/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,140.0000	8,174.0000	0.418	0	0	0
23/07/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R	2009/09/14	18.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14			Currency Future	13.0330	12.9969	(0.277)	0.0000	0.0000	14,293
23/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,675.0000	1,699.0000	1.433	0	0	0
23/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,223.0000	1,243.0000	1.635	0	0	0
23/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	37.0000	37.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,426.0000	2,452.0000	1.072	0	0	0
23/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,633.0000	1,656.0000	1.408	0	0	0
23/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	356.0000	340.0000	(4.494)	0	0	0
23/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	456.0000	437.0000	(4.167)	0	0	0
23/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	258.0000	246.0000	(4.651)	0	0	0
23/07/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,526.0000	8,562.0000	0.422	0	0	0
23/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	888.0000	904.0000	1.802	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	238.0000	226.0000	(5.042)	0	0	0
23/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	826.0000	797.0000	(3.511)	0	0	0
23/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	159.0000	148.0000	(6.918)	0	0	0
23/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	403.0000	385.0000	(4.467)	0	0	0
23/07/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,146.0000	1,165.0000	1.658	0	0	0
23/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,848.0000	1,873.0000	1.353	0	0	0
23/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,288.0000	6,324.0000	0.573	0	0	0
23/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	923.0000	940.0000	1.842	0	0	0
23/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,070.0000	1,088.0000	1.682	0	0	0
23/07/2009	£ / R	2009/12/14	14.75	Call	Currency Future	219.0000	208.0000	(5.023)	0	0	0
23/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	271.0000	276.0000	1.845	0	0	0
23/07/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,591.0000	1,556.0000	(2.200)	0	0	0
23/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	307.0000	293.0000	(4.560)	0	0	0
23/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,725.0000	8,761.0000	0.413	0	0	0
23/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	273.0000	260.0000	(4.762)	0	0	0
23/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,424.0000	1,446.0000	1.545	0	0	0
23/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	674.0000	648.0000	(3.858)	0	0	0
23/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,590.0000	1,613.0000	1.447	0	0	0
23/07/2009	£ / R	2009/12/14	13.80	Call	Currency Future	379.0000	362.0000	(4.485)	0	0	0
23/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,805.0000	1,829.0000	1.330	0	0	0
23/07/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,327.0000	8,363.0000	0.432	0	0	0
23/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	772.0000	744.0000	(3.627)	0	0	0
23/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	266.0000	253.0000	(4.887)	0	0	0
23/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	244.0000	232.0000	(4.918)	0	0	0
23/07/2009	£ / R	2009/12/14	17.35	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
23/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	541.0000	551.0000	1.848	0	0	0
23/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	853.0000	868.0000	1.758	0	0	0
23/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	552.0000	530.0000	(3.986)	0	0	0
23/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	231.0000	220.0000	(4.762)	0	0	0
23/07/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,362.0000	4,394.0000	0.734	0	0	0
23/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,004.0000	973.0000	(3.088)	0	0	0
23/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	290.0000	276.0000	(4.828)	0	0	0
23/07/2009	£ / R	2009/12/14	21.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,936.0000	1,961.0000	1.291	0	0	0
23/07/2009	£ / R	2009/12/14	19.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	393.0000	400.0000	1.781	0	0	0
23/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	316.0000	301.0000	(4.747)	0	0	0
23/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,761.0000	1,785.0000	1.363	0	0	0
23/07/2009	£ / R 2009/12/14	19.10	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,338.0000	6,373.0000	0.552	0	0	0
23/07/2009	£ / R 2009/12/14	12.70	Put	Currency Future	439.0000	447.0000	1.822	0	0	0
23/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,383.0000	1,404.0000	1.518	0	0	0
23/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	722.0000	695.0000	(3.740)	0	0	0
23/07/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,278.0000	8,313.0000	0.423	0	0	0
23/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	486.0000	465.0000	(4.321)	0	0	0
23/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	486.0000	465.0000	(4.321)	0	0	0
23/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	326.0000	310.0000	(4.908)	0	0	0
23/07/2009	£ / R 2009/12/14	19.55	Put	Currency Future	6,537.0000	6,572.0000	0.535	0	0	0
23/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	471.0000	451.0000	(4.246)	0	0	0
23/07/2009	£ / R 2009/12/14	15.15	Call	Currency Future	175.0000	165.0000	(5.714)	0	0	0
23/07/2009	£ / R 2009/12/14	21.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	£ / R 2009/12/14	21.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	12.80	Put	Currency Future	489.0000	498.0000	1.840	0	0	0
23/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	853.0000	868.0000	1.758	0	0	0
23/07/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,558.0000	4,591.0000	0.724	0	0	0
23/07/2009	£ / R 2009/12/14	14.20	Call	Currency Future	298.0000	284.0000	(4.698)	0	0	0
23/07/2009	£ / R 2009/12/14	15.80	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
23/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	995.0000	1,013.0000	1.809	0	0	0
23/07/2009	£ / R 2009/12/14	10.55	Call	Currency Future	2,525.0000	2,489.0000	(1.426)	0	0	0
23/07/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,336.0000	2,362.0000	1.113	0	0	0
23/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
23/07/2009	£ / R 2009/12/14	15.85	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
23/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	316.0000	301.0000	(4.747)	0	0	0
23/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	428.0000	410.0000	(4.206)	0	0	0
23/07/2009	£ / R 2009/12/14	9.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,248.0000	2,273.0000	1.112	0	0	0
23/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,848.0000	3,811.0000	(0.962)	0	0	0
23/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,881.0000	2,909.0000	0.972	0	0	0
23/07/2009	£ / R 2009/12/14	15.85	Put	Currency Future	2,927.0000	2,955.0000	0.957	0	0	0
23/07/2009	£ / R 2009/12/14	13.30	Call	Currency Future	518.0000	496.0000	(4.247)	0	0	0
23/07/2009	£ / R 2009/12/14	10.55	Put	Currency Future	42.0000	42.0000	-	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
23/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	415.0000	397.0000	(4.337)	0	0	0
23/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	169.0000	159.0000	(5.917)	0	0	0
23/07/2009	£ / R	2009/12/14	12.20	Put	Currency Future	236.0000	241.0000	2.119	0	0	0
23/07/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,813.0000	1,779.0000	(1.875)	0	0	0
23/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	36.0000	36.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	17.85	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
23/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,343.0000	1,364.0000	1.564	0	0	0
23/07/2009	£ / R	2009/12/14	11.55	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
23/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,032.0000	1,050.0000	1.744	0	0	0
23/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,292.0000	2,318.0000	1.134	0	0	0
23/07/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,866.0000	2,830.0000	(1.256)	0	0	0
23/07/2009	£ / R	2009/12/14	11.35	Put	Currency Future	85.0000	87.0000	2.353	0	0	0
23/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	541.0000	551.0000	1.848	0	0	0
23/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,234.0000	2,199.0000	(1.567)	0	0	0
23/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,258.0000	3,221.0000	(1.136)	0	0	0
23/07/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,853.0000	4,886.0000	0.680	0	0	0
23/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	785.0000	799.0000	1.783	0	0	0
23/07/2009	£ / R	2009/12/14	12.55	Call	Currency Future	854.0000	825.0000	(3.396)	0	0	0
23/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	181.0000	170.0000	(6.077)	0	0	0
23/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	21.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	719.0000	733.0000	1.947	0	0	0
23/07/2009	£ / R	2009/12/14	19.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	428.0000	410.0000	(4.206)	0	0	0
23/07/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,159.0000	2,186.0000	1.251	0	0	0
23/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,735.0000	6,771.0000	0.535	0	0	0
23/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,736.0000	4,700.0000	(0.760)	0	0	0
23/07/2009	£ / R	2009/12/14	11.85	Put	Currency Future	152.0000	152.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	326.0000	310.0000	(4.908)	0	0	0
23/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,184.0000	1,204.0000	1.689	0	0	0
23/07/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,503.0000	3,467.0000	(1.028)	0	0	0
23/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	192.0000	182.0000	(5.208)	0	0	0
23/07/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,419.0000	1,383.0000	(2.537)	0	0	0
23/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,720.0000	2,684.0000	(1.324)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	674.0000	648.0000	(3.858)	0	0	0
23/07/2009	£ / R 2009/12/14	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,383.0000	1,404.0000	1.518	0	0	0
23/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	995.0000	1,013.0000	1.809	0	0	0
23/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,980.0000	2,006.0000	1.313	0	0	0
23/07/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,755.0000	4,788.0000	0.694	0	0	0
23/07/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,184.0000	5,148.0000	(0.694)	0	0	0
23/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	25.0000	25.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,769.0000	2,733.0000	(1.300)	0	0	0
23/07/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,042.0000	2,008.0000	(1.665)	0	0	0
23/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,586.0000	6,622.0000	0.547	0	0	0
23/07/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,825.0000	8,860.0000	0.397	0	0	0
23/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	819.0000	834.0000	1.832	0	0	0
23/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,343.0000	1,364.0000	1.564	0	0	0
23/07/2009	£ / R 2009/12/14	17.55	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
23/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,805.0000	1,829.0000	1.330	0	0	0
23/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
23/07/2009	£ / R 2009/12/14	10.05	Put	Currency Future	30.0000	30.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,507.0000	1,529.0000	1.460	0	0	0
23/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	570.0000	547.0000	(4.035)	0	0	0
23/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	130.0000	121.0000	(6.923)	0	0	0
23/07/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,476.0000	8,512.0000	0.425	0	0	0
23/07/2009	£ / R 2009/12/14	21.20	Put	Currency Future	8,179.0000	8,214.0000	0.428	0	0	0
23/07/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,835.0000	6,870.0000	0.512	0	0	0
23/07/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,069.0000	4,100.0000	0.762	0	0	0
23/07/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,335.0000	1,299.0000	(2.697)	0	0	0
23/07/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,651.0000	2,678.0000	1.018	0	0	0
23/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	225.0000	214.0000	(4.889)	0	0	0
23/07/2009	£ / R 2009/12/14	18.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/07/2009	£ / R 2009/12/14	11.05	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
23/07/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,209.0000	3,173.0000	(1.122)	0	0	0
23/07/2009	£ / R 2009/12/14	12.55	Put	Currency Future	371.0000	378.0000	1.887	0	0	0
23/07/2009	£ / R 2009/12/14	14.80	Call	Currency Future	213.0000	203.0000	(4.695)	0	0	0
23/07/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,768.0000	1,734.0000	(1.923)	0	0	0
23/07/2009	£ / R 2009/12/14	19.05	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	456.0000	437.0000	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	403.0000	385.0000	(4.467)	0	0	0
23/07/2009	£ / R	2009/12/14	15.55	Call	Currency Future	134.0000	125.0000	(6.716)	0	0	0
23/07/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,892.0000	1,917.0000	1.321	0	0	0
23/07/2009	£ / R	2009/12/14	21.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/07/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,172.0000	1,140.0000	(2.730)	0	0	0
23/07/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,433.0000	5,397.0000	(0.663)	0	0	0
23/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	238.0000	226.0000	(5.042)	0	0	0
23/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	187.0000	176.0000	(5.882)	0	0	0
23/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,070.0000	1,088.0000	1.682	0	0	0
23/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,697.0000	2,724.0000	1.001	0	0	0
23/07/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,079.0000	8,115.0000	0.446	0	0	0
23/07/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,313.0000	4,345.0000	0.742	0	0	0
23/07/2009	£ / R	2009/12/14	17.05	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
23/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	923.0000	940.0000	1.842	0	0	0
23/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
23/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,749.0000	3,713.0000	(0.960)	0	0	0
23/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,204.0000	2,229.0000	1.134	0	0	0
23/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	687.0000	700.0000	1.892	0	0	0
23/07/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,775.0000	8,810.0000	0.399	0	0	0
23/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,465.0000	1,487.0000	1.502	0	0	0
23/07/2009	£ / R	2009/12/14	19.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,118.0000	4,149.0000	0.753	0	0	0
23/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,700.0000	3,663.0000	(1.000)	0	0	0
23/07/2009	£ / R	2009/12/14	9.85	Put	Currency Future	26.0000	26.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	588.0000	565.0000	(3.912)	0	0	0
23/07/2009	£ / R	2009/12/14	21.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/07/2009	£ / R	2009/12/14	12.05	Put	Currency Future	189.0000	193.0000	2.116	0	0	0
23/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	390.0000	373.0000	(4.359)	0	0	0
23/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	442.0000	423.0000	(4.299)	0	0	0
23/07/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,876.0000	3,905.0000	0.748	0	0	0
23/07/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,793.0000	5,827.0000	0.587	0	0	0
23/07/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,040.0000	6,075.0000	0.579	0	0	0
23/07/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/12/14	19.20	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	888.0000	904.0000	1.802	0	0	0
23/07/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,675.0000	8,711.0000	0.415	0	0	0
23/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,263.0000	1,283.0000	1.584	0	0	0
23/07/2009	£ / R	2009/12/14	20.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/07/2009	£ / R	2009/12/14	21.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,946.0000	3,910.0000	(0.912)	0	0	0
23/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,107.0000	1,126.0000	1.716	0	0	0
23/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,383.0000	1,404.0000	1.518	0	0	0
23/07/2009	£ / R	2009/12/14	11.20	Put	Currency Future	71.0000	73.0000	2.817	0	0	0
23/07/2009	£ / R	2009/12/14	21.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,025.0000	2,050.0000	1.235	0	0	0
23/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,347.0000	5,381.0000	0.636	0	0	0
23/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,283.0000	7,318.0000	0.481	0	0	0
23/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	570.0000	547.0000	(4.035)	0	0	0
23/07/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,476.0000	2,441.0000	(1.414)	0	0	0
23/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	367.0000	351.0000	(4.360)	0	0	0
23/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,785.0000	6,820.0000	0.516	0	0	0
23/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
23/07/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,904.0000	1,870.0000	(1.786)	0	0	0
23/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	202.0000	192.0000	(4.950)	0	0	0
23/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
23/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	346.0000	330.0000	(4.624)	0	0	0
23/07/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,030.0000	8,065.0000	0.436	0	0	0
23/07/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,100.0000	5,134.0000	0.667	0	0	0
23/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	552.0000	530.0000	(3.986)	0	0	0
23/07/2009	£ / R	2009/12/14	19.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/07/2009	£ / R	2009/12/14	12.50	Put	Currency Future	349.0000	356.0000	2.006	0	0	0
23/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	33.0000	33.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	9.35	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	719.0000	733.0000	1.947	0	0	0
23/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	655.0000	668.0000	1.985	0	0	0
23/07/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,804.0000	4,837.0000	0.687	0	0	0
23/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	316.0000	301.0000	(4.747)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/12/14	11.75	Put	Currency Future	136.0000	136.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,552.0000	3,516.0000	(1.014)	0	0	0
23/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,189.0000	6,224.0000	0.566	0	0	0
23/07/2009	£ / R	2009/12/14	14.85	Call	Currency Future	208.0000	197.0000	(5.288)	0	0	0
23/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,470.0000	2,496.0000	1.053	0	0	0
23/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	568.0000	578.0000	1.761	0	0	0
23/07/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,282.0000	2,247.0000	(1.534)	0	0	0
23/07/2009	£ / R	2009/12/14	15.75	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
23/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	882.0000	853.0000	(3.288)	0	0	0
23/07/2009	£ / R	2009/12/14	17.20	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
23/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	471.0000	451.0000	(4.246)	0	0	0
23/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	289.0000	295.0000	2.076	0	0	0
23/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	687.0000	700.0000	1.892	0	0	0
23/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/07/2009	£ / R	2009/12/14	10.80	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
23/07/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,835.0000	2,862.0000	0.952	0	0	0
23/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
23/07/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,069.0000	1,038.0000	(2.900)	0	0	0
23/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	655.0000	668.0000	1.985	0	0	0
23/07/2009	£ / R	2009/12/14	12.35	Call	Currency Future	972.0000	942.0000	(3.086)	0	0	0
23/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,635.0000	3,665.0000	0.825	0	0	0
23/07/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,331.0000	2,295.0000	(1.544)	0	0	0
23/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
23/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,964.0000	2,928.0000	(1.215)	0	0	0
23/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,069.0000	2,095.0000	1.257	0	0	0
23/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	153.0000	143.0000	(6.536)	0	0	0
23/07/2009	£ / R	2009/12/14	9.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
23/07/2009	£ / R	2009/12/14	11.80	Put	Currency Future	144.0000	144.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	752.0000	766.0000	1.862	0	0	0
23/07/2009	£ / R	2009/12/14	10.75	Put	Currency Future	48.0000	48.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,606.0000	2,632.0000	0.998	0	0	0
23/07/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,215.0000	4,247.0000	0.759	0	0	0
23/07/2009	£ / R	2009/12/14	10.85	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
23/07/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,996.0000	3,959.0000	(0.926)	0	0	0
23/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	43.0000	44.0000	2.326	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
23/07/2009	£ / R 2009/12/14	13.05	Put	Currency Future	625.0000	637.0000	1.920	0	0	0
23/07/2009	£ / R 2009/12/14	17.80	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
23/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,509.0000	4,541.0000	0.710	0	0	0
23/07/2009	£ / R 2009/12/14	11.10	Call	Currency Future	1,995.0000	1,962.0000	(1.654)	0	0	0
23/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	588.0000	565.0000	(3.912)	0	0	0
23/07/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,137.0000	1,105.0000	(2.814)	0	0	0
23/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	367.0000	351.0000	(4.360)	0	0	0
23/07/2009	£ / R 2009/12/14	13.05	Call	Currency Future	608.0000	584.0000	(3.947)	0	0	0
23/07/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,307.0000	3,270.0000	(1.119)	0	0	0
23/07/2009	£ / R 2009/12/14	11.50	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
23/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
23/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,718.0000	1,742.0000	1.397	0	0	0
23/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	273.0000	260.0000	(4.762)	0	0	0
23/07/2009	£ / R 2009/12/14	10.05	Call	Currency Future	3,013.0000	2,977.0000	(1.195)	0	0	0
23/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	204.0000	208.0000	1.961	0	0	0
23/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,184.0000	1,204.0000	1.689	0	0	0
23/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,302.0000	1,323.0000	1.613	0	0	0
23/07/2009	£ / R 2009/12/14	12.85	Call	Currency Future	698.0000	671.0000	(3.868)	0	0	0
23/07/2009	£ / R 2009/12/14	10.50	Put	Currency Future	41.0000	41.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	10.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,548.0000	1,571.0000	1.486	0	0	0
23/07/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,377.0000	1,341.0000	(2.614)	0	0	0
23/07/2009	£ / R 2009/12/14	12.75	Call	Currency Future	747.0000	719.0000	(3.748)	0	0	0
23/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	19.0000	19.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,090.0000	6,125.0000	0.575	0	0	0
23/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	266.0000	253.0000	(4.887)	0	0	0
23/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/07/2009	£ / R 2009/12/14	12.85	Put	Currency Future	515.0000	524.0000	1.748	0	0	0
23/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,635.0000	1,600.0000	(2.141)	0	0	0
23/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,223.0000	1,243.0000	1.635	0	0	0
23/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	346.0000	330.0000	(4.624)	0	0	0
23/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	281.0000	268.0000	(4.626)	0	0	0
23/07/2009	£ / R 2009/12/14	13.25	Call	Currency Future	535.0000	513.0000	(4.112)	0	0	0
23/07/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,487.0000	6,522.0000	0.540	0	0	0
23/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,069.0000	2,095.0000	1.257	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,032.0000	1,050.0000	1.744	0	0	0
23/07/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,574.0000	2,538.0000	(1.399)	0	0	0
23/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	959.0000	976.0000	1.773	0	0	0
23/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,590.0000	1,613.0000	1.447	0	0	0
23/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	415.0000	397.0000	(4.337)	0	0	0
23/07/2009	£ / R 2009/12/14	19.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	251.0000	239.0000	(4.781)	0	0	0
23/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	356.0000	340.0000	(4.494)	0	0	0
23/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	202.0000	192.0000	(4.950)	0	0	0
23/07/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,686.0000	6,721.0000	0.523	0	0	0
23/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,107.0000	1,126.0000	1.716	0	0	0
23/07/2009	£ / R 2009/12/14	19.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,633.0000	1,656.0000	1.408	0	0	0
23/07/2009	£ / R 2009/12/14	15.70	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
23/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	390.0000	373.0000	(4.359)	0	0	0
23/07/2009	£ / R 2009/12/14	17.70	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
23/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,263.0000	1,283.0000	1.584	0	0	0
23/07/2009	£ / R 2009/12/14	13.35	Call	Currency Future	502.0000	481.0000	(4.183)	0	0	0
23/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,848.0000	1,873.0000	1.353	0	0	0
23/07/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,114.0000	2,140.0000	1.230	0	0	0
23/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,184.0000	1,204.0000	1.689	0	0	0
23/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	335.0000	320.0000	(4.478)	0	0	0
23/07/2009	£ / R 2009/12/14	12.95	Call	Currency Future	651.0000	625.0000	(3.994)	0	0	0
23/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	231.0000	220.0000	(4.762)	0	0	0
23/07/2009	£ / R 2009/12/14	14.95	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
23/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	244.0000	232.0000	(4.918)	0	0	0
23/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,761.0000	1,785.0000	1.363	0	0	0
23/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	428.0000	410.0000	(4.206)	0	0	0
23/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	307.0000	293.0000	(4.560)	0	0	0
23/07/2009	£ / R 2009/12/14	13.00	Put	Currency Future	596.0000	606.0000	1.678	0	0	0
23/07/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,706.0000	4,738.0000	0.680	0	0	0
23/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,424.0000	1,446.0000	1.545	0	0	0
23/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	367.0000	351.0000	(4.360)	0	0	0
23/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	995.0000	1,013.0000	1.809	0	0	0
23/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	187.0000	176.0000	(5.882)	0	0	0
23/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,204.0000	2,229.0000	1.134	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	629.0000	603.0000	(4.134)	0	0	0
23/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	464.0000	472.0000	1.724	0	0	0
23/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
23/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,405.0000	3,368.0000	(1.087)	0	0	0
23/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,743.0000	2,770.0000	0.984	0	0	0
23/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	126.0000	117.0000	(7.143)	0	0	0
23/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,657.0000	4,689.0000	0.687	0	0	0
23/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,636.0000	6,671.0000	0.527	0	0	0
23/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,356.0000	3,319.0000	(1.103)	0	0	0
23/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,626.0000	8,661.0000	0.406	0	0	0
23/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	416.0000	423.0000	1.683	0	0	0
23/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	799.0000	770.0000	(3.630)	0	0	0
23/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	121.0000	122.0000	0.826	0	0	0
23/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,504.0000	1,469.0000	(2.327)	0	0	0
23/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	45.0000	45.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,428.0000	2,392.0000	(1.483)	0	0	0
23/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	128.0000	129.0000	0.781	0	0	0
23/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,789.0000	2,816.0000	0.968	0	0	0
23/07/2009	£ / R	2009/12/14	10.70	Call	Currency Future	2,379.0000	2,344.0000	(1.471)	0	0	0
23/07/2009	£ / R	2009/12/14	11.70	Call	Currency Future	1,461.0000	1,426.0000	(2.396)	0	0	0
23/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
23/07/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,427.0000	8,462.0000	0.415	0	0	0
23/07/2009	£ / R	2009/12/14	11.45	Put	Currency Future	96.0000	98.0000	2.083	0	0	0
23/07/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,679.0000	1,644.0000	(2.085)	0	0	0
23/07/2009	£ / R	2009/12/14	10.45	Put	Currency Future	39.0000	39.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	9.45	Put	Currency Future	18.0000	18.0000	-	0	0	0
23/07/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,601.0000	3,565.0000	(1.000)	0	0	0
23/07/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,622.0000	2,586.0000	(1.373)	0	0	0
23/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	328.0000	335.0000	2.134	0	0	0
23/07/2009	£ / R	2009/12/14	12.45	Call	Currency Future	911.0000	882.0000	(3.183)	0	0	0
23/07/2009	£ / R	2009/12/14	15.45	Call	Currency Future	144.0000	134.0000	(6.944)	0	0	0
23/07/2009	£ / R	2009/12/14	21.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2009/12/14	19.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,437.0000	6,472.0000	0.544	0	0	0
23/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
23/07/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,460.0000	4,492.0000	0.717	0	0	0
23/07/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,561.0000	2,587.0000	1.015	0	0	0
23/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	819.0000	834.0000	1.832	0	0	0
23/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	502.0000	481.0000	(4.183)	0	0	0
23/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,302.0000	1,323.0000	1.613	0	0	0
23/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	335.0000	320.0000	(4.478)	0	0	0
23/07/2009	£ / R	2010/03/15			Currency Future	13.2525	13.2137	(0.293)	13.2500	13.2500	57
23/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	833.0000	850.0000	2.041	0	0	0
23/07/2009	£ / R	2010/03/15	21.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	60.0000	60.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	11.25	Put	Currency Future	95.0000	96.0000	1.053	0	0	0
23/07/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,597.0000	6,633.0000	0.546	0	0	0
23/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	395.0000	405.0000	2.532	0	0	0
23/07/2009	£ / R	2010/03/15	10.25	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
23/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	962.0000	980.0000	1.871	0	0	0
23/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,862.0000	2,824.0000	(1.328)	0	0	0
23/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	698.0000	677.0000	(3.009)	0	0	0
23/07/2009	£ / R	2010/03/15	19.80	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
23/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,353.0000	6,389.0000	0.567	0	0	0
23/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
23/07/2009	£ / R	2010/03/15	9.25	Put	Currency Future	30.0000	30.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,568.0000	8,605.0000	0.432	0	0	0
23/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
23/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,927.0000	1,891.0000	(1.868)	0	0	0
23/07/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,056.0000	3,018.0000	(1.243)	0	0	0
23/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	995.0000	1,014.0000	1.910	0	0	0
23/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,836.0000	3,797.0000	(1.017)	0	0	0
23/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,196.0000	4,228.0000	0.763	0	0	0
23/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	125.0000	127.0000	1.600	0	0	0
23/07/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,032.0000	3,993.0000	(0.967)	0	0	0
23/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	148.0000	142.0000	(4.054)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,029.0000	1,048.0000	1.846	0	0	0
23/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	786.0000	763.0000	(2.926)	0	0	0
23/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,222.0000	8,259.0000	0.450	0	0	0
23/07/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,319.0000	1,289.0000	(2.274)	0	0	0
23/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,264.0000	3,295.0000	0.950	0	0	0
23/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,744.0000	6,780.0000	0.534	0	0	0
23/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
23/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,505.0000	2,533.0000	1.118	0	0	0
23/07/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,061.0000	6,096.0000	0.577	0	0	0
23/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,548.0000	6,584.0000	0.550	0	0	0
23/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
23/07/2009	£ / R	2010/03/15	15.25	Call	Currency Future	335.0000	324.0000	(3.284)	0	0	0
23/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	731.0000	710.0000	(2.873)	0	0	0
23/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,716.0000	8,754.0000	0.436	0	0	0
23/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,197.0000	1,168.0000	(2.423)	0	0	0
23/07/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,024.0000	8,062.0000	0.474	0	0	0
23/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,168.0000	1,189.0000	1.798	0	0	0
23/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
23/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,518.0000	8,556.0000	0.446	0	0	0
23/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,336.0000	4,369.0000	0.761	0	0	0
23/07/2009	£ / R	2010/03/15	21.25	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,256.0000	6,291.0000	0.559	0	0	0
23/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
23/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	929.0000	947.0000	1.938	0	0	0
23/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,098.0000	1,117.0000	1.730	0	0	0
23/07/2009	£ / R	2010/03/15	19.25	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
23/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	621.0000	602.0000	(3.060)	0	0	0
23/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,320.0000	8,358.0000	0.457	0	0	0
23/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
23/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,396.0000	3,358.0000	(1.119)	0	0	0
23/07/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,149.0000	4,181.0000	0.771	0	0	0
23/07/2009	£ / R	2010/03/15	12.25	Put	Currency Future	316.0000	325.0000	2.848	0	0	0
23/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	43.0000	44.0000	2.326	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
23/07/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,333.0000	2,360.0000	1.157	0	0	0
23/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
23/07/2009	£ / R	2010/03/15	17.25	Call	Currency Future	151.0000	145.0000	(3.974)	0	0	0
23/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	554.0000	537.0000	(3.069)	0	0	0
23/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
23/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,430.0000	2,390.0000	(1.646)	0	0	0
23/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,402.0000	6,438.0000	0.562	0	0	0
23/07/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,097.0000	2,060.0000	(1.764)	0	0	0
23/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	682.0000	662.0000	(2.933)	0	0	0
23/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,110.0000	6,145.0000	0.573	0	0	0
23/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,370.0000	8,408.0000	0.454	0	0	0
23/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,074.0000	8,111.0000	0.458	0	0	0
23/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
23/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,241.0000	1,262.0000	1.692	0	0	0
23/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	580.0000	562.0000	(3.103)	0	0	0
23/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	307.0000	296.0000	(3.583)	0	0	0
23/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,277.0000	1,298.0000	1.644	0	0	0
23/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	714.0000	694.0000	(2.801)	0	0	0
23/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	650.0000	631.0000	(2.923)	0	0	0
23/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	607.0000	589.0000	(2.965)	0	0	0
23/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,098.0000	1,117.0000	1.730	0	0	0
23/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,351.0000	1,373.0000	1.628	0	0	0
23/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,570.0000	1,535.0000	(2.229)	0	0	0
23/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	593.0000	575.0000	(3.035)	0	0	0
23/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	217.0000	222.0000	2.304	0	0	0
23/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,204.0000	1,225.0000	1.744	0	0	0
23/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	958.0000	933.0000	(2.610)	0	0	0
23/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,761.0000	4,794.0000	0.693	0	0	0
23/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	162.0000	164.0000	1.235	0	0	0
23/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	606.0000	619.0000	2.145	0	0	0
23/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	67.0000	67.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	216.0000	208.0000	(3.704)	0	0	0
23/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,695.0000	6,731.0000	0.538	0	0	0
23/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	650.0000	631.0000	(2.923)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,764.0000	1,728.0000	(2.041)	0	0	0
23/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,375.0000	2,403.0000	1.179	0	0	0
23/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,669.0000	2,630.0000	(1.461)	0	0	0
23/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	328.0000	317.0000	(3.354)	0	0	0
23/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
23/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	335.0000	344.0000	2.687	0	0	0
23/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,666.0000	8,704.0000	0.438	0	0	0
23/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,640.0000	3,602.0000	(1.044)	0	0	0
23/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	496.0000	480.0000	(3.226)	0	0	0
23/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,819.0000	3,852.0000	0.864	0	0	0
23/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
23/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,543.0000	1,567.0000	1.555	0	0	0
23/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,902.0000	2,931.0000	0.999	0	0	0
23/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,085.0000	1,058.0000	(2.488)	0	0	0
23/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,288.0000	1,258.0000	(2.329)	0	0	0
23/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	385.0000	373.0000	(3.117)	0	0	0
23/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
23/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,054.0000	2,017.0000	(1.801)	0	0	0
23/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,063.0000	1,082.0000	1.787	0	0	0
23/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,032.0000	2,059.0000	1.329	0	0	0
23/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	38.0000	38.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,903.0000	4,937.0000	0.693	0	0	0
23/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
23/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,133.0000	1,153.0000	1.765	0	0	0
23/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	666.0000	646.0000	(3.003)	0	0	0
23/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,845.0000	1,809.0000	(1.951)	0	0	0
23/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,646.0000	6,682.0000	0.542	0	0	0
23/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	254.0000	245.0000	(3.543)	0	0	0
23/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	483.0000	494.0000	2.277	0	0	0
23/07/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,842.0000	6,879.0000	0.541	0	0	0
23/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,007.0000	2,969.0000	(1.264)	0	0	0
23/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	635.0000	617.0000	(2.835)	0	0	0
23/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
23/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,617.0000	8,655.0000	0.441	0	0	0
23/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	172.0000	165.0000	(4.070)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,680.0000	2,708.0000	1.045	0	0	0
23/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	687.0000	701.0000	2.038	0	0	0
23/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	55.0000	55.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,766.0000	2,727.0000	(1.410)	0	0	0
23/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,824.0000	1,850.0000	1.425	0	0	0
23/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,815.0000	8,853.0000	0.431	0	0	0
23/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
23/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,738.0000	3,699.0000	(1.043)	0	0	0
23/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
23/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,983.0000	3,944.0000	(0.979)	0	0	0
23/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	63.0000	63.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	13.25	Put	Currency Future	802.0000	818.0000	1.995	0	0	0
23/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
23/07/2009	£ / R	2010/03/15	21.40	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	889.0000	865.0000	(2.700)	0	0	0
23/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	75.0000	74.0000	(1.333)	0	0	0
23/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	142.0000	145.0000	2.113	0	0	0
23/07/2009	£ / R	2010/03/15	9.40	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
23/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,036.0000	3,067.0000	1.021	0	0	0
23/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,990.0000	2,017.0000	1.357	0	0	0
23/07/2009	£ / R	2010/03/15	13.40	Call	Currency Future	749.0000	728.0000	(2.804)	0	0	0
23/07/2009	£ / R	2010/03/15	13.25	Call	Currency Future	805.0000	782.0000	(2.857)	0	0	0
23/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	301.0000	290.0000	(3.654)	0	0	0
23/07/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,911.0000	2,872.0000	(1.340)	0	0	0
23/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,459.0000	1,426.0000	(2.262)	0	0	0
23/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	393.0000	380.0000	(3.308)	0	0	0
23/07/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,743.0000	1,767.0000	1.377	0	0	0
23/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,168.0000	1,140.0000	(2.397)	0	0	0
23/07/2009	£ / R	2010/03/15	10.40	Put	Currency Future	58.0000	58.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,250.0000	3,212.0000	(1.169)	0	0	0
23/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	259.0000	250.0000	(3.475)	0	0	0
23/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	416.0000	426.0000	2.404	0	0	0
23/07/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,969.0000	1,932.0000	(1.879)	0	0	0
23/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,857.0000	2,886.0000	1.015	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	897.0000	914.0000	1.895	0	0	0
23/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
23/07/2009	£ / R	2010/03/15	11.40	Put	Currency Future	117.0000	119.0000	1.709	0	0	0
23/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	455.0000	440.0000	(3.297)	0	0	0
23/07/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,885.0000	3,846.0000	(1.004)	0	0	0
23/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	200.0000	193.0000	(3.500)	0	0	0
23/07/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,419.0000	8,457.0000	0.451	0	0	0
23/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,548.0000	2,576.0000	1.099	0	0	0
23/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	282.0000	272.0000	(3.546)	0	0	0
23/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,702.0000	1,727.0000	1.469	0	0	0
23/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	189.0000	182.0000	(3.704)	0	0	0
23/07/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,451.0000	6,486.0000	0.543	0	0	0
23/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	175.0000	169.0000	(3.429)	0	0	0
23/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	427.0000	413.0000	(3.279)	0	0	0
23/07/2009	£ / R	2010/03/15	12.05	Put	Currency Future	257.0000	262.0000	1.946	0	0	0
23/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,772.0000	3,805.0000	0.875	0	0	0
23/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,586.0000	3,618.0000	0.892	0	0	0
23/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	133.0000	136.0000	2.256	0	0	0
23/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
23/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	580.0000	593.0000	2.241	0	0	0
23/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,524.0000	4,557.0000	0.729	0	0	0
23/07/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,227.0000	1,197.0000	(2.445)	0	0	0
23/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,886.0000	1,849.0000	(1.962)	0	0	0
23/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	84.0000	82.0000	(2.381)	0	0	0
23/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,713.0000	4,747.0000	0.721	0	0	0
23/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,447.0000	3,479.0000	0.928	0	0	0
23/07/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,287.0000	2,246.0000	(1.793)	0	0	0
23/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	116.0000	110.0000	(5.172)	0	0	0
23/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	0
23/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,608.0000	1,573.0000	(2.177)	0	0	0
23/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,542.0000	3,504.0000	(1.073)	0	0	0
23/07/2009	£ / R	2010/03/15	19.65	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
23/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,478.0000	2,438.0000	(1.614)	0	0	0
23/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,787.0000	3,748.0000	(1.030)	0	0	0
23/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,768.0000	2,797.0000	1.048	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
23/07/2009	£ / R 2010/03/15	12.40	Put	Currency Future	374.0000	384.0000	2.674	0	0	0
23/07/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,907.0000	1,933.0000	1.363	0	0	0
23/07/2009	£ / R 2010/03/15	15.40	Call	Currency Future	314.0000	303.0000	(3.503)	0	0	0
23/07/2009	£ / R 2010/03/15	15.75	Call	Currency Future	270.0000	261.0000	(3.333)	0	0	0
23/07/2009	£ / R 2010/03/15	15.40	Put	Currency Future	2,461.0000	2,489.0000	1.138	0	0	0
23/07/2009	£ / R 2010/03/15	17.50	Call	Currency Future	135.0000	129.0000	(4.444)	0	0	0
23/07/2009	£ / R 2010/03/15	16.75	Call	Currency Future	182.0000	175.0000	(3.846)	0	0	0
23/07/2009	£ / R 2010/03/15	10.50	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
23/07/2009	£ / R 2010/03/15	12.85	Call	Currency Future	983.0000	956.0000	(2.747)	0	0	0
23/07/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,679.0000	3,711.0000	0.870	0	0	0
23/07/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,445.0000	3,406.0000	(1.132)	0	0	0
23/07/2009	£ / R 2010/03/15	17.75	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
23/07/2009	£ / R 2010/03/15	14.75	Call	Currency Future	409.0000	396.0000	(3.178)	0	0	0
23/07/2009	£ / R 2010/03/15	11.85	Put	Currency Future	205.0000	209.0000	1.951	0	0	0
23/07/2009	£ / R 2010/03/15	12.75	Put	Currency Future	530.0000	542.0000	2.264	0	0	0
23/07/2009	£ / R 2010/03/15	19.40	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
23/07/2009	£ / R 2010/03/15	17.50	Put	Currency Future	4,383.0000	4,416.0000	0.753	0	0	0
23/07/2009	£ / R 2010/03/15	9.85	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
23/07/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,618.0000	4,652.0000	0.736	0	0	0
23/07/2009	£ / R 2010/03/15	19.40	Put	Currency Future	6,207.0000	6,242.0000	0.564	0	0	0
23/07/2009	£ / R 2010/03/15	11.75	Put	Currency Future	182.0000	186.0000	2.198	0	0	0
23/07/2009	£ / R 2010/03/15	17.40	Put	Currency Future	4,289.0000	4,322.0000	0.769	0	0	0
23/07/2009	£ / R 2010/03/15	10.75	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
23/07/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,172.0000	8,210.0000	0.465	0	0	0
23/07/2009	£ / R 2010/03/15	9.95	Put	Currency Future	45.0000	45.0000	-	0	0	0
23/07/2009	£ / R 2010/03/15	9.95	Call	Currency Future	3,347.0000	3,309.0000	(1.135)	0	0	0
23/07/2009	£ / R 2010/03/15	10.95	Put	Currency Future	80.0000	78.0000	(2.500)	0	0	0
23/07/2009	£ / R 2010/03/15	11.95	Call	Currency Future	1,533.0000	1,498.0000	(2.283)	0	0	0
23/07/2009	£ / R 2010/03/15	10.50	Call	Currency Future	2,814.0000	2,775.0000	(1.386)	0	0	0
23/07/2009	£ / R 2010/03/15	11.95	Put	Currency Future	230.0000	234.0000	1.739	0	0	0
23/07/2009	£ / R 2010/03/15	10.95	Call	Currency Future	2,382.0000	2,342.0000	(1.679)	0	0	0
23/07/2009	£ / R 2010/03/15	14.55	Call	Currency Future	445.0000	431.0000	(3.146)	0	0	0
23/07/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,685.0000	1,650.0000	(2.077)	0	0	0
23/07/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,573.0000	2,534.0000	(1.516)	0	0	0
23/07/2009	£ / R 2010/03/15	9.75	Put	Currency Future	40.0000	40.0000	-	0	0	0
23/07/2009	£ / R 2010/03/15	16.55	Call	Currency Future	196.0000	189.0000	(3.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,033.0000	1,006.0000	(2.614)	0	0	0
23/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,592.0000	2,620.0000	1.080	0	0	0
23/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	294.0000	284.0000	(3.401)	0	0	0
23/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,494.0000	3,525.0000	0.887	0	0	0
23/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
23/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
23/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	935.0000	909.0000	(2.781)	0	0	0
23/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,430.0000	4,463.0000	0.745	0	0	0
23/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	377.0000	365.0000	(3.183)	0	0	0
23/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,140.0000	1,112.0000	(2.456)	0	0	0
23/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,075.0000	2,102.0000	1.301	0	0	0
23/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,948.0000	1,975.0000	1.386	0	0	0
23/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	401.0000	388.0000	(3.242)	0	0	0
23/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	555.0000	567.0000	2.162	0	0	0
23/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	437.0000	448.0000	2.517	0	0	0
23/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,007.0000	981.0000	(2.582)	0	0	0
23/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	194.0000	197.0000	1.546	0	0	0
23/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	265.0000	255.0000	(3.774)	0	0	0
23/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	632.0000	646.0000	2.215	0	0	0
23/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,812.0000	2,842.0000	1.067	0	0	0
23/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,808.0000	4,842.0000	0.707	0	0	0
23/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,946.0000	2,976.0000	1.018	0	0	0
23/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	169.0000	162.0000	(4.142)	0	0	0
23/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,866.0000	3,899.0000	0.854	0	0	0
23/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
23/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	178.0000	172.0000	(3.371)	0	0	0
23/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	249.0000	240.0000	(3.614)	0	0	0
23/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,646.0000	1,611.0000	(2.126)	0	0	0
23/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,666.0000	4,699.0000	0.707	0	0	0
23/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	0
23/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,726.0000	3,758.0000	0.859	0	0	0
23/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	276.0000	266.0000	(3.623)	0	0	0
23/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,571.0000	4,604.0000	0.722	0	0	0
23/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	41.0000	41.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,493.0000	3,455.0000	(1.088)	0	0	0
23/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,525.0000	2,486.0000	(1.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,724.0000	2,753.0000	1.065	0	0	0
23/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	124.0000	118.0000	(4.839)	0	0	0
23/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
23/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,724.0000	1,689.0000	(2.030)	0	0	0
23/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	172.0000	175.0000	1.744	0	0	0
23/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,059.0000	1,031.0000	(2.644)	0	0	0
23/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	506.0000	518.0000	2.372	0	0	0
23/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,621.0000	2,582.0000	(1.488)	0	0	0
23/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,865.0000	1,891.0000	1.394	0	0	0
23/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	418.0000	405.0000	(3.110)	0	0	0
23/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,633.0000	3,665.0000	0.881	0	0	0
23/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	39.0000	39.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,591.0000	3,553.0000	(1.058)	0	0	0
23/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	185.0000	178.0000	(3.784)	0	0	0
23/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	73.0000	72.0000	(1.370)	0	0	0
23/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,689.0000	3,650.0000	(1.057)	0	0	0
23/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
23/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,718.0000	2,679.0000	(1.435)	0	0	0
23/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,804.0000	1,768.0000	(1.996)	0	0	0
23/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	152.0000	154.0000	1.316	0	0	0
23/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	65.0000	65.0000	-	0	0	0
23/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	460.0000	471.0000	2.391	0	0	0
23/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,112.0000	1,084.0000	(2.518)	0	0	0
23/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,477.0000	4,510.0000	0.737	0	0	0
23/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	129.0000	123.0000	(4.651)	0	0	0
23/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
23/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,783.0000	1,808.0000	1.402	0	0	0
23/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	288.0000	278.0000	(3.472)	0	0	0
23/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,636.0000	2,664.0000	1.062	0	0	0
23/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,540.0000	3,572.0000	0.904	0	0	0
23/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	436.0000	422.0000	(3.211)	0	0	0
23/07/2009	£ / R	2010/06/14			Currency Future	13.4644	13.4237	(0.302)	0.0000	0.0000	0
23/07/2009	£ / R	2010/06/14	10.20	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
23/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	112.0000	115.0000	2.679	0	0	0
23/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,132.0000	3,092.0000	(1.277)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,321.0000	5,280.0000	(0.771)	0	0	0
23/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,164.0000	1,139.0000	(2.148)	0	0	0
23/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	237.0000	230.0000	(2.954)	0	0	0
23/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,420.0000	2,449.0000	1.198	0	0	0
23/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,151.0000	1,173.0000	1.911	0	0	0
23/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	935.0000	914.0000	(2.246)	0	0	0
23/07/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,327.0000	3,287.0000	(1.202)	0	0	0
23/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,409.0000	6,446.0000	0.577	0	0	0
23/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
23/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	134.0000	137.0000	2.239	0	0	0
23/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	699.0000	716.0000	2.432	0	0	0
23/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	293.0000	286.0000	(2.389)	0	0	0
23/07/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,405.0000	2,367.0000	(1.580)	0	0	0
23/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	285.0000	292.0000	2.456	0	0	0
23/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,349.0000	8,387.0000	0.455	0	0	0
23/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,864.0000	3,824.0000	(1.035)	0	0	0
23/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	179.0000	174.0000	(2.793)	0	0	0
23/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,372.0000	4,406.0000	0.778	0	0	0
23/07/2009	£ / R	2010/06/14	9.45	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
23/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,729.0000	3,762.0000	0.885	0	0	0
23/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,621.0000	1,588.0000	(2.036)	0	0	0
23/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,626.0000	2,589.0000	(1.409)	0	0	0
23/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	171.0000	167.0000	(2.339)	0	0	0
23/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	299.0000	306.0000	2.341	0	0	0
23/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
23/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,540.0000	1,565.0000	1.623	0	0	0
23/07/2009	£ / R	2010/06/14	11.20	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
23/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,187.0000	1,163.0000	(2.022)	0	0	0
23/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,957.0000	3,991.0000	0.859	0	0	0
23/07/2009	£ / R	2010/06/14	11.00	Put	Currency Future	117.0000	120.0000	2.564	0	0	0
23/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
23/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	484.0000	473.0000	(2.273)	0	0	0
23/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,253.0000	1,276.0000	1.836	0	0	0
23/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	673.0000	689.0000	2.377	0	0	0
23/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	124.0000	120.0000	(3.226)	0	0	0
23/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,357.0000	5,393.0000	0.672	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,215.0000	5,250.0000	0.671	0	0	0
23/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,717.0000	3,677.0000	(1.076)	0	0	0
23/07/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,058.0000	8,095.0000	0.459	0	0	0
23/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,485.0000	1,453.0000	(2.155)	0	0	0
23/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	866.0000	846.0000	(2.309)	0	0	0
23/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	818.0000	799.0000	(2.323)	0	0	0
23/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	400.0000	390.0000	(2.500)	0	0	0
23/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
23/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,794.0000	6,831.0000	0.545	0	0	0
23/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,522.0000	3,482.0000	(1.136)	0	0	0
23/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,229.0000	7,267.0000	0.526	0	0	0
23/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	107.0000	110.0000	2.804	0	0	0
23/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	356.0000	364.0000	2.247	0	0	0
23/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,885.0000	2,916.0000	1.075	0	0	0
23/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
23/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
23/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,786.0000	5,823.0000	0.639	0	0	0
23/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	248.0000	254.0000	2.419	0	0	0
23/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	421.0000	430.0000	2.138	0	0	0
23/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	787.0000	770.0000	(2.160)	0	0	0
23/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	705.0000	689.0000	(2.270)	0	0	0
23/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,582.0000	2,544.0000	(1.472)	0	0	0
23/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,016.0000	3,047.0000	1.028	0	0	0
23/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,757.0000	2,787.0000	1.088	0	0	0
23/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	184.0000	179.0000	(2.717)	0	0	0
23/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	481.0000	494.0000	2.703	0	0	0
23/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	271.0000	265.0000	(2.214)	0	0	0
23/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,763.0000	1,729.0000	(1.929)	0	0	0
23/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	380.0000	370.0000	(2.632)	0	0	0
23/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
23/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,395.0000	1,368.0000	(1.935)	0	0	0
23/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	400.0000	390.0000	(2.500)	0	0	0
23/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	444.0000	433.0000	(2.477)	0	0	0
23/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,118.0000	1,094.0000	(2.147)	0	0	0
23/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	53.0000	53.0000	-	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
23/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	193.0000	199.0000	3.109	0	0	0
23/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	818.0000	799.0000	(2.323)	0	0	0
23/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
23/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,108.0000	2,072.0000	(1.708)	0	0	0
23/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,253.0000	1,276.0000	1.836	0	0	0
23/07/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,544.0000	8,582.0000	0.445	0	0	0
23/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,011.0000	3,970.0000	(1.022)	0	0	0
23/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,629.0000	2,659.0000	1.141	0	0	0
23/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,493.0000	2,455.0000	(1.524)	0	0	0
23/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,762.0000	2,724.0000	(1.376)	0	0	0
23/07/2009	£ / R	2010/06/14	21.45	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
23/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	542.0000	530.0000	(2.214)	0	0	0
23/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,280.0000	4,314.0000	0.794	0	0	0
23/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,073.0000	5,108.0000	0.690	0	0	0
23/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,788.0000	8,827.0000	0.444	0	0	0
23/07/2009	£ / R	2010/06/14	19.95	Put	Currency Future	6,601.0000	6,638.0000	0.561	0	0	0
23/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	333.0000	324.0000	(2.703)	0	0	0
23/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,449.0000	2,411.0000	(1.552)	0	0	0
23/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,912.0000	1,878.0000	(1.778)	0	0	0
23/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	386.0000	377.0000	(2.332)	0	0	0
23/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,842.0000	6,879.0000	0.541	0	0	0
23/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,885.0000	2,916.0000	1.075	0	0	0
23/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,231.0000	2,193.0000	(1.703)	0	0	0
23/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	526.0000	540.0000	2.662	0	0	0
23/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	421.0000	410.0000	(2.613)	0	0	0
23/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,120.0000	5,156.0000	0.703	0	0	0
23/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,128.0000	2,156.0000	1.316	0	0	0
23/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,185.0000	1,207.0000	1.857	0	0	0
23/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,503.0000	1,528.0000	1.663	0	0	0
23/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	187.0000	182.0000	(2.674)	0	0	0
23/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,074.0000	1,051.0000	(2.142)	0	0	0
23/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	212.0000	206.0000	(2.830)	0	0	0
23/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,368.0000	3,401.0000	0.980	0	0	0
23/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,340.0000	1,313.0000	(2.015)	0	0	0
23/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,309.0000	5,345.0000	0.678	0	0	0
23/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	97.0000	100.0000	3.093	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	280.0000	273.0000	(2.500)	0	0	0
23/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,323.0000	1,346.0000	1.738	0	0	0
23/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	190.0000	185.0000	(2.632)	0	0	0
23/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	810.0000	827.0000	2.099	0	0	0
23/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,697.0000	4,732.0000	0.745	0	0	0
23/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
23/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,671.0000	2,633.0000	(1.423)	0	0	0
23/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,972.0000	3,003.0000	1.043	0	0	0
23/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	622.0000	637.0000	2.412	0	0	0
23/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
23/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
23/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	222.0000	216.0000	(2.703)	0	0	0
23/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,865.0000	3,899.0000	0.880	0	0	0
23/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	388.0000	396.0000	2.062	0	0	0
23/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
23/07/2009	£ / R	2010/06/14	19.95	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
23/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	128.0000	124.0000	(3.125)	0	0	0
23/07/2009	£ / R	2010/06/14	13.10	Put	Currency Future	754.0000	771.0000	2.255	0	0	0
23/07/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,122.0000	6,159.0000	0.604	0	0	0
23/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,553.0000	6,590.0000	0.565	0	0	0
23/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	77.0000	79.0000	2.597	0	0	0
23/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	849.0000	830.0000	(2.238)	0	0	0
23/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,377.0000	2,407.0000	1.262	0	0	0
23/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,800.0000	1,766.0000	(1.889)	0	0	0
23/07/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,155.0000	8,192.0000	0.454	0	0	0
23/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	214.0000	220.0000	2.804	0	0	0
23/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
23/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
23/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	244.0000	238.0000	(2.459)	0	0	12,188
23/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,032.0000	1,009.0000	(2.229)	0	0	0
23/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,028.0000	1,993.0000	(1.726)	0	0	0
23/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,458.0000	3,490.0000	0.925	0	0	0
23/07/2009	£ / R	2010/06/14	12.45	Put	Currency Future	438.0000	451.0000	2.968	0	0	0
23/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
23/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,230.0000	3,190.0000	(1.238)	0	0	0
23/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,021.0000	1,041.0000	1.959	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,236.0000	1,211.0000	(2.023)	0	0	0
23/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,037.0000	2,999.0000	(1.251)	0	0	0
23/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	84.0000	87.0000	3.571	0	0	0
23/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	322.0000	314.0000	(2.484)	0	0	0
23/07/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,518.0000	1,486.0000	(2.108)	0	0	0
23/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	167.0000	170.0000	1.796	0	0	0
23/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,899.0000	2,861.0000	(1.311)	0	0	0
23/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	128.0000	131.0000	2.344	0	0	0
23/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,317.0000	2,280.0000	(1.597)	0	0	0
23/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	404.0000	413.0000	2.228	0	0	0
23/07/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,148.0000	2,112.0000	(1.676)	0	0	0
23/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,314.0000	6,350.0000	0.570	0	0	0
23/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,691.0000	1,658.0000	(1.952)	0	0	0
23/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,398.0000	8,436.0000	0.452	0	0	0
23/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,991.0000	2,953.0000	(1.270)	0	0	0
23/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	758.0000	741.0000	(2.243)	0	0	0
23/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,262.0000	1,236.0000	(2.060)	0	0	0
23/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
23/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
23/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	327.0000	334.0000	2.141	0	0	0
23/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,394.0000	1,418.0000	1.722	0	0	0
23/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	597.0000	612.0000	2.513	0	0	0
23/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
23/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	468.0000	456.0000	(2.564)	0	0	0
23/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
23/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	452.0000	440.0000	(2.655)	0	0	0
23/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	60.0000	60.0000	-	0	0	0
23/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,457.0000	6,494.0000	0.573	0	0	0
23/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	867.0000	886.0000	2.191	0	0	0
23/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,504.0000	2,532.0000	1.118	0	0	0
23/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,587.0000	2,617.0000	1.160	0	0	0
23/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,068.0000	2,033.0000	(1.692)	0	0	0
23/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
23/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	492.0000	480.0000	(2.439)	0	0	0
23/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,218.0000	6,254.0000	0.579	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	656.0000	641.0000	(2.287)	0	0	0
23/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	204.0000	209.0000	2.451	0	0	0
23/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,558.0000	4,592.0000	0.746	0	0	0
23/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,962.0000	3,921.0000	(1.035)	0	0	0
23/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	802.0000	784.0000	(2.244)	0	0	0
23/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,335.0000	2,364.0000	1.242	0	0	0
23/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	459.0000	472.0000	2.832	0	0	0
23/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,252.0000	8,290.0000	0.460	0	0	0
23/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
23/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,288.0000	1,311.0000	1.786	0	0	0
23/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	350.0000	341.0000	(2.571)	0	0	0
23/07/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,691.0000	1,717.0000	1.538	0	0	0
23/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
23/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	731.0000	714.0000	(2.326)	0	0	0
23/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,358.0000	1,382.0000	1.767	0	0	0
23/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,026.0000	5,061.0000	0.696	0	0	0
23/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,424.0000	1,396.0000	(1.966)	0	0	0
23/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,424.0000	3,384.0000	(1.168)	0	0	0
23/07/2009	£ / R	2010/06/14	19.45	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
23/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,791.0000	4,826.0000	0.731	0	0	0
23/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,430.0000	1,454.0000	1.678	0	0	0
23/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	992.0000	970.0000	(2.218)	0	0	12,188
23/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,235.0000	3,267.0000	0.989	0	0	0
23/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	184.0000	189.0000	2.717	0	0	0
23/07/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,278.0000	3,238.0000	(1.220)	0	0	0
23/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	773.0000	755.0000	(2.329)	0	0	0
23/07/2009	£ / R	2010/06/14	17.35	Call	Currency Future	256.0000	249.0000	(2.734)	0	0	0
23/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,361.0000	2,323.0000	(1.609)	0	0	0
23/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,141.0000	4,176.0000	0.845	0	0	0
23/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	153.0000	156.0000	1.961	0	0	0
23/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	64.0000	64.0000	-	0	0	0
23/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	927.0000	946.0000	2.050	0	0	0
23/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,095.0000	4,129.0000	0.830	0	0	0
23/07/2009	£ / R	2010/06/14	11.45	Put	Currency Future	174.0000	179.0000	2.874	0	0	0
23/07/2009	£ / R	2010/06/14	10.30	Put	Currency Future	65.0000	66.0000	1.538	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
23/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	745.0000	728.0000	(2.282)	0	0	0
23/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	718.0000	701.0000	(2.368)	0	0	0
23/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	500.0000	488.0000	(2.400)	0	0	0
23/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,878.0000	4,838.0000	(0.820)	0	0	0
23/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,939.0000	6,976.0000	0.533	0	0	0
23/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,467.0000	1,491.0000	1.636	0	0	0
23/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,552.0000	1,520.0000	(2.062)	0	0	0
23/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	953.0000	933.0000	(2.099)	0	0	0
23/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
23/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	516.0000	504.0000	(2.326)	0	0	0
23/07/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,084.0000	3,046.0000	(1.232)	0	0	0
23/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,191.0000	3,223.0000	1.003	0	0	0
23/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	989.0000	1,009.0000	2.022	0	0	0
23/07/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,650.0000	6,687.0000	0.556	0	0	0
23/07/2009	£ / R	2010/06/14	10.45	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
23/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,568.0000	5,528.0000	(0.718)	0	0	0
23/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
23/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	355.0000	346.0000	(2.535)	0	0	0
23/07/2009	£ / R	2010/06/14	22.00	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
23/07/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,060.0000	4,019.0000	(1.010)	0	0	0
23/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	802.0000	784.0000	(2.244)	0	0	0
23/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	260.0000	253.0000	(2.692)	0	0	0
23/07/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,452.0000	1,424.0000	(1.928)	0	0	0
23/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,011.0000	989.0000	(2.176)	0	0	0
23/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	551.0000	539.0000	(2.178)	0	0	0
23/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,053.0000	1,030.0000	(2.184)	0	0	0
23/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	838.0000	856.0000	2.148	0	0	0
23/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,744.0000	4,779.0000	0.738	0	0	0
23/07/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,189.0000	2,153.0000	(1.645)	0	0	0
23/07/2009	£ / R	2010/06/14	11.25	Put	Currency Future	147.0000	149.0000	1.361	0	0	0
23/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,820.0000	3,853.0000	0.864	0	0	0
23/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	88.0000	91.0000	3.409	0	0	0
23/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,586.0000	1,554.0000	(2.018)	0	0	0
23/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,989.0000	1,954.0000	(1.760)	0	0	0
23/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,107.0000	4,068.0000	(0.950)	0	0	0
23/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,288.0000	1,311.0000	1.786	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,219.0000	1,241.0000	1.805	0	0	0
23/07/2009	£ / R 2010/06/14	22.15	Put	Currency Future	8,740.0000	8,778.0000	0.435	0	0	0
23/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	225.0000	231.0000	2.667	0	0	0
23/07/2009	£ / R 2010/06/14	14.35	Put	Currency Future	1,578.0000	1,603.0000	1.584	0	0	0
23/07/2009	£ / R 2010/06/14	20.25	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
23/07/2009	£ / R 2010/06/14	17.20	Put	Currency Future	4,003.0000	4,037.0000	0.849	0	0	0
23/07/2009	£ / R 2010/06/14	13.85	Call	Currency Future	833.0000	815.0000	(2.161)	0	0	0
23/07/2009	£ / R 2010/06/14	22.15	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
23/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,313.0000	1,287.0000	(1.980)	0	0	0
23/07/2009	£ / R 2010/06/14	13.45	Put	Currency Future	958.0000	977.0000	1.983	0	0	0
23/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,118.0000	1,139.0000	1.878	0	0	0
23/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,593.0000	8,631.0000	0.442	0	0	0
23/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	549.0000	563.0000	2.550	0	0	0
23/07/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,085.0000	1,106.0000	1.935	0	0	0
23/07/2009	£ / R 2010/06/14	14.35	Call	Currency Future	692.0000	676.0000	(2.312)	0	0	0
23/07/2009	£ / R 2010/06/14	16.00	Call	Currency Future	393.0000	383.0000	(2.545)	0	0	0
23/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,313.0000	1,287.0000	(1.980)	0	0	0
23/07/2009	£ / R 2010/06/14	16.15	Call	Currency Future	374.0000	364.0000	(2.674)	0	0	0
23/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,853.0000	2,815.0000	(1.332)	0	0	0
23/07/2009	£ / R 2010/06/14	22.30	Put	Currency Future	8,886.0000	8,925.0000	0.439	0	0	0
23/07/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,087.0000	2,115.0000	1.342	0	0	0
23/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	549.0000	563.0000	2.550	0	0	0
23/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	882.0000	863.0000	(2.154)	0	0	0
23/07/2009	£ / R 2010/06/14	16.15	Put	Currency Future	3,059.0000	3,090.0000	1.013	0	0	0
23/07/2009	£ / R 2010/06/14	18.15	Call	Currency Future	199.0000	194.0000	(2.513)	0	0	0
23/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	882.0000	863.0000	(2.154)	0	0	0
23/07/2009	£ / R 2010/06/14	18.15	Put	Currency Future	4,885.0000	4,920.0000	0.716	0	0	0
23/07/2009	£ / R 2010/06/14	12.90	Put	Currency Future	647.0000	663.0000	2.473	0	0	0
23/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,118.0000	1,139.0000	1.878	0	0	0
23/07/2009	£ / R 2010/06/14	22.30	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
23/07/2009	£ / R 2010/06/14	15.90	Put	Currency Future	2,842.0000	2,873.0000	1.091	0	0	0
23/07/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,212.0000	1,187.0000	(2.063)	0	0	0
23/07/2009	£ / R 2010/06/14	13.65	Call	Currency Future	899.0000	880.0000	(2.113)	0	0	0
23/07/2009	£ / R 2010/06/14	17.90	Put	Currency Future	4,651.0000	4,686.0000	0.753	0	0	0
23/07/2009	£ / R 2010/06/14	13.45	Call	Currency Future	972.0000	951.0000	(2.160)	0	0	0
23/07/2009	£ / R 2010/06/14	21.90	Put	Currency Future	8,495.0000	8,533.0000	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
23/07/2009	£ / R 2010/06/14	9.90	Call	Currency Future	3,619.0000	3,579.0000	(1.105)	0	0	0
23/07/2009	£ / R 2010/06/14	9.90	Put	Currency Future	55.0000	55.0000	-	0	0	0
23/07/2009	£ / R 2010/06/14	12.25	Put	Currency Future	372.0000	380.0000	2.151	0	0	0
23/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,252.0000	2,281.0000	1.288	0	0	0
23/07/2009	£ / R 2010/06/14	21.90	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
23/07/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,691.0000	8,729.0000	0.437	0	0	0
23/07/2009	£ / R 2010/06/14	10.85	Put	Currency Future	102.0000	105.0000	2.941	0	0	0
23/07/2009	£ / R 2010/06/14	11.90	Put	Currency Future	273.0000	279.0000	2.198	0	0	0
23/07/2009	£ / R 2010/06/14	22.10	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
23/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	1,874.0000	1,840.0000	(1.814)	0	0	0
23/07/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,837.0000	1,803.0000	(1.851)	0	0	0
23/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	260.0000	266.0000	2.308	0	0	0
23/07/2009	£ / R 2010/06/14	20.10	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
23/07/2009	£ / R 2010/06/14	9.85	Call	Currency Future	3,668.0000	3,628.0000	(1.091)	0	0	0
23/07/2009	£ / R 2010/06/14	22.25	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
23/07/2009	£ / R 2010/06/14	17.25	Call	Currency Future	263.0000	257.0000	(2.281)	0	0	0
23/07/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,837.0000	8,876.0000	0.441	0	0	0
23/07/2009	£ / R 2010/06/14	18.25	Call	Currency Future	193.0000	188.0000	(2.591)	0	0	0
23/07/2009	£ / R 2010/06/14	20.10	Put	Currency Future	6,746.0000	6,783.0000	0.548	0	0	0
23/07/2009	£ / R 2010/06/14	9.85	Put	Currency Future	54.0000	54.0000	-	0	0	0
23/07/2009	£ / R 2010/06/14	17.25	Put	Currency Future	4,049.0000	4,083.0000	0.840	0	0	0
23/07/2009	£ / R 2010/06/14	18.10	Put	Currency Future	4,838.0000	4,873.0000	0.723	0	0	0
23/07/2009	£ / R 2010/06/14	18.10	Call	Currency Future	202.0000	197.0000	(2.475)	0	0	0
23/07/2009	£ / R 2010/06/14	16.25	Put	Currency Future	3,147.0000	3,178.0000	0.985	0	0	0
23/07/2009	£ / R 2010/06/14	13.35	Put	Currency Future	897.0000	916.0000	2.118	0	0	0
23/07/2009	£ / R 2010/06/14	20.25	Put	Currency Future	6,891.0000	6,928.0000	0.537	0	0	0
23/07/2009	£ / R 2010/06/14	10.85	Call	Currency Future	2,716.0000	2,679.0000	(1.362)	0	0	0
23/07/2009	£ / R 2010/06/14	16.25	Call	Currency Future	361.0000	352.0000	(2.493)	0	0	0
23/07/2009	£ / R 2010/06/14	18.00	Call	Currency Future	208.0000	203.0000	(2.404)	0	0	0
23/07/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,979.0000	5,014.0000	0.703	0	0	0
23/07/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,768.0000	1,795.0000	1.527	0	0	0
23/07/2009	£ / R 2010/06/14	17.00	Call	Currency Future	284.0000	277.0000	(2.465)	0	0	0
23/07/2009	£ / R 2010/06/14	12.75	Put	Currency Future	573.0000	587.0000	2.443	0	0	0
23/07/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,929.0000	2,959.0000	1.024	0	0	0
23/07/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,287.0000	1,261.0000	(2.020)	0	0	0
23/07/2009	£ / R 2010/06/14	14.60	Call	Currency Future	633.0000	618.0000	(2.370)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R 2010/06/14	11.75	Put	Currency Future	236.0000	242.0000	2.542	0	0	0
23/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	516.0000	504.0000	(2.326)	0	0	0
23/07/2009	£ / R 2010/06/14	14.40	Call	Currency Future	680.0000	664.0000	(2.353)	0	0	0
23/07/2009	£ / R 2010/06/14	9.75	Call	Currency Future	3,766.0000	3,726.0000	(1.062)	0	0	0
23/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	225.0000	231.0000	2.667	0	0	0
23/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,274.0000	2,236.0000	(1.671)	0	0	0
23/07/2009	£ / R 2010/06/14	9.75	Put	Currency Future	52.0000	52.0000	-	0	0	0
23/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,989.0000	1,954.0000	(1.760)	0	0	0
23/07/2009	£ / R 2010/06/14	16.75	Call	Currency Future	307.0000	299.0000	(2.606)	0	0	0
23/07/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,293.0000	2,322.0000	1.265	0	0	0
23/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	88.0000	91.0000	3.409	0	0	0
23/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
23/07/2009	£ / R 2010/06/14	9.70	Call	Currency Future	3,815.0000	3,775.0000	(1.048)	0	0	0
23/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,154.0000	4,116.0000	(0.915)	0	0	0
23/07/2009	£ / R 2010/06/14	10.75	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
23/07/2009	£ / R 2010/06/14	9.70	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
23/07/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,714.0000	2,744.0000	1.105	0	0	0
23/07/2009	£ / R 2010/06/14	11.75	Call	Currency Future	1,951.0000	1,916.0000	(1.794)	0	0	0
23/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	2,853.0000	2,815.0000	(1.332)	0	0	0
23/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,418.0000	4,453.0000	0.792	0	0	0
23/07/2009	£ / R 2010/06/14	10.75	Call	Currency Future	2,807.0000	2,769.0000	(1.354)	0	0	0
23/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,252.0000	2,281.0000	1.288	0	0	0
23/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,503.0000	3,535.0000	0.914	0	0	0
23/07/2009	£ / R 2010/06/14	15.75	Call	Currency Future	428.0000	418.0000	(2.336)	0	0	0
23/07/2009	£ / R 2010/06/14	15.25	Call	Currency Future	508.0000	496.0000	(2.362)	0	0	0
23/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	317.0000	309.0000	(2.524)	0	0	0
23/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	601.0000	587.0000	(2.329)	0	0	0
23/07/2009	£ / R 2010/06/14	16.20	Call	Currency Future	367.0000	358.0000	(2.452)	0	0	0
23/07/2009	£ / R 2010/06/14	10.15	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
23/07/2009	£ / R 2010/06/14	11.35	Put	Currency Future	160.0000	163.0000	1.875	0	0	0
23/07/2009	£ / R 2010/06/14	17.20	Call	Currency Future	267.0000	261.0000	(2.247)	0	0	0
23/07/2009	£ / R 2010/06/14	12.15	Call	Currency Future	1,656.0000	1,623.0000	(1.993)	0	0	0
23/07/2009	£ / R 2010/06/14	17.55	Call	Currency Future	240.0000	234.0000	(2.500)	0	0	0
23/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	341.0000	349.0000	2.346	0	0	0
23/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,326.0000	4,360.0000	0.786	0	0	0
23/07/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,096.0000	1,072.0000	(2.190)	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
23/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,886.0000	1,913.0000	1.432	0	0	0
23/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	781.0000	799.0000	2.305	0	0	0
23/07/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,181.0000	3,141.0000	(1.257)	0	0	0
23/07/2009	£ / R	2010/06/14	17.65	Call	Currency Future	233.0000	226.0000	(3.004)	0	0	0
23/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	225.0000	219.0000	(2.667)	0	0	0
23/07/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,511.0000	4,546.0000	0.776	0	0	0
23/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	196.0000	191.0000	(2.551)	0	0	0
23/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,615.0000	1,640.0000	1.548	0	0	0
23/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,932.0000	4,967.0000	0.710	0	0	0
23/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,593.0000	3,626.0000	0.918	0	0	0
23/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,103.0000	3,134.0000	0.999	0	0	0
23/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	344.0000	335.0000	(2.616)	0	0	0
23/07/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,375.0000	3,335.0000	(1.185)	0	0	0
23/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	252.0000	246.0000	(2.381)	0	0	0
23/07/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,188.0000	4,222.0000	0.812	0	0	0
23/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,279.0000	3,311.0000	0.976	0	0	0
23/07/2009	£ / R	2010/06/14	10.35	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
23/07/2009	£ / R	2010/06/14	17.90	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
23/07/2009	£ / R	2010/06/14	15.90	Call	Currency Future	407.0000	396.0000	(2.703)	0	0	0
23/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	123.0000	126.0000	2.439	0	0	0
23/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,727.0000	1,693.0000	(1.969)	0	0	0
23/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	59.0000	59.0000	-	0	0	0
23/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,537.0000	2,499.0000	(1.498)	0	0	0
23/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,473.0000	3,433.0000	(1.152)	0	0	0
23/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	313.0000	320.0000	2.236	0	0	0
23/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,262.0000	5,298.0000	0.684	0	0	0
23/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,141.0000	1,117.0000	(2.103)	0	0	0
23/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	726.0000	743.0000	2.342	0	0	0
23/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	460.0000	448.0000	(2.609)	0	0	0
23/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,545.0000	2,574.0000	1.139	0	0	0
23/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	327.0000	319.0000	(2.446)	0	0	0
23/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,413.0000	3,445.0000	0.938	0	0	0
23/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	176.0000	172.0000	(2.273)	0	0	0
23/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,462.0000	2,491.0000	1.178	0	0	0
23/07/2009	£ / R	2010/06/14	18.45	Call	Currency Future	182.0000	177.0000	(2.747)	0	0	0
23/07/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,167.0000	5,203.0000	0.697	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,234.0000	4,268.0000	0.803	0	0	0
23/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	248.0000	242.0000	(2.419)	0	0	0
23/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,324.0000	3,356.0000	0.963	0	0	0
23/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	338.0000	330.0000	(2.367)	0	0	0
23/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,187.0000	1,163.0000	(2.022)	0	0	0
23/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	285.0000	292.0000	2.456	0	0	0
23/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,800.0000	1,766.0000	(1.889)	0	0	0
23/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	476.0000	464.0000	(2.521)	0	0	0
23/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	112.0000	115.0000	2.679	0	0	0
23/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	673.0000	689.0000	2.377	0	0	0
23/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,626.0000	2,589.0000	(1.409)	0	0	0
23/07/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,571.0000	3,530.0000	(1.148)	0	0	0
23/07/2009	£ / R	2010/06/14	9.95	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
23/07/2009	€ / R	2009/09/14			Currency Future	11.0752	11.0206	(0.493)	11.0900	11.0500	22,061
23/07/2009	€ / R	2009/09/14	12.10	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
23/07/2009	€ / R	2009/09/14	11.65	Put	Currency Future	705.0000	748.0000	6.099	0	0	0
23/07/2009	€ / R	2009/09/14	11.10	Put	Currency Future	315.0000	344.0000	9.206	0	0	0
23/07/2009	€ / R	2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	13.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,229.0000	3,283.0000	1.672	0	0	0
23/07/2009	€ / R	2009/09/14	12.75	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/07/2009	€ / R	2009/09/14	11.95	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
23/07/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,931.0000	2,985.0000	1.842	0	0	0
23/07/2009	€ / R	2009/09/14	17.60	Put	Currency Future	6,525.0000	6,579.0000	0.828	0	0	0
23/07/2009	€ / R	2009/09/14	12.20	Put	Currency Future	1,184.0000	1,234.0000	4.223	0	0	0
23/07/2009	€ / R	2009/09/14	11.70	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
23/07/2009	€ / R	2009/09/14	10.20	Put	Currency Future	44.0000	50.0000	13.636	0	0	0
23/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	12.25	Put	Currency Future	1,230.0000	1,280.0000	4.065	0	0	0
23/07/2009	€ / R	2009/09/14	14.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	11.70	Put	Currency Future	746.0000	789.0000	5.764	0	0	0
23/07/2009	€ / R	2009/09/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,832.0000	2,886.0000	1.907	0	0	0
23/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,329.0000	3,383.0000	1.622	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,703.0000	1,756.0000	3.112	0	0	0
23/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
23/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,525.0000	8,579.0000	0.633	0	0	0
23/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,782.0000	2,836.0000	1.941	0	0	0
23/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	100
23/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	376.0000	408.0000	8.511	0	0	0
23/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	919.0000	870.0000	(5.332)	0	0	0
23/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,239.0000	2,293.0000	2.412	0	0	0
23/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,752.0000	1,804.0000	2.968	0	0	0
23/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,043.0000	2,097.0000	2.643	0	0	0
23/07/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,975.0000	8,029.0000	0.677	0	0	0
23/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
23/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	872.0000	918.0000	5.275	0	0	0
23/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,464.0000	1,516.0000	3.552	0	0	0
23/07/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,655.0000	1,708.0000	3.202	0	0	0
23/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	959.0000	1,006.0000	4.901	0	0	0
23/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	3,030.0000	3,084.0000	1.782	0	0	0
23/07/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,485.0000	2,539.0000	2.173	0	0	0
23/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,138.0000	1,187.0000	4.306	0	0	0
23/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	408.0000	442.0000	8.333	0	0	0
23/07/2009	€ / R 2009/09/14	9.20	Call	Currency Future	1,882.0000	1,828.0000	(2.869)	0	0	0
23/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,849.0000	1,902.0000	2.866	0	0	0
23/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,370.0000	1,421.0000	3.723	0	0	0
23/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,732.0000	2,786.0000	1.977	0	0	0
23/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
23/07/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,025.0000	3,971.0000	(1.342)	0	0	0
23/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	787.0000	832.0000	5.718	0	0	0
23/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	234.0000	213.0000	(8.974)	0	0	0
23/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	251.0000	229.0000	(8.765)	0	0	0
23/07/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,125.0000	8,179.0000	0.665	0	0	0
23/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	3,130.0000	3,184.0000	1.725	0	0	0
23/07/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,025.0000	2,971.0000	(1.785)	0	0	0
23/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,832.0000	2,886.0000	1.907	0	0	0
23/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
23/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,535.0000	2,588.0000	2.091	0	0	0
23/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,093.0000	1,142.0000	4.483	0	0	0
23/07/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,125.0000	6,179.0000	0.882	0	0	0
23/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
23/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	830.0000	874.0000	5.301	0	0	0
23/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	587.0000	627.0000	6.814	0	0	0
23/07/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,126.0000	4,181.0000	1.333	0	0	0
23/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
23/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,239.0000	2,293.0000	2.412	0	0	0
23/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,777.0000	3,832.0000	1.456	0	0	0
23/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,436.0000	2,490.0000	2.217	0	0	0
23/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
23/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	140.0000	127.0000	(9.286)	0	0	0
23/07/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
23/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	290.0000	264.0000	(8.966)	0	0	0
23/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	€ / R 2009/09/14	7.20	Call	Currency Future	3,875.0000	3,821.0000	(1.394)	0	0	0
23/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,337.0000	2,391.0000	2.311	0	0	0
23/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,417.0000	1,468.0000	3.599	0	0	0
23/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	8.0000	7.0000	(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
23/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	665.0000	707.0000	6.316	0	0	0
23/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	513.0000	550.0000	7.212	0	0	0
23/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
23/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	1,003.0000	1,051.0000	4.786	0	0	0
23/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	311.0000	284.0000	(8.682)	0	0	0
23/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,125.0000	5,071.0000	(1.054)	0	0	0
23/07/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,031.0000	1,976.0000	(2.708)	0	0	0
23/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	916.0000	962.0000	5.022	0	0	0
23/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,584.0000	2,638.0000	2.090	0	0	0
23/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,675.0000	2,621.0000	(2.019)	0	0	0
23/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,277.0000	1,327.0000	3.915	0	0	0
23/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,881.0000	2,935.0000	1.874	0	0	0
23/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,054.0000	1,003.0000	(4.839)	0	0	0
23/07/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,584.0000	2,638.0000	2.090	0	0	0
23/07/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
23/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,675.0000	3,621.0000	(1.469)	0	0	0
23/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,995.0000	2,048.0000	2.657	0	0	0
23/07/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,975.0000	6,029.0000	0.904	0	0	0
23/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,323.0000	1,374.0000	3.855	0	0	0
23/07/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,683.0000	2,737.0000	2.013	0	0	0
23/07/2009	€ / R 2009/09/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
23/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	162.0000	147.0000	(9.259)	0	0	0
23/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	749.0000	703.0000	(6.142)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	916.0000	962.0000	5.022	0	0	0
23/07/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
23/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	872.0000	918.0000	5.275	0	0	0
23/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,825.0000	5,879.0000	0.927	0	0	0
23/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,625.0000	3,571.0000	(1.490)	0	0	0
23/07/2009	€ / R 2009/09/14	15.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,325.0000	8,379.0000	0.649	0	0	0
23/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	522.0000	482.0000	(7.663)	0	0	0
23/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,093.0000	1,142.0000	4.483	0	0	0
23/07/2009	€ / R 2009/09/14	10.05	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
23/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,288.0000	2,342.0000	2.360	0	0	0
23/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,560.0000	1,611.0000	3.269	0	0	0
23/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
23/07/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	456.0000	418.0000	(8.333)	0	0	0
23/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
23/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	286.0000	314.0000	9.790	0	0	0
23/07/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,977.0000	4,031.0000	1.358	0	0	0
23/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	113.0000	102.0000	(9.735)	0	0	0
23/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,325.0000	6,379.0000	0.854	0	0	0
23/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	345.0000	375.0000	8.696	0	0	0
23/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	147.0000	162.0000	10.204	0	0	0
23/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,675.0000	4,621.0000	(1.155)	0	0	0
23/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	1,048.0000	1,096.0000	4.580	0	0	0
23/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	140.0000	127.0000	(9.286)	0	0	0
23/07/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,875.0000	2,821.0000	(1.878)	0	0	0
23/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	270.0000	246.0000	(8.889)	0	0	0
23/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	181.0000	198.0000	9.392	0	0	0
23/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,175.0000	3,121.0000	(1.701)	0	0	0
23/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,288.0000	2,342.0000	2.360	0	0	0
23/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	74.0000	83.0000	12.162	0	0	0
23/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,440.0000	1,386.0000	(3.750)	0	0	0
23/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	188.0000	171.0000	(9.043)	0	0	0
23/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,190.0000	2,244.0000	2.466	0	0	0
23/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	442.0000	477.0000	7.919	0	0	0
23/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
23/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
23/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,425.0000	3,371.0000	(1.577)	0	0	0
23/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,387.0000	2,440.0000	2.220	0	0	0
23/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,512.0000	1,563.0000	3.373	0	0	0
23/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	665.0000	707.0000	6.316	0	0	0
23/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
23/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,325.0000	7,379.0000	0.737	0	0	0
23/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,426.0000	2,371.0000	(2.267)	0	0	0
23/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,633.0000	2,687.0000	2.051	0	0	0
23/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,800.0000	1,853.0000	2.944	0	0	0
23/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,575.0000	6,629.0000	0.821	0	0	0
23/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	130.0000	118.0000	(9.231)	0	0	0
23/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,925.0000	7,979.0000	0.681	0	0	0
23/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	132.0000	146.0000	10.606	0	0	0
23/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,337.0000	2,391.0000	2.311	0	0	0
23/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,685.0000	1,631.0000	(3.205)	0	0	0
23/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,575.0000	8,629.0000	0.630	0	0	0
23/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,323.0000	1,374.0000	3.855	0	0	0
23/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,326.0000	4,380.0000	1.248	0	0	0
23/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,080.0000	2,026.0000	(2.596)	0	0	0
23/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,877.0000	3,931.0000	1.393	0	0	0
23/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,138.0000	1,187.0000	4.306	0	0	0
23/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	8,075.0000	8,129.0000	0.669	0	0	0
23/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	488.0000	450.0000	(7.787)	0	0	0
23/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	219.0000	238.0000	8.676	0	0	0
23/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
23/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,575.0000	4,630.0000	1.202	0	0	0
23/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,375.0000	5,429.0000	1.005	0	0	0
23/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	394.0000	359.0000	(8.883)	0	0	0
23/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,102.0000	1,049.0000	(4.809)	0	0	0
23/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	2,925.0000	2,871.0000	(1.846)	0	0	0
23/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,995.0000	2,048.0000	2.657	0	0	0
23/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	163.0000	179.0000	9.816	0	0	0
23/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
23/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	558.0000	516.0000	(7.527)	0	0	0
23/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	709.0000	664.0000	(6.347)	0	0	0
23/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
23/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	199.0000	217.0000	9.045	0	0	0
23/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,927.0000	3,981.0000	1.375	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,376.0000	2,321.0000	(2.315)	0	0	0
23/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
23/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	424.0000	388.0000	(8.491)	0	0	0
23/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,925.0000	5,979.0000	0.911	0	0	0
23/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	84.0000	93.0000	10.714	0	0	0
23/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,607.0000	1,659.0000	3.236	0	0	0
23/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,075.0000	3,021.0000	(1.756)	0	0	0
23/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,391.0000	1,337.0000	(3.882)	0	0	0
23/07/2009	€ / R 2009/09/14	9.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,489.0000	1,435.0000	(3.627)	0	0	0
23/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,075.0000	4,021.0000	(1.325)	0	0	0
23/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,476.0000	2,421.0000	(2.221)	0	0	0
23/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,475.0000	8,529.0000	0.637	0	0	0
23/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,875.0000	6,929.0000	0.785	0	0	0
23/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,538.0000	1,484.0000	(3.511)	0	0	0
23/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	1,932.0000	1,877.0000	(2.847)	0	0	0
23/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	964.0000	914.0000	(5.187)	0	0	0
23/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,825.0000	2,771.0000	(1.912)	0	0	0
23/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,475.0000	4,530.0000	1.229	0	0	0
23/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	50.0000	57.0000	14.000	0	0	0
23/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	6,075.0000	6,129.0000	0.889	0	0	0
23/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,129.0000	2,075.0000	(2.536)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R	2009/09/14	10.25	Call	Currency Future	876.0000	827.0000	(5.594)	0	0	0
23/07/2009	€ / R	2009/09/14	8.55	Call	Currency Future	2,526.0000	2,471.0000	(2.177)	0	0	0
23/07/2009	€ / R	2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	9.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	17.55	Put	Currency Future	6,475.0000	6,529.0000	0.834	0	0	0
23/07/2009	€ / R	2009/09/14	15.15	Put	Currency Future	4,076.0000	4,131.0000	1.349	0	0	0
23/07/2009	€ / R	2009/09/14	15.70	Put	Currency Future	4,625.0000	4,680.0000	1.189	0	0	0
23/07/2009	€ / R	2009/09/14	14.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	9.25	Call	Currency Future	1,833.0000	1,779.0000	(2.946)	0	0	0
23/07/2009	€ / R	2009/09/14	10.55	Put	Currency Future	106.0000	117.0000	10.377	0	0	0
23/07/2009	€ / R	2009/09/14	9.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	14.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	15.25	Put	Currency Future	4,176.0000	4,230.0000	1.293	0	0	0
23/07/2009	€ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	10.15	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
23/07/2009	€ / R	2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	17.70	Put	Currency Future	6,625.0000	6,679.0000	0.815	0	0	0
23/07/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,732.0000	2,786.0000	1.977	0	0	0
23/07/2009	€ / R	2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	9.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
23/07/2009	€ / R	2009/09/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/07/2009	€ / R	2009/09/14	19.70	Put	Currency Future	8,625.0000	8,679.0000	0.626	0	0	0
23/07/2009	€ / R	2009/09/14	13.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	€ / R	2009/09/14	17.25	Put	Currency Future	6,175.0000	6,229.0000	0.874	0	0	0
23/07/2009	€ / R	2009/09/14	10.55	Call	Currency Future	631.0000	588.0000	(6.815)	0	0	0
23/07/2009	€ / R	2009/09/14	7.15	Call	Currency Future	3,925.0000	3,871.0000	(1.376)	0	0	0
23/07/2009	€ / R	2009/09/14	7.70	Call	Currency Future	3,375.0000	3,321.0000	(1.600)	0	0	0
23/07/2009	€ / R	2009/09/14	14.10	Put	Currency Future	3,030.0000	3,084.0000	1.782	0	0	0
23/07/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	15.10	Put	Currency Future	4,027.0000	4,081.0000	1.341	0	0	0
23/07/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,528.0000	3,582.0000	1.531	0	0	0
23/07/2009	€ / R	2009/09/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R	2009/09/14	11.40	Put	Currency Future	513.0000	550.0000	7.212	0	0	0
23/07/2009	€ / R	2009/09/14	10.60	Put	Currency Future	119.0000	131.0000	10.084	0	0	0
23/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	11.40	Call	Currency Future	188.0000	171.0000	(9.043)	0	0	0
23/07/2009	€ / R	2009/09/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	13.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	€ / R	2009/09/14	19.50	Put	Currency Future	8,425.0000	8,479.0000	0.641	0	0	0
23/07/2009	€ / R	2009/09/14	11.55	Call	Currency Future	151.0000	137.0000	(9.272)	0	0	0
23/07/2009	€ / R	2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,428.0000	3,483.0000	1.604	0	0	0
23/07/2009	€ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	14.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	17.50	Put	Currency Future	6,425.0000	6,479.0000	0.840	0	0	0
23/07/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,329.0000	3,383.0000	1.622	0	0	0
23/07/2009	€ / R	2009/09/14	19.25	Put	Currency Future	8,175.0000	8,229.0000	0.661	0	0	0
23/07/2009	€ / R	2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	11.65	Call	Currency Future	130.0000	118.0000	(9.231)	0	0	0
23/07/2009	€ / R	2009/09/14	10.60	Call	Currency Future	594.0000	552.0000	(7.071)	0	0	0
23/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,229.0000	3,283.0000	1.672	0	0	0
23/07/2009	€ / R	2009/09/14	7.25	Call	Currency Future	3,825.0000	3,771.0000	(1.412)	0	0	0
23/07/2009	€ / R	2009/09/14	15.50	Put	Currency Future	4,426.0000	4,480.0000	1.220	0	0	0
23/07/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,535.0000	2,588.0000	2.091	0	0	0
23/07/2009	€ / R	2009/09/14	18.10	Put	Currency Future	7,025.0000	7,079.0000	0.769	0	0	0
23/07/2009	€ / R	2009/09/14	11.15	Put	Currency Future	345.0000	375.0000	8.696	0	0	0
23/07/2009	€ / R	2009/09/14	16.60	Put	Currency Future	5,525.0000	5,579.0000	0.977	0	0	0
23/07/2009	€ / R	2009/09/14	11.00	Put	Currency Future	262.0000	285.0000	8.779	0	0	0
23/07/2009	€ / R	2009/09/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	11.00	Call	Currency Future	337.0000	305.0000	(9.496)	0	0	0
23/07/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,575.0000	2,521.0000	(2.097)	0	0	0
23/07/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	11.15	Call	Currency Future	270.0000	246.0000	(8.889)	0	0	0
23/07/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	7.55	Call	Currency Future	3,525.0000	3,471.0000	(1.532)	0	0	0
23/07/2009	€ / R	2009/09/14	11.65	Put	Currency Future	705.0000	748.0000	6.099	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,587.0000	1,533.0000	(3.403)	0	0	0
23/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,575.0000	3,521.0000	(1.510)	0	0	0
23/07/2009	€ / R 2009/09/14	15.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	626.0000	666.0000	6.390	0	0	0
23/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	202.0000	184.0000	(8.911)	0	0	0
23/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,525.0000	4,580.0000	1.215	0	0	0
23/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,475.0000	3,421.0000	(1.554)	0	0	0
23/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	175.0000	158.0000	(9.714)	0	0	0
23/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,782.0000	2,836.0000	1.941	0	0	0
23/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	4,975.0000	4,921.0000	(1.085)	0	0	0
23/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	549.0000	588.0000	7.104	0	0	0
23/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,981.0000	3,035.0000	1.811	0	0	0
23/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	1,981.0000	1,927.0000	(2.726)	0	0	0
23/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	549.0000	588.0000	7.104	0	0	0
23/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,485.0000	2,539.0000	2.173	0	0	0
23/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	670.0000	625.0000	(6.716)	0	0	0
23/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,849.0000	1,902.0000	2.866	0	0	0
23/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	175.0000	158.0000	(9.714)	0	0	0
23/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	94.0000	105.0000	11.702	0	0	0
23/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,800.0000	1,853.0000	2.944	0	0	0
23/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,897.0000	1,950.0000	2.794	0	0	0
23/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,043.0000	2,097.0000	2.643	0	0	0
23/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,179.0000	3,234.0000	1.730	0	0	0
23/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	3,080.0000	3,134.0000	1.753	0	0	0
23/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	477.0000	513.0000	7.547	0	0	0
23/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	477.0000	513.0000	7.547	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/07/2009	€ / R	2009/09/14	11.35	Call	Currency Future	202.0000	184.0000	(8.911)	0	0	0
23/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	€ / R	2009/09/14	17.30	Put	Currency Future	6,225.0000	6,279.0000	0.867	0	0	0
23/07/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	19.30	Put	Currency Future	8,225.0000	8,279.0000	0.657	0	0	0
23/07/2009	€ / R	2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	15.30	Put	Currency Future	4,226.0000	4,280.0000	1.278	0	0	0
23/07/2009	€ / R	2009/09/14	10.30	Put	Currency Future	58.0000	65.0000	12.069	0	0	0
23/07/2009	€ / R	2009/09/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	9.30	Call	Currency Future	1,783.0000	1,729.0000	(3.029)	0	0	0
23/07/2009	€ / R	2009/09/14	9.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/07/2009	€ / R	2009/09/14	10.30	Call	Currency Future	833.0000	785.0000	(5.762)	0	0	0
23/07/2009	€ / R	2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,775.0000	2,721.0000	(1.946)	0	0	0
23/07/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,775.0000	3,721.0000	(1.430)	0	0	0
23/07/2009	€ / R	2009/09/14	12.65	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,607.0000	1,659.0000	3.236	0	0	0
23/07/2009	€ / R	2009/09/14	13.20	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/07/2009	€ / R	2009/09/14	13.20	Put	Currency Future	2,141.0000	2,194.0000	2.475	0	0	0
23/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,560.0000	1,611.0000	3.269	0	0	0
23/07/2009	€ / R	2009/09/14	12.60	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/07/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,946.0000	1,999.0000	2.724	0	0	0
23/07/2009	€ / R	2009/09/14	13.15	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	€ / R	2009/09/14	13.15	Put	Currency Future	2,092.0000	2,146.0000	2.581	0	0	0
23/07/2009	€ / R	2009/09/14	13.00	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/07/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,752.0000	1,804.0000	2.968	0	0	0
23/07/2009	€ / R	2009/09/14	13.15	Put	Currency Future	2,092.0000	2,146.0000	2.581	0	0	0
23/07/2009	€ / R	2009/09/14	13.15	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	€ / R	2009/09/14	12.80	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	€ / R	2009/09/14	10.95	Put	Currency Future	240.0000	261.0000	8.750	0	0	0
23/07/2009	€ / R	2009/09/14	10.95	Call	Currency Future	365.0000	331.0000	(9.315)	0	0	0
23/07/2009	€ / R	2009/12/14			Currency Future	11.2676	11.2115	(0.498)	11.2300	11.2300	11,764
23/07/2009	€ / R	2009/12/14	13.25	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,620.0000	3,564.0000	(1.547)	0	0	0
23/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	308.0000	330.0000	7.143	0	0	0
23/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
23/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	282.0000	266.0000	(5.674)	0	0	0
23/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,615.0000	3,670.0000	1.521	0	0	0
23/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,433.0000	2,482.0000	2.014	0	0	0
23/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	726.0000	691.0000	(4.821)	0	0	0
23/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,334.0000	8,390.0000	0.672	0	0	0
23/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,525.0000	2,574.0000	1.941	0	0	0
23/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,534.0000	1,578.0000	2.868	0	0	0
23/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,035.0000	1,074.0000	3.768	0	0	0
23/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/07/2009	€ / R 2009/12/14	17.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	246.0000	231.0000	(6.098)	0	0	0
23/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	163.0000	152.0000	(6.748)	0	0	0
23/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	273.0000	257.0000	(5.861)	0	0	0
23/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,484.0000	8,540.0000	0.660	0	0	0
23/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,631.0000	2,576.0000	(2.090)	0	0	0
23/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,599.0000	4,654.0000	1.196	0	0	0
23/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,298.0000	2,344.0000	2.002	0	0	0
23/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,584.0000	8,640.0000	0.652	0	0	0
23/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,800.0000	1,845.0000	2.500	0	0	0
23/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,667.0000	1,614.0000	(3.179)	0	0	0
23/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	292.0000	276.0000	(5.479)	0	0	0
23/07/2009	€ / R 2009/12/14	11.25	Put	Currency Future	509.0000	539.0000	5.894	0	0	0
23/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
23/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	230.0000	216.0000	(6.087)	0	0	0
23/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,588.0000	6,644.0000	0.850	0	0	0
23/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,981.0000	2,027.0000	2.322	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,362.0000	1,405.0000	3.157	0	0	0
23/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,489.0000	6,544.0000	0.848	0	0	0
23/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,362.0000	1,405.0000	3.157	0	0	0
23/07/2009	€ / R 2009/12/14	11.25	Call	Currency Future	527.0000	501.0000	(4.934)	0	0	0
23/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	149.0000	139.0000	(6.711)	0	0	0
23/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,578.0000	1,622.0000	2.788	0	0	0
23/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
23/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,075.0000	1,114.0000	3.628	0	0	0
23/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	470.0000	446.0000	(5.106)	0	0	0
23/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,710.0000	2,760.0000	1.845	0	0	0
23/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	168.0000	157.0000	(6.548)	0	0	0
23/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	230.0000	216.0000	(6.087)	0	0	0
23/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,386.0000	2,331.0000	(2.305)	0	0	0
23/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
23/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	202.0000	189.0000	(6.436)	0	0	0
23/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
23/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,845.0000	1,890.0000	2.439	0	0	0
23/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	196.0000	183.0000	(6.633)	0	0	0
23/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
23/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,115.0000	1,155.0000	3.587	0	0	0
23/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	603.0000	635.0000	5.307	0	0	0
23/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,897.0000	2,949.0000	1.795	0	0	0
23/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	353.0000	377.0000	6.799	0	0	0
23/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,288.0000	2,233.0000	(2.404)	0	0	0
23/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,371.0000	3,315.0000	(1.661)	0	0	0
23/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
23/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,278.0000	1,320.0000	3.286	0	0	0
23/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	958.0000	996.0000	3.967	0	0	0
23/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	453.0000	430.0000	(5.077)	0	0	0
23/07/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,339.0000	6,395.0000	0.883	0	0	0
23/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,240.0000	2,185.0000	(2.455)	0	0	0
23/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,119.0000	2,164.0000	2.124	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	202.0000	189.0000	(6.436)	0	0	0
23/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,617.0000	2,667.0000	1.911	0	0	0
23/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	980.0000	939.0000	(4.184)	0	0	0
23/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	377.0000	401.0000	6.366	0	0	0
23/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,437.0000	1,386.0000	(3.549)	0	0	0
23/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
23/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	196.0000	183.0000	(6.633)	0	0	0
23/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	671.0000	638.0000	(4.918)	0	0	0
23/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	645.0000	613.0000	(4.961)	0	0	0
23/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
23/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	69.0000	74.0000	7.246	0	0	0
23/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,482.0000	1,431.0000	(3.441)	0	0	0
23/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,479.0000	2,528.0000	1.977	0	0	0
23/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,936.0000	1,982.0000	2.376	0	0	0
23/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
23/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	162.0000	177.0000	9.259	0	0	0
23/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	223.0000	209.0000	(6.278)	0	0	0
23/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	79.0000	85.0000	7.595	0	0	0
23/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,196.0000	1,236.0000	3.344	0	0	0
23/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	698.0000	664.0000	(4.871)	0	0	0
23/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,302.0000	1,252.0000	(3.840)	0	0	0
23/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
23/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
23/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,237.0000	1,278.0000	3.314	0	0	0
23/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,347.0000	1,296.0000	(3.786)	0	0	0
23/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,351.0000	4,407.0000	1.287	0	0	0
23/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
23/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	330.0000	353.0000	6.970	0	0	0
23/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,421.0000	3,365.0000	(1.637)	0	0	0
23/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	314.0000	296.0000	(5.732)	0	0	0
23/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	376.0000	356.0000	(5.319)	0	0	0
23/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	89.0000	82.0000	(7.865)	0	0	0
23/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,519.0000	3,573.0000	1.535	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,491.0000	1,534.0000	2.884	0	0	0
23/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,714.0000	1,661.0000	(3.092)	0	0	0
23/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,401.0000	4,456.0000	1.250	0	0	0
23/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,810.0000	3,865.0000	1.444	0	0	0
23/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
23/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	153.0000	143.0000	(6.536)	0	0	0
23/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	149.0000	139.0000	(6.711)	0	0	0
23/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	635.0000	668.0000	5.197	0	0	0
23/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	209.0000	196.0000	(6.220)	0	0	0
23/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,987.0000	7,043.0000	0.801	0	0	0
23/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,435.0000	2,380.0000	(2.259)	0	0	0
23/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	85.0000	90.0000	5.882	0	0	0
23/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	110.0000	101.0000	(8.182)	0	0	0
23/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	809.0000	844.0000	4.326	0	0	0
23/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	131.0000	120.0000	(8.397)	0	0	0
23/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	255.0000	240.0000	(5.882)	0	0	0
23/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,761.0000	3,816.0000	1.462	0	0	0
23/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	49.0000	53.0000	8.163	0	0	0
23/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,223.0000	3,167.0000	(1.738)	0	0	0
23/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,343.0000	2,390.0000	2.006	0	0	0
23/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,755.0000	1,800.0000	2.564	0	0	0
23/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	996.0000	1,035.0000	3.916	0	0	0
23/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	325.0000	307.0000	(5.538)	0	0	0
23/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,163.0000	2,209.0000	2.127	0	0	0
23/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,493.0000	5,549.0000	1.019	0	0	0
23/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,648.0000	4,704.0000	1.205	0	0	0
23/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,797.0000	4,853.0000	1.167	0	0	0
23/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	303.0000	286.0000	(5.611)	0	0	0
23/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
23/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,748.0000	4,803.0000	1.158	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,046.0000	1,992.0000	(2.639)	0	0	0
23/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,664.0000	3,719.0000	1.501	0	0	0
23/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
23/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	168.0000	157.0000	(6.548)	0	0	0
23/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	436.0000	414.0000	(5.046)	0	0	0
23/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,253.0000	2,299.0000	2.042	0	0	0
23/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	263.0000	248.0000	(5.703)	0	0	0
23/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
23/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,388.0000	2,436.0000	2.010	0	0	0
23/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,800.0000	1,845.0000	2.500	0	0	0
23/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
23/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
23/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,669.0000	3,613.0000	(1.526)	0	0	0
23/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,005.0000	4,061.0000	1.398	0	0	0
23/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,039.0000	3,091.0000	1.711	0	0	0
23/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,422.0000	3,476.0000	1.578	0	0	0
23/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,405.0000	1,448.0000	3.060	0	0	0
23/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,680.0000	2,625.0000	(2.052)	0	0	0
23/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	784.0000	748.0000	(4.592)	0	0	0
23/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	173.0000	162.0000	(6.358)	0	0	0
23/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,617.0000	2,667.0000	1.911	0	0	0
23/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,089.0000	1,046.0000	(3.949)	0	0	0
23/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	454.0000	481.0000	5.947	0	0	0
23/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,847.0000	4,902.0000	1.135	0	0	0
23/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	266.0000	286.0000	7.519	0	0	0
23/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,578.0000	1,622.0000	2.788	0	0	0
23/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
23/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	572.0000	542.0000	(5.245)	0	0	0
23/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
23/07/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,991.0000	6,046.0000	0.918	0	0	0
23/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,998.0000	1,944.0000	(2.703)	0	0	0
23/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	40.0000	37.0000	(7.500)	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
23/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,272.0000	3,216.0000	(1.711)	0	0	0
23/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,448.0000	1,491.0000	2.970	0	0	0
23/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	669.0000	702.0000	4.933	0	0	0
23/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,571.0000	2,620.0000	1.906	0	0	0
23/07/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,985.0000	8,041.0000	0.701	0	0	0
23/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,155.0000	1,195.0000	3.463	0	0	0
23/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,173.0000	3,118.0000	(1.733)	0	0	0
23/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,520.0000	3,464.0000	(1.591)	0	0	0
23/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
23/07/2009	€ / R 2009/12/14	19.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
23/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,433.0000	2,482.0000	2.014	0	0	0
23/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	238.0000	224.0000	(5.882)	0	0	0
23/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,757.0000	2,807.0000	1.814	0	0	0
23/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	122.0000	134.0000	9.836	0	0	0
23/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	595.0000	565.0000	(5.042)	0	0	0
23/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	115.0000	106.0000	(7.826)	0	0	0
23/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,320.0000	1,362.0000	3.182	0	0	0
23/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
23/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,068.0000	4,012.0000	(1.377)	0	0	0
23/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	846.0000	808.0000	(4.492)	0	0	0
23/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	428.0000	453.0000	5.841	0	0	0
23/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,533.0000	2,477.0000	(2.211)	0	0	0
23/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,035.0000	8,091.0000	0.697	0	0	0
23/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,850.0000	2,902.0000	1.825	0	0	0
23/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
23/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,258.0000	1,208.0000	(3.975)	0	0	0
23/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,574.0000	1,522.0000	(3.304)	0	0	0
23/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,344.0000	5,399.0000	1.029	0	0	0
23/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,663.0000	2,713.0000	1.878	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	215.0000	202.0000	(6.047)	0	0	0
23/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,041.0000	6,096.0000	0.910	0	0	0
23/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,945.0000	2,996.0000	1.732	0	0	0
23/07/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,127.0000	1,083.0000	(3.904)	0	0	0
23/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,976.0000	2,920.0000	(1.882)	0	0	0
23/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	90.0000	97.0000	7.778	0	0	0
23/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
23/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
23/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,981.0000	2,027.0000	2.322	0	0	0
23/07/2009	€ / R 2009/12/14	8.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,968.0000	3,912.0000	(1.411)	0	0	0
23/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
23/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
23/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,388.0000	2,436.0000	2.010	0	0	0
23/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,941.0000	5,997.0000	0.943	0	0	0
23/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
23/07/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,026.0000	2,970.0000	(1.851)	0	0	0
23/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
23/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,534.0000	1,578.0000	2.868	0	0	0
23/07/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,018.0000	3,962.0000	(1.394)	0	0	0
23/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
23/07/2009	€ / R 2009/12/14	10.25	Put	Currency Future	110.0000	122.0000	10.909	0	0	0
23/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	228.0000	246.0000	7.895	0	0	0
23/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,935.0000	7,991.0000	0.706	0	0	0
23/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,027.0000	2,073.0000	2.269	0	0	0
23/07/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
23/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,837.0000	6,893.0000	0.819	0	0	0
23/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,663.0000	2,713.0000	1.878	0	0	0
23/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,087.0000	3,139.0000	1.684	0	0	0
23/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,055.0000	4,110.0000	1.356	0	0	0
23/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,191.0000	2,136.0000	(2.510)	0	0	0
23/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,710.0000	2,760.0000	1.845	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,638.0000	6,694.0000	0.844	0	0	0
23/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,869.0000	3,813.0000	(1.447)	0	0	0
23/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
23/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,956.0000	4,012.0000	1.416	0	0	0
23/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,859.0000	3,914.0000	1.425	0	0	0
23/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
23/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,500.0000	4,555.0000	1.222	0	0	0
23/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,634.0000	8,690.0000	0.649	0	0	0
23/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,803.0000	2,854.0000	1.819	0	0	0
23/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,992.0000	3,044.0000	1.738	0	0	0
23/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	153.0000	143.0000	(6.536)	0	0	0
23/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	878.0000	839.0000	(4.442)	0	0	0
23/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,936.0000	1,982.0000	2.376	0	0	0
23/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
23/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
23/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
23/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,171.0000	1,122.0000	(4.184)	0	0	0
23/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	210.0000	228.0000	8.571	0	0	0
23/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,027.0000	2,073.0000	2.269	0	0	0
23/07/2009	€ / R 2009/12/14	17.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,479.0000	2,528.0000	1.977	0	0	0
23/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,094.0000	2,040.0000	(2.579)	0	0	0
23/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,850.0000	2,902.0000	1.825	0	0	0
23/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
23/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	103.0000	110.0000	6.796	0	0	0
23/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	845.0000	881.0000	4.260	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,877.0000	2,822.0000	(1.912)	0	0	0
23/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,761.0000	1,708.0000	(3.010)	0	0	0
23/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	882.0000	919.0000	4.195	0	0	0
23/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
23/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	263.0000	248.0000	(5.703)	0	0	13,397
23/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,389.0000	6,445.0000	0.877	0	0	0
23/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	920.0000	957.0000	4.022	0	0	0
23/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	337.0000	319.0000	(5.341)	0	0	0
23/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,384.0000	8,440.0000	0.668	0	0	0
23/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,196.0000	1,236.0000	3.344	0	0	0
23/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,075.0000	3,019.0000	(1.821)	0	0	0
23/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	620.0000	589.0000	(5.000)	0	0	0
23/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	773.0000	808.0000	4.528	0	0	0
23/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	350.0000	330.0000	(5.714)	0	0	0
23/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	12,462
23/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	390.0000	369.0000	(5.385)	0	0	0
23/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,792.0000	5,847.0000	0.950	0	0	0
23/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	363.0000	343.0000	(5.510)	0	0	0
23/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,302.0000	4,357.0000	1.278	0	0	0
23/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	402.0000	427.0000	6.219	0	0	0
23/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,374.0000	3,428.0000	1.600	0	0	0
23/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	549.0000	520.0000	(5.282)	0	0	0
23/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,286.0000	7,342.0000	0.769	0	0	0
23/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	737.0000	772.0000	4.749	0	0	0
23/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,235.0000	8,290.0000	0.668	0	0	0
23/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	405.0000	384.0000	(5.185)	0	0	0
23/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,240.0000	6,295.0000	0.881	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	703.0000	737.0000	4.836	0	0	0
23/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	754.0000	719.0000	(4.642)	0	0	0
23/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	420.0000	398.0000	(5.238)	0	0	0
23/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,621.0000	1,568.0000	(3.270)	0	0	0
23/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
23/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,528.0000	1,476.0000	(3.403)	0	0	0
23/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,484.0000	2,429.0000	(2.214)	0	0	0
23/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	507.0000	482.0000	(4.931)	0	0	0
23/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	287.0000	308.0000	7.317	0	0	0
23/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	540.0000	570.0000	5.556	0	0	0
23/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,470.0000	3,415.0000	(1.585)	0	0	0
23/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
23/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	481.0000	509.0000	5.821	0	0	0
23/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,567.0000	3,621.0000	1.514	0	0	0
23/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	247.0000	266.0000	7.692	0	0	0
23/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	814.0000	777.0000	(4.545)	0	0	0
23/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
23/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,582.0000	2,527.0000	(2.130)	0	0	0
23/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
23/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
23/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,015.0000	974.0000	(4.039)	0	0	0
23/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,470.0000	3,524.0000	1.556	0	0	0
23/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	148.0000	162.0000	9.459	0	0	0
23/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,450.0000	4,506.0000	1.258	0	0	0
23/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,549.0000	4,605.0000	1.231	0	0	0
23/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,153.0000	4,209.0000	1.348	0	0	0
23/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,570.0000	3,514.0000	(1.569)	0	0	0
23/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,140.0000	6,196.0000	0.912	0	0	0
23/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	8.0000	7.0000	(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
23/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
23/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,135.0000	8,191.0000	0.688	0	0	0
23/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,903.0000	1,849.0000	(2.838)	0	0	0
23/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,666.0000	1,710.0000	2.641	0	0	0
23/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,208.0000	2,254.0000	2.083	0	0	0
23/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	126.0000	115.0000	(8.730)	0	0	0
23/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	184.0000	172.0000	(6.522)	0	0	0
23/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	126.0000	115.0000	(8.730)	0	0	0
23/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	190.0000	178.0000	(6.316)	0	0	0
23/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,208.0000	2,254.0000	2.083	0	0	0
23/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,622.0000	1,666.0000	2.713	0	0	0
23/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,710.0000	1,755.0000	2.632	0	0	0
23/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,163.0000	2,209.0000	2.127	0	0	0
23/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	131.0000	120.0000	(8.397)	0	0	0
23/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,890.0000	1,936.0000	2.434	0	0	0
23/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	178.0000	167.0000	(6.180)	0	0	0
23/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	158.0000	147.0000	(6.962)	0	0	0
23/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,073.0000	2,120.0000	2.267	0	0	0
23/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
23/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
23/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,253.0000	2,299.0000	2.042	0	0	0
23/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,808.0000	1,754.0000	(2.987)	0	0	0
23/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,669.0000	3,613.0000	(1.526)	0	0	0
23/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,769.0000	3,713.0000	(1.486)	0	0	0
23/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,252.0000	4,308.0000	1.317	0	0	0
23/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,278.0000	3,331.0000	1.617	0	0	0
23/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	177.0000	193.0000	9.040	0	0	0
23/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
23/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
23/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	945.0000	905.0000	(4.233)	0	0	0
23/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,779.0000	2,723.0000	(2.015)	0	0	0
23/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	11.0000	12.0000	9.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R	2010/03/15			Currency Future	11.4594	11.4018	(0.503)	0.0000	0.0000	1,116
23/07/2009	€ / R	2010/03/15	12.20	Call	Currency Future	462.0000	440.0000	(4.762)	0	0	0
23/07/2009	€ / R	2010/03/15	18.05	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	8.90	Call	Currency Future	2,591.0000	2,534.0000	(2.200)	0	0	0
23/07/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,228.0000	3,171.0000	(1.766)	0	0	0
23/07/2009	€ / R	2010/03/15	15.95	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
23/07/2009	€ / R	2010/03/15	12.80	Call	Currency Future	346.0000	328.0000	(5.202)	0	0	0
23/07/2009	€ / R	2010/03/15	15.20	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
23/07/2009	€ / R	2010/03/15	11.80	Put	Currency Future	909.0000	942.0000	3.630	0	0	0
23/07/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,609.0000	6,666.0000	0.862	0	0	0
23/07/2009	€ / R	2010/03/15	10.90	Put	Currency Future	390.0000	412.0000	5.641	0	0	0
23/07/2009	€ / R	2010/03/15	13.25	Call	Currency Future	284.0000	268.0000	(5.634)	0	0	0
23/07/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,616.0000	3,663.0000	1.300	0	0	0
23/07/2009	€ / R	2010/03/15	15.80	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
23/07/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,853.0000	3,901.0000	1.246	0	0	0
23/07/2009	€ / R	2010/03/15	11.80	Call	Currency Future	569.0000	544.0000	(4.394)	0	0	0
23/07/2009	€ / R	2010/03/15	8.90	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
23/07/2009	€ / R	2010/03/15	8.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	10.95	Put	Currency Future	413.0000	436.0000	5.569	0	0	0
23/07/2009	€ / R	2010/03/15	7.80	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	10.05	Put	Currency Future	126.0000	135.0000	7.143	0	0	0
23/07/2009	€ / R	2010/03/15	16.20	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
23/07/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,202.0000	1,238.0000	2.995	0	0	0
23/07/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,599.0000	8,656.0000	0.663	0	0	0
23/07/2009	€ / R	2010/03/15	7.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,249.0000	2,193.0000	(2.490)	0	0	0
23/07/2009	€ / R	2010/03/15	9.95	Put	Currency Future	108.0000	116.0000	7.407	0	0	0
23/07/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,671.0000	3,614.0000	(1.553)	0	0	0
23/07/2009	€ / R	2010/03/15	16.25	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
23/07/2009	€ / R	2010/03/15	11.60	Call	Currency Future	634.0000	607.0000	(4.259)	0	0	0
23/07/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,572.0000	3,515.0000	(1.596)	0	0	0
23/07/2009	€ / R	2010/03/15	13.25	Put	Currency Future	2,074.0000	2,117.0000	2.073	0	0	0
23/07/2009	€ / R	2010/03/15	12.95	Call	Currency Future	323.0000	306.0000	(5.263)	0	0	0
23/07/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,514.0000	4,565.0000	1.130	0	0	0
23/07/2009	€ / R	2010/03/15	19.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,900.0000	3,949.0000	1.256	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	950.0000	914.0000	(3.789)	0	0	0
23/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,376.0000	1,330.0000	(3.343)	0	0	0
23/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,814.0000	1,854.0000	2.205	0	0	0
23/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
23/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,943.0000	1,984.0000	2.110	0	0	0
23/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,800.0000	4,852.0000	1.083	0	0	0
23/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	100.0000	108.0000	8.000	0	0	0
23/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	774.0000	742.0000	(4.134)	0	0	0
23/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,561.0000	4,612.0000	1.118	0	0	0
23/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,569.0000	3,616.0000	1.317	0	0	0
23/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	188.0000	175.0000	(6.915)	0	0	0
23/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,920.0000	2,964.0000	1.507	0	0	0
23/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,126.0000	1,162.0000	3.197	0	0	0
23/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,659.0000	1,609.0000	(3.014)	0	0	0
23/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	565.0000	591.0000	4.602	0	0	0
23/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,693.0000	2,737.0000	1.634	0	0	0
23/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,689.0000	2,631.0000	(2.157)	0	0	0
23/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	302.0000	286.0000	(5.298)	0	0	0
23/07/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,351.0000	8,407.0000	0.671	0	0	0
23/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,847.0000	4,900.0000	1.093	0	0	0
23/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	486.0000	464.0000	(4.527)	0	0	0
23/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	821.0000	788.0000	(4.019)	0	0	0
23/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	167.0000	179.0000	7.186	0	0	0
23/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	126.0000	115.0000	(8.730)	0	0	0
23/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,648.0000	2,692.0000	1.662	0	0	0
23/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,361.0000	6,418.0000	0.896	0	0	0
23/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	179.0000	166.0000	(7.263)	0	0	0
23/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	774.0000	805.0000	4.005	0	0	0
23/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
23/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	923.0000	888.0000	(3.792)	0	0	0
23/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	128.0000	118.0000	(7.813)	0	0	0
23/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,510.0000	6,567.0000	0.876	0	0	0
23/07/2009	€ / R 2010/03/15	17.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	330.0000	313.0000	(5.152)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	203.0000	189.0000	(6.897)	0	0	0
23/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,419.0000	4,469.0000	1.131	0	0	0
23/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,500.0000	8,557.0000	0.671	0	0	0
23/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,758.0000	3,806.0000	1.277	0	0	0
23/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	290.0000	274.0000	(5.517)	0	0	0
23/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,241.0000	1,277.0000	2.901	0	0	0
23/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	145.0000	156.0000	7.586	0	0	0
23/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,663.0000	3,711.0000	1.310	0	0	0
23/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
23/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
23/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	944.0000	977.0000	3.496	0	0	0
23/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,455.0000	1,407.0000	(3.299)	0	0	0
23/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	85.0000	92.0000	8.235	0	0	0
23/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,704.0000	4,756.0000	1.105	0	0	0
23/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	841.0000	872.0000	3.686	0	0	0
23/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
23/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,475.0000	3,522.0000	1.353	0	0	0
23/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	450.0000	429.0000	(4.667)	0	0	0
23/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	554.0000	529.0000	(4.513)	0	0	0
23/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,347.0000	2,290.0000	(2.429)	0	0	0
23/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	134.0000	124.0000	(7.463)	0	0	0
23/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	117.0000	107.0000	(8.547)	0	0	0
23/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	474.0000	452.0000	(4.641)	0	0	0
23/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	600.0000	574.0000	(4.333)	0	0	0
23/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	512.0000	536.0000	4.688	0	0	0
23/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,559.0000	2,602.0000	1.680	0	0	0
23/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,326.0000	3,269.0000	(1.714)	0	0	0
23/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	219.0000	204.0000	(6.849)	0	0	0
23/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,829.0000	2,873.0000	1.555	0	0	0
23/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	17.0000	17.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,622.0000	3,564.0000	(1.601)	0	0	0
23/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,686.0000	1,726.0000	2.372	0	0	0
23/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,164.0000	1,200.0000	3.093	0	0	0
23/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,138.0000	4,186.0000	1.160	0	0	0
23/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,745.0000	1,694.0000	(2.923)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	296.0000	280.0000	(5.405)	0	0	0
23/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
23/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,006.0000	969.0000	(3.678)	0	0	0
23/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	486.0000	510.0000	4.938	0	0	0
23/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	183.0000	170.0000	(7.104)	0	0	0
23/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	347.0000	368.0000	6.052	0	0	0
23/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	135.0000	145.0000	7.407	0	0	0
23/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,277.0000	3,220.0000	(1.739)	0	0	0
23/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,617.0000	1,568.0000	(3.030)	0	0	0
23/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	208.0000	194.0000	(6.731)	0	0	0
23/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	870.0000	836.0000	(3.908)	0	0	0
23/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	538.0000	563.0000	4.647	0	0	0
23/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	512.0000	489.0000	(4.492)	0	0	0
23/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
23/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	797.0000	765.0000	(4.015)	0	0	0
23/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,052.0000	1,087.0000	3.327	0	0	0
23/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,752.0000	4,804.0000	1.094	0	0	0
23/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	97.0000	88.0000	(9.278)	0	0	0
23/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,711.0000	3,758.0000	1.267	0	0	0
23/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	156.0000	167.0000	7.051	0	0	0
23/07/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,003.0000	8,060.0000	0.712	0	0	0
23/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
23/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
23/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	120.0000	110.0000	(8.333)	0	0	0
23/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,415.0000	1,369.0000	(3.251)	0	0	0
23/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	841.0000	872.0000	3.686	0	0	0
23/07/2009	€ / R 2010/03/15	19.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,805.0000	3,853.0000	1.261	0	0	0
23/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	155.0000	143.0000	(7.742)	0	0	0
23/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
23/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,783.0000	2,827.0000	1.581	0	0	0
23/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	39.0000	39.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,987.0000	2,028.0000	2.063	0	0	0
23/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	193.0000	179.0000	(7.254)	0	0	0
23/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,030.0000	2,072.0000	2.069	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,874.0000	2,919.0000	1.566	0	0	0
23/07/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,656.0000	4,708.0000	1.117	0	0	0
23/07/2009	€ / R	2010/03/15	8.20	Put	Currency Future	18.0000	18.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	11.70	Call	Currency Future	600.0000	574.0000	(4.333)	0	0	0
23/07/2009	€ / R	2010/03/15	15.15	Call	Currency Future	115.0000	105.0000	(8.696)	0	0	0
23/07/2009	€ / R	2010/03/15	13.05	Call	Currency Future	309.0000	293.0000	(5.178)	0	0	0
23/07/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,298.0000	2,241.0000	(2.480)	0	0	0
23/07/2009	€ / R	2010/03/15	17.45	Put	Currency Future	6,013.0000	6,070.0000	0.948	0	0	0
23/07/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,771.0000	1,811.0000	2.259	0	0	0
23/07/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,576.0000	1,527.0000	(3.109)	0	0	0
23/07/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,900.0000	1,941.0000	2.158	0	0	0
23/07/2009	€ / R	2010/03/15	15.25	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
23/07/2009	€ / R	2010/03/15	10.45	Call	Currency Future	1,226.0000	1,185.0000	(3.344)	0	0	0
23/07/2009	€ / R	2010/03/15	11.10	Call	Currency Future	845.0000	812.0000	(3.905)	0	0	0
23/07/2009	€ / R	2010/03/15	15.45	Put	Currency Future	4,091.0000	4,139.0000	1.173	0	0	0
23/07/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,535.0000	1,487.0000	(3.127)	0	0	0
23/07/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,444.0000	2,387.0000	(2.332)	0	0	0
23/07/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,965.0000	3,010.0000	1.518	0	0	0
23/07/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,495.0000	1,447.0000	(3.211)	0	0	0
23/07/2009	€ / R	2010/03/15	7.45	Call	Currency Future	4,017.0000	3,960.0000	(1.419)	0	0	0
23/07/2009	€ / R	2010/03/15	9.00	Put	Currency Future	34.0000	34.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	9.10	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
23/07/2009	€ / R	2010/03/15	10.00	Put	Currency Future	117.0000	125.0000	6.838	0	0	0
23/07/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,395.0000	2,339.0000	(2.338)	0	0	0
23/07/2009	€ / R	2010/03/15	11.00	Put	Currency Future	437.0000	460.0000	5.263	0	0	0
23/07/2009	€ / R	2010/03/15	8.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	16.00	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
23/07/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,375.0000	3,318.0000	(1.689)	0	0	0
23/07/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,609.0000	4,660.0000	1.107	0	0	0
23/07/2009	€ / R	2010/03/15	20.10	Put	Currency Future	8,649.0000	8,706.0000	0.659	0	0	0
23/07/2009	€ / R	2010/03/15	9.05	Put	Currency Future	35.0000	35.0000	-	0	0	0
23/07/2009	€ / R	2010/03/15	11.45	Put	Currency Future	679.0000	708.0000	4.271	0	0	0
23/07/2009	€ / R	2010/03/15	19.35	Put	Currency Future	7,903.0000	7,960.0000	0.721	0	0	0
23/07/2009	€ / R	2010/03/15	17.45	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/07/2009	€ / R	2010/03/15	14.50	Put	Currency Future	3,195.0000	3,241.0000	1.440	0	0	0
23/07/2009	€ / R	2010/03/15	11.00	Call	Currency Future	896.0000	862.0000	(3.795)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
23/07/2009	€ / R 2010/03/15	11.45	Call	Currency Future	688.0000	660.0000	(4.070)	0	0	0
23/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	166.0000	154.0000	(7.229)	0	0	0
23/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,738.0000	2,782.0000	1.607	0	0	0
23/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,425.0000	3,367.0000	(1.693)	0	0	0
23/07/2009	€ / R 2010/03/15	8.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,857.0000	1,897.0000	2.154	0	0	0
23/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	461.0000	485.0000	5.206	0	0	0
23/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/07/2009	€ / R 2010/03/15	15.45	Call	Currency Future	101.0000	91.0000	(9.901)	0	0	0
23/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	398.0000	378.0000	(5.025)	0	0	0
23/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	316.0000	299.0000	(5.380)	0	0	0
23/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,915.0000	5,971.0000	0.947	0	0	0
23/07/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,252.0000	2,294.0000	1.865	0	0	0
23/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	233.0000	250.0000	7.296	0	0	0
23/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	198.0000	184.0000	(7.071)	0	0	0
23/07/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,032.0000	2,975.0000	(1.880)	0	0	0
23/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,439.0000	1,477.0000	2.641	0	0	0
23/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,116.0000	4,059.0000	(1.385)	0	0	0
23/07/2009	€ / R 2010/03/15	13.45	Call	Currency Future	262.0000	245.0000	(6.489)	0	0	0
23/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,295.0000	2,337.0000	1.830	0	0	0
23/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,493.0000	2,436.0000	(2.286)	0	0	0
23/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,659.0000	6,716.0000	0.856	0	0	0
23/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,063.0000	6,120.0000	0.940	0	0	0
23/07/2009	€ / R 2010/03/15	9.45	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
23/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	255.0000	239.0000	(6.275)	0	0	0
23/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
23/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
23/07/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,056.0000	2,002.0000	(2.626)	0	0	0
23/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	92.0000	100.0000	8.696	0	0	0
23/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	10.45	Put	Currency Future	217.0000	234.0000	7.834	0	0	0
23/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,193.0000	1,152.0000	(3.437)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,702.0000	1,651.0000	(2.996)	0	0	0
23/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,010.0000	1,957.0000	(2.637)	0	0	0
23/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	978.0000	941.0000	(3.783)	0	0	0
23/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,968.0000	3,910.0000	(1.462)	0	0	0
23/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
23/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
23/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
23/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
23/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,523.0000	3,466.0000	(1.618)	0	0	0
23/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,640.0000	2,583.0000	(2.159)	0	0	0
23/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,983.0000	2,926.0000	(1.911)	0	0	0
23/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,130.0000	3,073.0000	(1.821)	0	0	0
23/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	368.0000	390.0000	5.978	0	0	0
23/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,152.0000	2,096.0000	(2.602)	0	0	0
23/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	338.0000	320.0000	(5.325)	0	0	0
23/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,057.0000	3,102.0000	1.472	0	0	0
23/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,728.0000	1,769.0000	2.373	0	0	0
23/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	105.0000	96.0000	(8.571)	0	0	0
23/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,474.0000	3,417.0000	(1.641)	0	0	0
23/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,053.0000	8,109.0000	0.695	0	0	0
23/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,400.0000	8,457.0000	0.679	0	0	0
23/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,996.0000	4,044.0000	1.201	0	0	0
23/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,467.0000	4,517.0000	1.119	0	0	0
23/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,163.0000	2,205.0000	1.942	0	0	0
23/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
23/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,016.0000	1,050.0000	3.346	0	0	0
23/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	21.0000	21.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,522.0000	3,569.0000	1.334	0	0	0
23/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	525.0000	502.0000	(4.381)	0	0	0
23/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	272.0000	257.0000	(5.515)	0	0	0
23/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
23/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	428.0000	408.0000	(4.673)	0	0	0
23/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,542.0000	2,485.0000	(2.242)	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
23/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
23/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	213.0000	199.0000	(6.573)	0	0	0
23/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,300.0000	1,256.0000	(3.385)	0	0	0
23/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,604.0000	2,647.0000	1.651	0	0	0
23/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	191.0000	204.0000	6.806	0	0	0
23/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,319.0000	1,356.0000	2.805	0	0	0
23/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,410.0000	6,467.0000	0.889	0	0	0
23/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	710.0000	740.0000	4.225	0	0	0
23/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	669.0000	641.0000	(4.185)	0	0	0
23/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,622.0000	3,564.0000	(1.601)	0	0	0
23/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	499.0000	476.0000	(4.609)	0	0	0
23/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	539.0000	515.0000	(4.453)	0	0	0
23/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,089.0000	1,124.0000	3.214	0	0	0
23/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	620.0000	647.0000	4.355	0	0	0
23/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
23/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,261.0000	6,318.0000	0.910	0	0	0
23/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,251.0000	8,308.0000	0.691	0	0	0
23/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	980.0000	1,013.0000	3.367	0	0	0
23/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	875.0000	907.0000	3.657	0	0	0
23/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	584.0000	559.0000	(4.281)	0	0	0
23/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	730.0000	699.0000	(4.247)	0	0	0
23/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,152.0000	8,209.0000	0.699	0	0	0
23/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	242.0000	227.0000	(6.198)	0	0	0
23/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	268.0000	287.0000	7.090	0	0	0
23/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,128.0000	1,088.0000	(3.546)	0	0	0
23/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,383.0000	2,425.0000	1.762	0	0	0
23/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
23/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,231.0000	4,280.0000	1.158	0	0	0
23/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,162.0000	6,219.0000	0.925	0	0	0
23/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	61.0000	66.0000	8.197	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,920.0000	1,868.0000	(2.708)	0	0	0
23/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,885.0000	2,828.0000	(1.976)	0	0	0
23/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,869.0000	3,811.0000	(1.499)	0	0	0
23/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	26.0000	26.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,738.0000	2,680.0000	(2.118)	0	0	0
23/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,720.0000	3,663.0000	(1.532)	0	0	0
23/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
23/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	79.0000	85.0000	7.595	0	0	0
23/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,788.0000	1,737.0000	(2.852)	0	0	0
23/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	326.0000	346.0000	6.135	0	0	0
23/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,035.0000	998.0000	(3.575)	0	0	0
23/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,325.0000	4,375.0000	1.156	0	0	0
23/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,428.0000	3,475.0000	1.371	0	0	0
23/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
23/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,372.0000	4,422.0000	1.144	0	0	0
23/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	138.0000	127.0000	(7.971)	0	0	0
23/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	224.0000	209.0000	(6.696)	0	0	0
23/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,515.0000	2,558.0000	1.710	0	0	0
23/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
23/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,381.0000	3,428.0000	1.390	0	0	0
23/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	141.0000	130.0000	(7.801)	0	0	0
23/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,644.0000	1,684.0000	2.433	0	0	0
23/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	354.0000	336.0000	(5.085)	0	0	0
23/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,770.0000	3,712.0000	(1.538)	0	0	0
23/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,787.0000	2,729.0000	(2.081)	0	0	0
23/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,603.0000	1,642.0000	2.433	0	0	0
23/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
23/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,471.0000	2,513.0000	1.700	0	0	0
23/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	362.0000	344.0000	(4.972)	0	0	0
23/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	306.0000	326.0000	6.536	0	0	0
23/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,065.0000	1,027.0000	(3.568)	0	0	0
23/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
23/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,832.0000	1,780.0000	(2.838)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	€ / R	2010/03/15	9.70	Put	Currency Future	72.0000	78.0000	8.333	0	0	0
23/07/2009	AL12	2009/08/06			Index Future	316.2500	315.4320	(0.259)	0.0000	0.0000	0
23/07/2009	AL13	2009/08/06			Index Future	244.6380	244.4730	(0.067)	0.0000	0.0000	7
23/07/2009	AL37	2009/08/06			Index Future	276.8020	276.4240	(0.137)	0.0000	0.0000	0
23/07/2009	AL7T	2009/08/06			Index Future	310.3800	309.7290	(0.210)	0.0000	0.0000	0
23/07/2009	ALBI	2009/08/06			Index Future	289.0850	288.5070	(0.200)	0.0000	0.0000	703
23/07/2009	ALBI	2009/11/05			Index Future	294.2720	293.6850	(0.199)	0.0000	0.0000	0
23/07/2009	ALBI	2010/02/04			Index Future	299.9190	299.3620	(0.186)	0.0000	0.0000	0
23/07/2009	CRD1	2009/08/06			Index Future	124.2840	124.1560	(0.103)	0.0000	0.0000	2
23/07/2009	CRD1	2009/11/05			Index Future	126.5420	126.4120	(0.103)	0.0000	0.0000	0
23/07/2009	CRD1	2010/02/04			Index Future	128.9310	128.7980	(0.103)	0.0000	0.0000	0
23/07/2009	GOVI	2009/08/06			jGovi	290.9210	290.3440	(0.198)	0.0000	0.0000	566
23/07/2009	GOVI	2009/11/05			jGovi	296.1470	295.5605	(0.198)	0.0000	0.0000	0
23/07/2009	GOVI	2010/02/04			jGovi	301.7385	301.1405	(0.198)	0.0000	0.0000	0
23/07/2009	ILBI	2009/08/06			Index Future	361.3380	361.3380	-	0.0000	0.0000	3
23/07/2009	ILBI	2009/11/05			Index Future	368.5080	368.5080	-	0.0000	0.0000	0
23/07/2009	J153	2010/08/31			jSwap	7.8360	7.8420	0.077	0.0000	0.0000	0
23/07/2009	J157	2015/09/15			jSwap	8.8970	8.9060	0.101	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
23/07/2009	J186	2026/12/21			jSwap	8.5050	8.5280	0.270	0.0000	0.0000	0
23/07/2009	J201	2014/12/22			jSwap	8.7520	8.7730	0.240	0.0000	0.0000	0
23/07/2009	J203	2017/09/15			jSwap	9.0100	9.0340	0.266	0.0000	0.0000	0
23/07/2009	J204	2018/12/21			jSwap	9.0140	9.0310	0.189	0.0000	0.0000	0
23/07/2009	J207	2020/01/15			jSwap	9.0170	9.0340	0.189	0.0000	0.0000	0
23/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
23/07/2009	JFRA	2009/08/06			jFra	7.7290	7.7260	(0.039)	0.0000	0.0000	0
23/07/2009	JFRA	2009/11/05			jFra	7.2660	7.2670	0.014	0.0000	0.0000	0
23/07/2009	JFRA	2010/02/04			jFra	7.3030	7.3030	-	0.0000	0.0000	0
23/07/2009	JFRA	2010/05/06			jFra	7.4480	7.4600	0.161	0.0000	0.0000	0
23/07/2009	JFRA	2010/08/05			jFra	7.7200	7.7010	(0.246)	0.0000	0.0000	0
23/07/2009	JFRA	2010/11/04			jFra	7.9690	7.9960	0.339	0.0000	0.0000	0
23/07/2009	JN02	2009/08/06			jNote	7.7640	7.7700	0.077	0.0000	0.0000	0
23/07/2009	JN02	2009/11/05			jNote	7.8910	7.9000	0.114	0.0000	0.0000	0
23/07/2009	JN02	2010/02/04			jNote	8.0980	8.1120	0.173	0.0000	0.0000	0
23/07/2009	JN05	2009/08/06			jNote	8.6420	8.6680	0.301	0.0000	0.0000	0
23/07/2009	JN05	2009/11/05			jNote	8.7480	8.7720	0.274	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
23/07/2009	JN05	2010/02/04			jNote	8.8830	8.9030	0.225	0.0000	0.0000	0
23/07/2009	JN10	2009/08/06			jNote	8.9460	8.9630	0.190	0.0000	0.0000	0
23/07/2009	JN10	2009/11/05			jNote	8.9860	9.0040	0.200	0.0000	0.0000	0
23/07/2009	JN10	2010/02/04			jNote	9.0420	9.0600	0.199	0.0000	0.0000	0
23/07/2009	JROD	2009/07/31			jRod	7.8840	7.9150	0.393	0.0000	0.0000	0
23/07/2009	JROD	2009/08/31			jRod	7.3070	7.3040	(0.041)	0.0000	0.0000	0
23/07/2009	JROD	2009/09/30			jRod	7.4960	7.4880	(0.107)	0.0000	0.0000	0
23/07/2009	JROD	2009/10/30			jRod	7.6630	7.6590	(0.052)	0.0000	0.0000	0
23/07/2009	JROD	2009/11/30			jRod	7.6270	7.6240	(0.039)	0.0000	0.0000	0
23/07/2009	JROD	2009/12/31			jRod	7.7930	7.7940	0.013	0.0000	0.0000	0
23/07/2009	OTH1	2009/08/06			Index Future	278.8300	278.3370	(0.177)	0.0000	0.0000	3
23/07/2009	OTH1	2009/11/05			Index Future	283.8960	283.3940	(0.177)	0.0000	0.0000	0
23/07/2009	OTH1	2010/02/04			Index Future	289.2550	288.7440	(0.177)	0.0000	0.0000	0
23/07/2009	R153	2009/08/06			Bond Future	7.2020	9.1400	26.909	0.0000	0.0000	0
23/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	159.0000	5200.000	0	0	0
23/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,854.0000	1,023.0000	(64.156)	0	0	0
23/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	226.0000	3666.667	0	0	0
23/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,607.0000	839.0000	(67.817)	0	0	0
23/07/2009	R153	2009/11/05			Bond Future	5.0000	9.1980	83.960	0.0000	0.0000	0
23/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,235.0000	0.0000	(100.000)	0	0	0
23/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	14.0000	2,140.0000	15185.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	R157	2009/08/06			Bond Future	8.5140	8.5440	0.352	0.0000	0.0000	6,435
23/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	25.0000	25.0000	-	0	0	0
23/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,890.0000	3,729.0000	(4.139)	0	0	0
23/07/2009	R157	2009/11/05			Bond Future	8.6080	8.6390	0.360	8.5800	8.5800	3,174
23/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	330.0000	304.0000	(7.879)	0	0	0
23/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,206.0000	6,340.0000	2.159	0	0	0
23/07/2009	R157	2010/02/04			Bond Future	8.6820	8.7150	0.380	0.0000	0.0000	0
23/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,667.0000	5,785.0000	2.082	0	0	0
23/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	958.0000	913.0000	(4.697)	0	0	0
23/07/2009	R157	2010/05/06			Bond Future	8.7070	8.7430	0.413	0.0000	0.0000	0
23/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,561.0000	3,648.0000	2.443	0	0	0
23/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,576.0000	2,493.0000	(3.222)	0	0	0
23/07/2009	R186	2009/08/06			Bond Future	8.9980	9.0280	0.333	0.0000	0.0000	7,054
23/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	1,525.0000	1,618.0000	6.098	0	0	0
23/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,544.0000	1,351.0000	(12.500)	0	0	0
23/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
23/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,790.0000	16,077.0000	1.818	0	0	0
23/07/2009	R186	2009/11/05			Bond Future	9.0450	9.0760	0.343	0.0000	0.0000	7,544
23/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,835.0000	3,672.0000	(4.250)	0	0	0
23/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,261.0000	4,389.0000	3.004	0	0	5,000
23/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	476.0000	438.0000	(7.983)	0	0	240
23/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,757.0000	14,011.0000	1.846	0	0	0
23/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,374.0000	16,642.0000	1.637	0	0	0
23/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	264.0000	240.0000	(9.091)	0	0	5,000
23/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,787.0000	2,652.0000	(4.844)	0	0	0
23/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,623.0000	5,779.0000	2.774	0	0	240
23/07/2009	R186	2010/02/04			Bond Future	9.0870	9.1190	0.352	0.0000	0.0000	0
23/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,515.0000	10,715.0000	1.902	0	0	0
23/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,292.0000	2,195.0000	(4.232)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	R186	2010/05/06			Bond Future	9.1090	9.1420	0.362	0.0000	0.0000	0
23/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,859.0000	7,001.0000	2.070	0	0	0
23/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,847.0000	5,685.0000	(2.771)	0	0	0
23/07/2009	R201	2009/08/06			Bond Future	8.5620	8.6020	0.467	0.0000	0.0000	2
23/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,902.0000	2,735.0000	(5.755)	0	0	0
23/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	31.0000	33.0000	6.452	0	0	0
23/07/2009	R201	2009/11/05			Bond Future	8.6330	8.6750	0.487	0.0000	0.0000	0
23/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,027.0000	5,172.0000	2.884	0	0	0
23/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	273.0000	247.0000	(9.524)	0	0	0
23/07/2009	R201	2010/02/04			Bond Future	8.6960	8.7410	0.517	0.0000	0.0000	0
23/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,378.0000	5,516.0000	2.566	0	0	0
23/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	570.0000	532.0000	(6.667)	0	0	0
23/07/2009	R201	2010/05/06			Bond Future	8.7190	8.7670	0.551	0.0000	0.0000	0
23/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,088.0000	2,003.0000	(4.071)	0	0	0
23/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,910.0000	3,004.0000	3.230	0	0	0
23/07/2009	R203	2009/08/06			Bond Future	9.0020	9.0210	0.211	0.0000	0.0000	1,570
23/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	383.0000	386.0000	0.783	0	0	0
23/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,736.0000	1,635.0000	(5.818)	0	0	0
23/07/2009	R203	2009/11/05			Bond Future	9.0740	9.0940	0.220	0.0000	0.0000	0
23/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	165.0000	155.0000	(6.061)	0	0	0
23/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,111.0000	9,207.0000	1.054	0	0	0
23/07/2009	R203	2010/02/04			Bond Future	9.1420	9.1630	0.230	0.0000	0.0000	0
23/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,254.0000	6,329.0000	1.199	0	0	0
23/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,166.0000	1,131.0000	(3.002)	0	0	0
23/07/2009	R203	2010/05/06			Bond Future	9.1760	9.1990	0.251	0.0000	0.0000	0
23/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,145.0000	3,083.0000	(1.971)	0	0	0
23/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,047.0000	4,103.0000	1.384	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	R204	2009/08/06			Bond Future	9.0210	9.0510	0.333	0.0000	0.0000	883
23/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,802.0000	1,647.0000	(8.602)	0	0	0
23/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	447.0000	471.0000	5.369	0	0	0
23/07/2009	R204	2009/11/05			Bond Future	9.0850	9.1160	0.341	9.0600	9.0600	837
23/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	175.0000	160.0000	(8.571)	0	0	0
23/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,064.0000	10,229.0000	1.640	0	0	0
23/07/2009	R204	2010/02/04			Bond Future	9.1430	9.1750	0.350	0.0000	0.0000	0
23/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,875.0000	7,003.0000	1.862	0	0	0
23/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,275.0000	1,220.0000	(4.314)	0	0	0
23/07/2009	R204	2010/05/06			Bond Future	9.1760	9.2090	0.360	0.0000	0.0000	0
23/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,448.0000	4,538.0000	2.023	0	0	0
23/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,455.0000	3,360.0000	(2.750)	0	0	0
23/07/2009	R206	2009/08/06			Bond Future	8.6040	8.6430	0.453	0.0000	0.0000	1,775
23/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,280.0000	2,144.0000	(5.965)	0	0	0
23/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	33.0000	35.0000	6.061	0	0	0
23/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,868.0000	6,006.0000	2.352	0	0	0
23/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
23/07/2009	R206	2009/11/05			Bond Future	8.6850	8.7270	0.484	0.0000	0.0000	0
23/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,288.0000	4,409.0000	2.822	0	0	0
23/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	206.0000	186.0000	(9.709)	0	0	0
23/07/2009	R206	2010/02/04			Bond Future	8.7600	8.8060	0.525	0.0000	0.0000	0
23/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	432.0000	402.0000	(6.944)	0	0	0
23/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,548.0000	4,665.0000	2.573	0	0	0
23/07/2009	R206	2010/05/06			Bond Future	8.7960	8.8450	0.557	0.0000	0.0000	0
23/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,962.0000	1,885.0000	(3.925)	0	0	0
23/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,100.0000	2,172.0000	3.429	0	0	0
23/07/2009	R207	2009/08/06			Bond Future	9.1310	9.1600	0.318	0.0000	0.0000	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	679.0000	716.0000	5.449	0	0	0
23/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,399.0000	1,259.0000	(10.007)	0	0	0
23/07/2009	R207	2009/11/05			Bond Future	9.1910	9.2210	0.326	0.0000	0.0000	600
23/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,051.0000	11,217.0000	1.502	0	0	0
23/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	148.0000	135.0000	(8.784)	0	0	0
23/07/2009	R207	2010/02/04			Bond Future	9.2460	9.2780	0.346	0.0000	0.0000	0
23/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,343.0000	7,476.0000	1.811	0	0	0
23/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,243.0000	1,189.0000	(4.344)	0	0	0
23/07/2009	R207	2010/05/06			Bond Future	9.2820	9.3150	0.356	0.0000	0.0000	0
23/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,977.0000	3,873.0000	(2.615)	0	0	0
23/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,161.0000	4,247.0000	2.067	0	0	0
23/07/2009	R208	2009/08/06			Bond Future	9.1970	9.2310	0.370	0.0000	0.0000	120
23/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	867.0000	929.0000	7.151	0	0	0
23/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	1,195.0000	1,047.0000	(12.385)	0	0	0
23/07/2009	R208	2009/11/05			Bond Future	9.2440	9.2780	0.368	9.1500	9.1500	120
23/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,098.0000	10,286.0000	1.862	0	0	0
23/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	233.0000	212.0000	(9.013)	0	0	0
23/07/2009	R208	2010/02/04			Bond Future	9.3100	9.3440	0.365	0.0000	0.0000	0
23/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,596.0000	1,527.0000	(4.323)	0	0	0
23/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,673.0000	6,808.0000	2.023	0	0	0
23/07/2009	R208	2010/05/06			Bond Future	9.3940	9.4260	0.341	0.0000	0.0000	0
23/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,633.0000	4,722.0000	1.921	0	0	0
23/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,776.0000	3,676.0000	(2.648)	0	0	0
23/07/2009	R209	2009/08/06			Bond Future	8.5850	8.6150	0.349	0.0000	0.0000	1,573
23/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,212.0000	5,437.0000	4.317	0	0	0
23/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	719.0000	764.0000	6.259	0	0	0
23/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	79.0000	55.0000	(30.380)	0	0	1,950
23/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	2,072.0000	1,868.0000	(9.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	R209	2009/11/05			Bond Future	8.6120	8.6430	0.360	0.0000	0.0000	3,023
23/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	290.0000	264.0000	(8.966)	0	0	0
23/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	147.0000	132.0000	(10.204)	0	0	5,000
23/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,068.0000	13,297.0000	1.752	0	0	0
23/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,641.0000	15,882.0000	1.541	0	0	0
23/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	705.0000	732.0000	3.830	0	0	2,500
23/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,230.0000	9,002.0000	(2.470)	0	0	0
23/07/2009	R209	2010/02/04			Bond Future	8.6350	8.6660	0.359	0.0000	0.0000	0
23/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,218.0000	1,158.0000	(4.926)	0	0	2,500
23/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,575.0000	11,769.0000	1.676	0	0	0
23/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,231.0000	1,268.0000	3.006	0	0	0
23/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,218.0000	11,000.0000	(1.943)	0	0	0
23/07/2009	R209	2010/05/06			Bond Future	8.6410	8.6730	0.370	0.0000	0.0000	0
23/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,997.0000	6,119.0000	2.034	0	0	0
23/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,826.0000	4,686.0000	(2.901)	0	0	0
23/07/2009	TRT1	2009/08/06			Index Future	287.1700	286.6050	(0.197)	0.0000	0.0000	100
23/07/2009	TRT1	2009/11/05			Index Future	292.3870	291.8130	(0.196)	0.0000	0.0000	0
23/07/2009	TRT1	2010/02/04			Index Future	297.9070	297.3210	(0.197)	0.0000	0.0000	0
23/07/2009	ZAAD	2009/09/14			Currency Future	6.3343	6.3166	(0.279)	0.0000	0.0000	198,909
23/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,127.0000	1,144.0000	1.508	0	0	0
23/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	605.0000	619.0000	2.314	0	0	0
23/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	696.0000	711.0000	2.155	0	0	0
23/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	115.0000	115.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	389.0000	401.0000	3.085	0	0	0
23/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	206.0000	215.0000	4.369	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	311.0000	322.0000	3.537	0	0	0
23/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,030.0000	1,046.0000	1.553	0	0	0
23/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,116.0000	8,133.0000	0.209	0	0	0
23/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
23/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,166.0000	8,183.0000	0.208	0	0	0
23/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	133.0000	133.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	349.0000	361.0000	3.438	0	0	0
23/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	743.0000	758.0000	2.019	0	0	0
23/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	115.0000	115.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	837.0000	853.0000	1.912	0	0	0
23/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,116.0000	6,134.0000	0.294	0	0	0
23/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,734.0000	2,717.0000	(0.622)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	560.0000	574.0000	2.500	0	0	0
23/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	437.0000	419.0000	(4.119)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	349.0000	361.0000	3.438	0	0	0
23/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	250.0000	232.0000	(7.200)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	933.0000	949.0000	1.715	0	0	0
23/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,116.0000	4,134.0000	0.437	0	0	0
23/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
23/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,835.0000	1,817.0000	(0.981)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	516.0000	529.0000	2.519	0	0	0
23/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,225.0000	1,242.0000	1.388	0	0	0
23/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0

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23/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,735.0000	1,717.0000	(1.037)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	85.0000	85.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	53.0000	53.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	250.0000	232.0000	(7.200)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	650.0000	665.0000	2.308	0	0	0
23/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	981.0000	998.0000	1.733	0	0	0
23/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	893.0000	876.0000	(1.904)	0	0	0
23/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	750.0000	732.0000	(2.400)	0	0	0
23/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,168.0000	2,185.0000	0.784	0	0	0
23/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,216.0000	8,233.0000	0.207	0	0	0
23/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	981.0000	998.0000	1.733	0	0	0
23/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	389.0000	401.0000	3.085	0	0	0
23/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	650.0000	665.0000	2.308	0	0	0
23/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,216.0000	4,234.0000	0.427	0	0	0
23/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,078.0000	1,095.0000	1.577	0	0	0
23/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	885.0000	901.0000	1.808	0	0	0
23/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	2,118.0000	2,136.0000	0.850	0	0	0
23/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	605.0000	619.0000	2.314	0	0	0
23/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	16.0000	16.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	845.0000	828.0000	(2.012)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0

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23/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	217.0000	200.0000	(7.834)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	790.0000	806.0000	2.025	0	0	0
23/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	175.0000	183.0000	4.571	0	0	0
23/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,336.0000	1,319.0000	(1.272)	0	0	0
23/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,266.0000	6,284.0000	0.287	0	0	0
23/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	320.0000	302.0000	(5.625)	0	0	0
23/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,834.0000	3,817.0000	(0.443)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	516.0000	529.0000	2.519	0	0	0
23/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	153.0000	154.0000	0.654	0	0	0
23/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	790.0000	806.0000	2.025	0	0	0
23/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,176.0000	1,193.0000	1.446	0	0	0
23/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,834.0000	2,817.0000	(0.600)	0	0	0
23/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	32.0000	32.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,166.0000	4,184.0000	0.432	0	0	0
23/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	430.0000	443.0000	3.023	0	0	0
23/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	187.0000	170.0000	(9.091)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,078.0000	1,095.0000	1.577	0	0	0
23/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	6,016.0000	6,034.0000	0.299	0	0	0
23/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	38.0000	38.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	187.0000	170.0000	(9.091)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	837.0000	853.0000	1.912	0	0	0
23/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	8,016.0000	8,033.0000	0.212	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,334.0000	4,317.0000	(0.392)	0	0	0
23/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,266.0000	4,284.0000	0.422	0	0	0
23/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	566.0000	549.0000	(3.004)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	743.0000	758.0000	2.019	0	0	0
23/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	885.0000	901.0000	1.808	0	0	0
23/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,268.0000	2,285.0000	0.750	0	0	0
23/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	479.0000	461.0000	(3.758)	0	0	0
23/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,089.0000	1,071.0000	(1.653)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	311.0000	322.0000	3.537	0	0	0
23/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	522.0000	504.0000	(3.448)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	473.0000	486.0000	2.748	0	0	0
23/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	430.0000	443.0000	3.023	0	0	0
23/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	153.0000	154.0000	0.654	0	0	0
23/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,919.0000	1,936.0000	0.886	0	0	0
23/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,834.0000	5,817.0000	(0.291)	0	0	0
23/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	45.0000	45.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
23/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,416.0000	3,434.0000	0.527	0	0	0
23/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	108.0000	101.0000	(6.481)	0	0	0
23/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	942.0000	924.0000	(1.911)	0	0	0
23/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,116.0000	4,134.0000	0.437	0	0	0
23/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	274.0000	284.0000	3.650	0	0	0
23/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	3,934.0000	3,917.0000	(0.432)	0	0	0
23/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,116.0000	6,134.0000	0.294	0	0	0
23/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
23/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,116.0000	8,133.0000	0.209	0	0	0
23/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,670.0000	1,687.0000	1.018	0	0	0
23/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,734.0000	3,717.0000	(0.455)	0	0	0
23/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	4,066.0000	4,084.0000	0.443	0	0	0
23/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	2,068.0000	2,086.0000	0.870	0	0	0
23/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,166.0000	3,184.0000	0.569	0	0	0
23/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,084.0000	4,067.0000	(0.416)	0	0	0
23/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,784.0000	3,767.0000	(0.449)	0	0	0
23/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,584.0000	2,567.0000	(0.658)	0	0	0
23/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,218.0000	2,235.0000	0.766	0	0	0
23/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,784.0000	5,767.0000	(0.294)	0	0	0
23/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,916.0000	4,934.0000	0.366	0	0	0
23/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	6,066.0000	6,084.0000	0.297	0	0	0
23/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,584.0000	5,567.0000	(0.304)	0	0	0
23/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,284.0000	4,267.0000	(0.397)	0	0	0
23/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,416.0000	6,434.0000	0.281	0	0	0

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23/07/2009	ZAAD 2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	3.40	Call	Currency Future	2,934.0000	2,917.0000	(0.579)	0	0	0
23/07/2009	ZAAD 2009/09/14	10.35	Put	Currency Future	4,016.0000	4,034.0000	0.448	0	0	0
23/07/2009	ZAAD 2009/09/14	11.05	Put	Currency Future	4,716.0000	4,734.0000	0.382	0	0	0
23/07/2009	ZAAD 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	5.55	Call	Currency Future	797.0000	780.0000	(2.133)	0	0	0
23/07/2009	ZAAD 2009/09/14	6.10	Put	Currency Future	85.0000	85.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	4.55	Call	Currency Future	1,785.0000	1,767.0000	(1.008)	0	0	0
23/07/2009	ZAAD 2009/09/14	6.00	Put	Currency Future	62.0000	62.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	4.40	Call	Currency Future	1,935.0000	1,917.0000	(0.930)	0	0	0
23/07/2009	ZAAD 2009/09/14	8.35	Put	Currency Future	2,018.0000	2,036.0000	0.892	0	0	0
23/07/2009	ZAAD 2009/09/14	11.00	Put	Currency Future	4,666.0000	4,684.0000	0.386	0	0	0
23/07/2009	ZAAD 2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	14.40	Put	Currency Future	8,066.0000	8,083.0000	0.211	0	0	0
23/07/2009	ZAAD 2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	12.50	Put	Currency Future	6,166.0000	6,184.0000	0.292	0	0	0
23/07/2009	ZAAD 2009/09/14	4.35	Call	Currency Future	1,985.0000	1,967.0000	(0.907)	0	0	0
23/07/2009	ZAAD 2009/09/14	5.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/07/2009	ZAAD 2009/09/14	3.35	Call	Currency Future	2,984.0000	2,967.0000	(0.570)	0	0	0
23/07/2009	ZAAD 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	2.35	Call	Currency Future	3,984.0000	3,967.0000	(0.427)	0	0	0
23/07/2009	ZAAD 2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	6.00	Call	Currency Future	397.0000	379.0000	(4.534)	0	0	0
23/07/2009	ZAAD 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	4.45	Call	Currency Future	1,885.0000	1,867.0000	(0.955)	0	0	0
23/07/2009	ZAAD 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	5.95	Call	Currency Future	437.0000	419.0000	(4.119)	0	0	0
23/07/2009	ZAAD 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	9.55	Put	Currency Future	3,216.0000	3,234.0000	0.560	0	0	0
23/07/2009	ZAAD 2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/09/14	5.95	Put	Currency Future	53.0000	53.0000	-	0	0	0

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23/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,216.0000	6,234.0000	0.290	0	0	0
23/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	320.0000	302.0000	(5.625)	0	0	0
23/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,266.0000	8,283.0000	0.206	0	0	0
23/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	990.0000	973.0000	(1.717)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	99.0000	99.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	284.0000	266.0000	(6.338)	0	0	0
23/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,720.0000	1,737.0000	0.988	0	0	0
23/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	357.0000	339.0000	(5.042)	0	0	0
23/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,784.0000	2,767.0000	(0.611)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	73.0000	73.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	2,884.0000	2,867.0000	(0.589)	0	0	0
23/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,287.0000	1,269.0000	(1.399)	0	0	0
23/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,034.0000	4,017.0000	(0.421)	0	0	0
23/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	3,884.0000	3,867.0000	(0.438)	0	0	0
23/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,966.0000	5,984.0000	0.302	0	0	0
23/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,966.0000	7,983.0000	0.213	0	0	0
23/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,969.0000	1,986.0000	0.863	0	0	0
23/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,966.0000	3,984.0000	0.454	0	0	0
23/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,034.0000	2,017.0000	(0.836)	0	0	0
23/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,034.0000	3,017.0000	(0.560)	0	0	0
23/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,039.0000	1,022.0000	(1.636)	0	0	0
23/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

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23/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	206.0000	215.0000	4.369	0	0	0
23/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	123.0000	115.0000	(6.504)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	123.0000	115.0000	(6.504)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	239.0000	248.0000	3.766	0	0	0
23/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
23/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	239.0000	248.0000	3.766	0	0	0
23/07/2009	ZAAD	2009/12/14			Currency Future	6.4000	6.3815	(0.289)	6.4200	6.4200	505
23/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	769.0000	782.0000	1.691	0	0	0
23/07/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	898.0000	912.0000	1.559	0	0	0
23/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	195.0000	201.0000	3.077	0	0	0
23/07/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	425.0000	412.0000	(3.059)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	139.0000	144.0000	3.597	0	0	0
23/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	453.0000	464.0000	2.428	0	0	0
23/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
23/07/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	395.0000	382.0000	(3.291)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	175.0000	181.0000	3.429	0	0	0
23/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	489.0000	475.0000	(2.863)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	645.0000	657.0000	1.860	0	0	0
23/07/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	987.0000	1,001.0000	1.418	0	0	0
23/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	203.0000	195.0000	(3.941)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	268.0000	259.0000	(3.358)	0	0	0
23/07/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	109.0000	113.0000	3.670	0	0	0
23/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	339.0000	327.0000	(3.540)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	383.0000	393.0000	2.611	0	0	0
23/07/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	727.0000	740.0000	1.788	0	0	0
23/07/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	605.0000	617.0000	1.983	0	0	0
23/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	490.0000	501.0000	2.245	0	0	0
23/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	288.0000	278.0000	(3.472)	0	0	0
23/07/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	811.0000	825.0000	1.726	0	0	0
23/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	313.0000	302.0000	(3.514)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	559.0000	544.0000	(2.683)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	339.0000	327.0000	(3.540)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	190.0000	182.0000	(4.211)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	318.0000	327.0000	2.830	0	0	0
23/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	203.0000	195.0000	(3.941)	0	0	0
23/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	239.0000	246.0000	2.929	0	0	0
23/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	288.0000	297.0000	3.125	0	0	0
23/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	453.0000	464.0000	2.428	0	0	0
23/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	127.0000	121.0000	(4.724)	0	0	0
23/07/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,253.0000	4,271.0000	0.423	0	0	0
23/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	605.0000	617.0000	1.983	0	0	0
23/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	239.0000	246.0000	2.929	0	0	0
23/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	190.0000	182.0000	(4.211)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	313.0000	302.0000	(3.514)	0	0	0
23/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	263.0000	271.0000	3.042	0	0	0
23/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	645.0000	657.0000	1.860	0	0	0
23/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	263.0000	271.0000	3.042	0	0	0
23/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	418.0000	428.0000	2.392	0	0	0
23/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	8,050.0000	8,069.0000	0.236	0	0	0
23/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,050.0000	3,032.0000	(0.590)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	490.0000	501.0000	2.245	0	0	0
23/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	233.0000	225.0000	(3.433)	0	0	0
23/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,850.0000	3,832.0000	(0.468)	0	0	0
23/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	2,900.0000	2,882.0000	(0.621)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	165.0000	159.0000	(3.636)	0	0	0
23/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	1,854.0000	1,836.0000	(0.971)	0	0	0
23/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	366.0000	354.0000	(3.279)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	565.0000	577.0000	2.124	0	0	0
23/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	883.0000	866.0000	(1.925)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	156.0000	162.0000	3.846	0	0	0
23/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	527.0000	538.0000	2.087	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	565.0000	577.0000	2.124	0	0	0
23/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	288.0000	297.0000	3.125	0	0	0
23/07/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
23/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	6,051.0000	6,069.0000	0.297	0	0	0
23/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	8,100.0000	8,119.0000	0.235	0	0	0
23/07/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	456.0000	443.0000	(2.851)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	177.0000	170.0000	(3.955)	0	0	0
23/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	165.0000	159.0000	(3.636)	0	0	0
23/07/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,153.0000	4,171.0000	0.433	0	0	0
23/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	4,053.0000	4,071.0000	0.444	0	0	0
23/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,201.0000	6,219.0000	0.290	0	0	0
23/07/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,151.0000	6,169.0000	0.293	0	0	0
23/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,980.0000	1,997.0000	0.859	0	0	0
23/07/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	6,101.0000	6,119.0000	0.295	0	0	0
23/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,652.0000	4,670.0000	0.387	0	0	0
23/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	216.0000	223.0000	3.241	0	0	0
23/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	288.0000	278.0000	(3.472)	0	0	0
23/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,068.0000	1,050.0000	(1.685)	0	0	0
23/07/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
23/07/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	2,950.0000	2,932.0000	(0.610)	0	0	0
23/07/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
23/07/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,250.0000	8,269.0000	0.230	0	0	0
23/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,550.0000	5,532.0000	(0.324)	0	0	0
23/07/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,174.0000	2,191.0000	0.782	0	0	0
23/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	769.0000	782.0000	1.691	0	0	0
23/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,251.0000	6,269.0000	0.288	0	0	0

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23/07/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	3,950.0000	3,932.0000	(0.456)	0	0	0
23/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	942.0000	957.0000	1.592	0	0	0
23/07/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	218.0000	209.0000	(4.128)	0	0	0
23/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	855.0000	868.0000	1.520	0	0	0
23/07/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,050.0000	4,032.0000	(0.444)	0	0	0
23/07/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
23/07/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	1,954.0000	1,935.0000	(0.972)	0	0	0
23/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	3,900.0000	3,882.0000	(0.462)	0	0	0
23/07/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,551.0000	2,532.0000	(0.745)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	135.0000	130.0000	(3.704)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	973.0000	956.0000	(1.747)	0	0	0
23/07/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
23/07/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	2,077.0000	2,095.0000	0.867	0	0	0
23/07/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,953.0000	3,972.0000	0.481	0	0	0
23/07/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	855.0000	868.0000	1.520	0	0	0
23/07/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	1,904.0000	1,885.0000	(0.998)	0	0	0
23/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,800.0000	5,782.0000	(0.310)	0	0	0
23/07/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	135.0000	130.0000	(3.704)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
23/07/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,456.0000	3,474.0000	0.521	0	0	0
23/07/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0

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23/07/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,150.0000	8,169.0000	0.233	0	0	0
23/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	685.0000	698.0000	1.898	0	0	0
23/07/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,053.0000	2,034.0000	(0.925)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	685.0000	698.0000	1.898	0	0	0
23/07/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	4,103.0000	4,121.0000	0.439	0	0	0
23/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,702.0000	4,720.0000	0.383	0	0	0
23/07/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,300.0000	4,282.0000	(0.419)	0	0	0
23/07/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,951.0000	5,969.0000	0.302	0	0	0
23/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
23/07/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	524.0000	509.0000	(2.863)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	928.0000	910.0000	(1.940)	0	0	0
23/07/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,451.0000	6,469.0000	0.279	0	0	0
23/07/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,950.0000	7,969.0000	0.239	0	0	0
23/07/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
23/07/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,126.0000	2,143.0000	0.800	0	0	0
23/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
23/07/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	596.0000	581.0000	(2.517)	0	0	0
23/07/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,738.0000	1,754.0000	0.921	0	0	0
23/07/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	124.0000	128.0000	3.226	0	0	0
23/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,207.0000	3,225.0000	0.561	0	0	0
23/07/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	2,029.0000	2,046.0000	0.838	0	0	0
23/07/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,952.0000	4,970.0000	0.363	0	0	0
23/07/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	8,000.0000	8,019.0000	0.238	0	0	0
23/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/07/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	4,003.0000	4,022.0000	0.475	0	0	0
23/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	195.0000	201.0000	3.077	0	0	0

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23/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,311.0000	1,293.0000	(1.373)	0	0	0
23/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	395.0000	382.0000	(3.291)	0	0	0
23/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,801.0000	2,782.0000	(0.678)	0	0	0
23/07/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,200.0000	8,219.0000	0.232	0	0	0
23/07/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,751.0000	2,732.0000	(0.691)	0	0	0
23/07/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,158.0000	3,176.0000	0.570	0	0	0
23/07/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,203.0000	4,221.0000	0.428	0	0	0
23/07/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,223.0000	2,240.0000	0.765	0	0	0
23/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,689.0000	1,706.0000	1.007	0	0	0
23/07/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,805.0000	1,786.0000	(1.053)	0	0	0
23/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
23/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,850.0000	2,832.0000	(0.632)	0	0	0
23/07/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	6,001.0000	6,019.0000	0.300	0	0	0
23/07/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	839.0000	822.0000	(2.026)	0	0	0
23/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,750.0000	3,732.0000	(0.480)	0	0	0
23/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,350.0000	4,332.0000	(0.414)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
23/07/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,800.0000	3,782.0000	(0.474)	0	0	0
23/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	46.0000	48.0000	4.348	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,850.0000	5,832.0000	(0.308)	0	0	0
23/07/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,000.0000	3,982.0000	(0.450)	0	0	0
23/07/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,019.0000	1,001.0000	(1.766)	0	0	0
23/07/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,272.0000	2,289.0000	0.748	0	0	0
23/07/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,003.0000	1,985.0000	(0.899)	0	0	0
23/07/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,000.0000	2,982.0000	(0.600)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	796.0000	779.0000	(2.136)	0	0	0
23/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/07/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,360.0000	1,342.0000	(1.324)	0	0	0
23/07/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,755.0000	1,737.0000	(1.026)	0	0	0
23/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	318.0000	327.0000	2.830	0	0	0
23/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	268.0000	259.0000	(3.358)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	250.0000	241.0000	(3.600)	0	0	0
23/07/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	350.0000	360.0000	2.857	0	0	0
23/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	383.0000	393.0000	2.611	0	0	0
23/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	233.0000	225.0000	(3.433)	0	0	0
23/07/2009	ZAAD	2010/03/15			Currency Future	6.4636	6.4434	(0.313)	0.0000	0.0000	0
23/07/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,825.0000	1,805.0000	(1.096)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	596.0000	581.0000	(2.517)	0	0	0
23/07/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	182.0000	188.0000	3.297	0	0	0
23/07/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	383.0000	373.0000	(2.611)	0	0	0
23/07/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,187.0000	8,208.0000	0.257	0	0	0
23/07/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
23/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0

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23/07/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,015.0000	2,995.0000	(0.663)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	370.0000	379.0000	2.432	0	0	0
23/07/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,189.0000	6,209.0000	0.323	0	0	0
23/07/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,098.0000	1,079.0000	(1.730)	0	0	0
23/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,139.0000	6,159.0000	0.326	0	0	0
23/07/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,014.0000	3,993.0000	(0.523)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	432.0000	442.0000	2.315	0	0	0
23/07/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	8,038.0000	8,058.0000	0.249	0	0	0
23/07/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,989.0000	6,009.0000	0.334	0	0	0
23/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	282.0000	274.0000	(2.837)	0	0	0
23/07/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,193.0000	4,213.0000	0.477	0	0	0
23/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	6,039.0000	6,059.0000	0.331	0	0	0
23/07/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,071.0000	2,051.0000	(0.966)	0	0	0
23/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,138.0000	8,158.0000	0.246	0	0	0
23/07/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	533.0000	545.0000	2.251	0	0	0
23/07/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	923.0000	905.0000	(1.950)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	718.0000	731.0000	1.811	0	0	0
23/07/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	406.0000	395.0000	(2.709)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	882.0000	865.0000	(1.927)	0	0	0
23/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	2,010.0000	2,028.0000	0.896	0	0	0
23/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
23/07/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	757.0000	771.0000	1.849	0	0	0
23/07/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	346.0000	336.0000	(2.890)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	569.0000	580.0000	1.933	0	0	0
23/07/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,816.0000	2,795.0000	(0.746)	0	0	0

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23/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,143.0000	4,163.0000	0.483	0	0	0
23/07/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	232.0000	225.0000	(3.017)	0	0	0
23/07/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,994.0000	4,014.0000	0.501	0	0	0
23/07/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,864.0000	3,843.0000	(0.543)	0	0	0
23/07/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	0
23/07/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,022.0000	2,002.0000	(0.989)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	465.0000	476.0000	2.366	0	0	0
23/07/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,814.0000	3,794.0000	(0.524)	0	0	0
23/07/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	1,973.0000	1,953.0000	(1.014)	0	0	0
23/07/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,938.0000	7,958.0000	0.252	0	0	0
23/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	837.0000	851.0000	1.673	0	0	0
23/07/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
23/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	4,044.0000	4,064.0000	0.495	0	0	0
23/07/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,065.0000	3,045.0000	(0.653)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
23/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	244.0000	251.0000	2.869	0	0	0
23/07/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	328.0000	319.0000	(2.744)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	533.0000	545.0000	2.251	0	0	0
23/07/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
23/07/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	164.0000	169.0000	3.049	0	0	0
23/07/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	536.0000	522.0000	(2.612)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,050.0000	1,032.0000	(1.714)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	499.0000	510.0000	2.204	0	0	0
23/07/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,244.0000	2,262.0000	0.802	0	0	0
23/07/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
23/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0

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23/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	923.0000	905.0000	(1.950)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	244.0000	251.0000	2.869	0	0	0
23/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	221.0000	214.0000	(3.167)	0	0	0
23/07/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	2,058.0000	2,076.0000	0.875	0	0	0
23/07/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	342.0000	351.0000	2.632	0	0	0
23/07/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
23/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	2,104.0000	2,122.0000	0.856	0	0	0
23/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,944.0000	3,964.0000	0.507	0	0	0
23/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	565.0000	551.0000	(2.478)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	255.0000	248.0000	(2.745)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
23/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	312.0000	303.0000	(2.885)	0	0	0
23/07/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
23/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,939.0000	5,959.0000	0.337	0	0	0
23/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	605.0000	617.0000	1.983	0	0	0
23/07/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	642.0000	654.0000	1.869	0	0	0
23/07/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,988.0000	8,008.0000	0.250	0	0	0
23/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
23/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,764.0000	3,744.0000	(0.531)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	843.0000	825.0000	(2.135)	0	0	0
23/07/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,766.0000	2,746.0000	(0.723)	0	0	0
23/07/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,064.0000	4,043.0000	(0.517)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	79.0000	82.0000	3.797	0	0	0
23/07/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
23/07/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,874.0000	1,854.0000	(1.067)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	268.0000	260.0000	(2.985)	0	0	0

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23/07/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,291.0000	2,309.0000	0.786	0	0	0
23/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,865.0000	2,845.0000	(0.698)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	291.0000	299.0000	2.749	0	0	0
23/07/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,239.0000	6,259.0000	0.321	0	0	0
23/07/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	2,965.0000	2,945.0000	(0.675)	0	0	0
23/07/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,197.0000	2,215.0000	0.819	0	0	0
23/07/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	628.0000	613.0000	(2.389)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	507.0000	494.0000	(2.564)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	202.0000	208.0000	2.970	0	0	0
23/07/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	316.0000	325.0000	2.848	0	0	0
23/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	454.0000	442.0000	(2.643)	0	0	0
23/07/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,243.0000	4,263.0000	0.471	0	0	0
23/07/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,007.0000	988.0000	(1.887)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	267.0000	274.0000	2.622	0	0	0
23/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	507.0000	494.0000	(2.564)	0	0	0
23/07/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/07/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	3,964.0000	3,943.0000	(0.530)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	430.0000	418.0000	(2.791)	0	0	0
23/07/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,237.0000	8,258.0000	0.255	0	0	0
23/07/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	964.0000	946.0000	(1.867)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	222.0000	229.0000	3.153	0	0	0
23/07/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	1,923.0000	1,903.0000	(1.040)	0	0	0
23/07/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/07/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	2,915.0000	2,895.0000	(0.686)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	480.0000	468.0000	(2.500)	0	0	0
23/07/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
23/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	680.0000	692.0000	1.765	0	0	0
23/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
23/07/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	3,914.0000	3,893.0000	(0.537)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	605.0000	617.0000	1.983	0	0	0
23/07/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
23/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	291.0000	299.0000	2.749	0	0	0
23/07/2009	ZAAD	2010/03/15	2.55	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
23/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	454.0000	442.0000	(2.643)	0	0	0
23/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	268.0000	260.0000	(2.985)	0	0	0
23/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,150.0000	2,168.0000	0.837	0	0	0
23/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	8,088.0000	8,108.0000	0.247	0	0	0
23/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	6,089.0000	6,109.0000	0.328	0	0	0
23/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	4,094.0000	4,113.0000	0.464	0	0	0
23/07/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,776.0000	1,756.0000	(1.126)	0	0	0
23/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	328.0000	319.0000	(2.744)	0	0	0
23/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	465.0000	476.0000	2.366	0	0	0
23/07/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	364.0000	354.0000	(2.747)	0	0	0
23/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	400.0000	410.0000	2.500	0	0	0

Grand Total: **983,902**