



Derivatives High/Low Report

High/Low for 24/07/2009

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
24/07/2009	\$ / R 2009/09/14			Currency Future	7.7347	7.8622	1.648	7.8900	7.7300	255,110
24/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	182.0000	227.0000	24.725	0	0	0
24/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
24/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,338.0000	1,465.0000	9.492	0	0	0
24/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	658.0000	552.0000	(16.109)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,965.0000	5,838.0000	(2.129)	0	0	0
24/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,915.0000	5,788.0000	(2.147)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,320.0000	2,193.0000	(5.474)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	922.0000	807.0000	(12.473)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
24/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,568.0000	2,441.0000	(4.945)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,468.0000	2,342.0000	(5.105)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,465.0000	4,338.0000	(2.844)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	92.0000	114.0000	23.913	0	0	2,054
24/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,490.0000	1,366.0000	(8.322)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,966.0000	2,839.0000	(4.282)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
24/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,369.0000	2,243.0000	(5.319)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,320.0000	2,193.0000	(5.474)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	225.0000	166.0000	(26.222)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	574.0000	473.0000	(17.596)	0	0	140
24/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	260.0000	329.0000	26.538	0	0	0
24/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	109.0000	135.0000	23.853	0	0	110
24/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	744.0000	634.0000	(14.785)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,270.0000	2,144.0000	(5.551)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
24/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	456.0000	363.0000	(20.395)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,393.0000	1,270.0000	(8.830)	0	0	0
24/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,465.0000	7,338.0000	(1.701)	0	0	0
24/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,415.0000	7,288.0000	(1.713)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	217.0000	273.0000	25.806	0	0	0
24/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
24/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,415.0000	4,288.0000	(2.877)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	282.0000	211.0000	(25.177)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	78.0000	96.0000	23.077	0	0	25
24/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
24/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,518.0000	2,391.0000	(5.044)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,568.0000	2,441.0000	(4.945)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
24/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,297.0000	1,175.0000	(9.406)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	201.0000	147.0000	(26.866)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	672.0000	786.0000	16.964	0	0	0
24/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	141.0000	175.0000	24.113	0	0	0
24/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	314.0000	236.0000	(24.841)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	57.0000	69.0000	21.053	0	0	0
24/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.65	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
24/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,140.0000	1,266.0000	11.053	0	0	0
24/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	138.0000	97.0000	(29.710)	0	0	50
24/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	700.0000	593.0000	(15.286)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	53.0000	64.0000	20.755	0	0	100
24/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
24/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
24/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,835.0000	2,962.0000	4.480	0	0	0
24/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,085.0000	3,212.0000	4.117	0	0	0
24/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
24/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,345.0000	1,223.0000	(9.071)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,925.0000	1,800.0000	(6.494)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,468.0000	2,342.0000	(5.105)	0	0	0
24/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,585.0000	4,712.0000	2.770	0	0	0
24/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
24/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,335.0000	4,462.0000	2.930	0	0	0
24/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	286.0000	359.0000	25.524	0	0	0
24/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	236.0000	300.0000	27.119	0	0	0
24/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	383.0000	296.0000	(22.715)	0	0	140
24/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,717.0000	2,590.0000	(4.674)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	534.0000	435.0000	(18.539)	0	0	50
24/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	1,000
24/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,171.0000	2,045.0000	(5.804)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,516.0000	3,388.0000	(3.641)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,587.0000	1,714.0000	8.003	0	0	0
24/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	119.0000	148.0000	24.370	0	0	25
24/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	199.0000	248.0000	24.623	0	0	0
24/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.70	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
24/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,041.0000	1,167.0000	12.104	0	0	0
24/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	167.0000	209.0000	25.150	0	0	0
24/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,667.0000	2,540.0000	(4.762)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	3,016.0000	2,889.0000	(4.211)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,166.0000	3,039.0000	(4.011)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,537.0000	1,664.0000	8.263	0	0	0
24/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	2,073.0000	1,947.0000	(6.078)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,618.0000	2,491.0000	(4.851)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,369.0000	2,243.0000	(5.319)	0	0	0
24/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	38.0000	24.0000	(36.842)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
24/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,767.0000	2,640.0000	(4.590)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
24/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,345.0000	1,223.0000	(9.071)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,916.0000	2,789.0000	(4.355)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	251.0000	188.0000	(25.100)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	495.0000	399.0000	(19.394)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,419.0000	2,292.0000	(5.250)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	85.0000	105.0000	23.529	0	0	0
24/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	992.0000	1,118.0000	12.702	0	0	0
24/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	129.0000	161.0000	24.806	0	0	0
24/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	968.0000	852.0000	(11.983)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,366.0000	3,239.0000	(3.773)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,538.0000	1,414.0000	(8.062)	0	0	0
24/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,165.0000	6,038.0000	(2.060)	0	0	0
24/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,035.0000	3,162.0000	4.185	0	0	0
24/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,316.0000	3,189.0000	(3.830)	0	0	0
24/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,154.0000	1,035.0000	(10.312)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	589.0000	698.0000	18.506	0	0	0
24/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	4,016.0000	3,888.0000	(3.187)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	373.0000	459.0000	23.056	0	0	0
24/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	54.0000	35.0000	(35.185)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,122.0000	1,996.0000	(5.938)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,618.0000	2,491.0000	(4.851)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,665.0000	4,538.0000	(2.722)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
24/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,466.0000	3,338.0000	(3.693)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,416.0000	3,288.0000	(3.747)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
24/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	5,015.0000	4,888.0000	(2.532)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,616.0000	3,488.0000	(3.540)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,731.0000	1,607.0000	(7.163)	0	0	0
24/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,535.0000	4,662.0000	2.800	0	0	0
24/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,634.0000	1,511.0000	(7.528)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	419.0000	329.0000	(21.480)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	49.0000	59.0000	20.408	0	0	0
24/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,586.0000	1,462.0000	(7.818)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,876.0000	1,752.0000	(6.610)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,867.0000	2,739.0000	(4.465)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
24/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,366.0000	3,239.0000	(3.773)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,221.0000	2,095.0000	(5.673)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,765.0000	4,638.0000	(2.665)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
24/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,566.0000	3,438.0000	(3.589)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,166.0000	3,039.0000	(4.011)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	5,065.0000	4,938.0000	(2.507)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
24/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	49.0000	59.0000	20.408	0	0	0
24/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	153.0000	191.0000	24.837	0	0	2,000
24/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	1,014.0000	897.0000	(11.538)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	2,122.0000	1,996.0000	(5.938)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	1,014.0000	897.0000	(11.538)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,266.0000	3,139.0000	(3.889)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	4,066.0000	3,938.0000	(3.148)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	616.0000	512.0000	(16.883)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
24/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	282.0000	211.0000	(25.177)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,766.0000	3,638.0000	(3.399)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	877.0000	763.0000	(12.999)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	511.0000	613.0000	19.961	0	0	0
24/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,665.0000	7,538.0000	(1.657)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	100.0000	124.0000	24.000	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
24/07/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
24/07/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	76.0000	51.0000	(32.895)	0	0	0
24/07/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	25.0000	16.0000	(36.000)	0	0	0
24/07/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	348.0000	265.0000	(23.851)	0	0	25
24/07/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	217.0000	273.0000	25.806	0	0	0
24/07/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	2,221.0000	2,095.0000	(5.673)	0	0	0
24/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,817.0000	2,690.0000	(4.508)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
24/07/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	1,107.0000	988.0000	(10.750)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	2,023.0000	1,898.0000	(6.179)	0	0	0
24/07/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,419.0000	2,292.0000	(5.250)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
24/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
24/07/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,239.0000	1,365.0000	10.169	0	0	0
24/07/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,974.0000	1,849.0000	(6.332)	0	0	0
24/07/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	3,216.0000	3,089.0000	(3.949)	0	0	0
24/07/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,925.0000	1,800.0000	(6.494)	0	0	0
24/07/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
24/07/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	760.0000	878.0000	15.526	0	0	0
24/07/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,866.0000	3,738.0000	(3.311)	0	0	0
24/07/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
24/07/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	5,265.0000	5,138.0000	(2.412)	0	0	0
24/07/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,915.0000	4,788.0000	(2.584)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
24/07/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	45.0000	29.0000	(35.556)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	851.0000	972.0000	14.219	0	0	0
24/07/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,682.0000	1,559.0000	(7.313)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	2,171.0000	2,045.0000	(5.804)	0	0	0
24/07/2009	\$ / R	2009/09/14	13.00	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
24/07/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	3,116.0000	2,989.0000	(4.076)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,779.0000	1,655.0000	(6.970)	0	0	0
24/07/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	1,202.0000	1,081.0000	(10.067)	0	0	0
24/07/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	2,885.0000	3,012.0000	4.402	0	0	0
24/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,916.0000	3,788.0000	(3.269)	0	0	0
24/07/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	630.0000	741.0000	17.619	0	0	0
24/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,634.0000	1,511.0000	(7.528)	0	0	0
24/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,817.0000	2,690.0000	(4.508)	0	0	0
24/07/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,490.0000	1,366.0000	(8.322)	0	0	0
24/07/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	439.0000	533.0000	21.412	0	0	0
24/07/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,091.0000	1,217.0000	11.549	0	0	0
24/07/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	1,061.0000	942.0000	(11.216)	0	0	0
24/07/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	2,785.0000	2,912.0000	4.560	0	0	0
24/07/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
24/07/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
24/07/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
24/07/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	67.0000	81.0000	20.896	0	0	30
24/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,876.0000	1,752.0000	(6.610)	0	0	0
24/07/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	4,166.0000	4,038.0000	(3.072)	0	0	0
24/07/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	104.0000	71.0000	(31.731)	0	0	0
24/07/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	832.0000	719.0000	(13.582)	0	0	0
24/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	3,785.0000	3,912.0000	3.355	0	0	0
24/07/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
24/07/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,867.0000	2,739.0000	(4.465)	0	0	0
24/07/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	2,073.0000	1,947.0000	(6.078)	0	0	0
24/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
24/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,441.0000	1,318.0000	(8.536)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	787.0000	676.0000	(14.104)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,786.0000	1,913.0000	7.111	0	0	0
24/07/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	3,116.0000	2,989.0000	(4.076)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,667.0000	2,540.0000	(4.762)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	945.0000	1,069.0000	13.122	0	0	0
24/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	3,885.0000	4,012.0000	3.269	0	0	0
24/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	65.0000	43.0000	(33.846)	0	0	2,000
24/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,485.0000	2,612.0000	5.111	0	0	0
24/07/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,435.0000	2,562.0000	5.216	0	0	0
24/07/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	5,165.0000	5,038.0000	(2.459)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	549.0000	655.0000	19.308	0	0	0
24/07/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,615.0000	6,488.0000	(1.920)	0	0	0
24/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	45.0000	55.0000	22.222	0	0	15,157
24/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	805.0000	925.0000	14.907	0	0	0
24/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	3,066.0000	2,939.0000	(4.142)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,385.0000	2,512.0000	5.325	0	0	0
24/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,485.0000	3,612.0000	3.644	0	0	0
24/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,565.0000	4,438.0000	(2.782)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	787.0000	676.0000	(14.104)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	20.0000	12.0000	(40.000)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
24/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	72.0000	89.0000	23.611	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,828.0000	1,703.0000	(6.838)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	5,115.0000	4,988.0000	(2.483)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,731.0000	1,607.0000	(7.163)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,615.0000	4,488.0000	(2.752)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	72.0000	89.0000	23.611	0	0	140
24/07/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,828.0000	1,703.0000	(6.838)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
24/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,966.0000	3,838.0000	(3.227)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	313.0000	391.0000	24.920	0	0	13,157
24/07/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,385.0000	3,512.0000	3.752	0	0	0
24/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,736.0000	1,863.0000	7.316	0	0	0
24/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,154.0000	1,035.0000	(10.312)	0	0	0
24/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	90.0000	61.0000	(32.222)	0	0	0
24/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	34.0000	40.0000	17.647	0	0	200
24/07/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,636.0000	1,763.0000	7.763	0	0	0
24/07/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,435.0000	3,562.0000	3.697	0	0	0
24/07/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,335.0000	3,462.0000	3.808	0	0	0
24/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	178.0000	128.0000	(28.090)	0	0	200
24/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,465.0000	6,338.0000	(1.964)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	4,116.0000	3,988.0000	(3.110)	0	0	0
24/07/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,666.0000	3,538.0000	(3.492)	0	0	0
24/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,215.0000	6,088.0000	(2.043)	0	0	0
24/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,265.0000	6,138.0000	(2.027)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	1,886.0000	2,013.0000	6.734	0	0	0
24/07/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,565.0000	6,438.0000	(1.935)	0	0	0
24/07/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	474.0000	573.0000	20.886	0	0	0
24/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,249.0000	1,128.0000	(9.688)	0	0	0
24/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	167.0000	209.0000	25.150	0	0	0
24/07/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,515.0000	6,388.0000	(1.949)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,865.0000	4,738.0000	(2.610)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,535.0000	2,662.0000	5.010	0	0	0
24/07/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,316.0000	3,189.0000	(3.830)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	897.0000	1,020.0000	13.712	0	0	0
24/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
24/07/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,335.0000	2,462.0000	5.439	0	0	0
24/07/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
24/07/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,665.0000	6,538.0000	(1.905)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,487.0000	1,614.0000	8.541	0	0	0
24/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,416.0000	3,288.0000	(3.747)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,393.0000	1,270.0000	(8.830)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,437.0000	1,564.0000	8.838	0	0	0
24/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,965.0000	4,838.0000	(2.558)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,682.0000	1,559.0000	(7.313)	0	0	0
24/07/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	383.0000	296.0000	(22.715)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.25	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
24/07/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	1,836.0000	1,963.0000	6.917	0	0	0
24/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,535.0000	3,662.0000	3.593	0	0	0
24/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,388.0000	1,514.0000	9.078	0	0	0
24/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	3,066.0000	2,939.0000	(4.142)	0	0	0
24/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,515.0000	4,388.0000	(2.813)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	1,936.0000	2,063.0000	6.560	0	0	0
24/07/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	6,115.0000	5,988.0000	(2.077)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,735.0000	2,862.0000	4.644	0	0	0
24/07/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,735.0000	3,862.0000	3.400	0	0	0
24/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	3,935.0000	4,062.0000	3.227	0	0	0
24/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,916.0000	2,789.0000	(4.355)	0	0	0
24/07/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	2,935.0000	3,062.0000	4.327	0	0	0
24/07/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,835.0000	3,962.0000	3.312	0	0	0
24/07/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	2,635.0000	2,762.0000	4.820	0	0	0
24/07/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,635.0000	3,762.0000	3.494	0	0	0
24/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
24/07/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	6,365.0000	6,238.0000	(1.995)	0	0	0
24/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,974.0000	1,849.0000	(6.332)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	945.0000	1,069.0000	13.122	0	0	0
24/07/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	6,065.0000	5,938.0000	(2.094)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,288.0000	1,415.0000	9.860	0	0	0
24/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	805.0000	925.0000	14.907	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	20.0000	12.0000	(40.000)	0	0	0
24/07/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	405.0000	496.0000	22.469	0	0	0
24/07/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	120.0000	83.0000	(30.833)	0	0	0
24/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,715.0000	4,588.0000	(2.694)	0	0	0
24/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,716.0000	3,588.0000	(3.445)	0	0	0
24/07/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	0.0000	5,888.0000	100.000	0	0	0
24/07/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	0.0000	2,113.0000	100.000	0	0	0
24/07/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	0.0000	3,112.0000	100.000	0	0	0
24/07/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	0.0000	4,112.0000	100.000	0	0	0
24/07/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14			Currency Future	7.8688	7.9985	1.648	8.0100	7.8900	46,881
24/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	746.0000	652.0000	(12.601)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	121.0000	134.0000	10.744	0	0	0
24/07/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	131.0000	145.0000	10.687	0	0	0
24/07/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,435.0000	5,306.0000	(2.374)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	99.0000	107.0000	8.081	0	0	0
24/07/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	697.0000	790.0000	13.343	0	0	0
24/07/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	319.0000	363.0000	13.793	0	0	0
24/07/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,068.0000	962.0000	(9.925)	0	0	0
24/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,053.0000	3,925.0000	(3.158)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,462.0000	1,346.0000	(7.934)	0	0	0
24/07/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	384.0000	440.0000	14.583	0	0	200
24/07/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	600.0000	514.0000	(14.333)	0	0	0
24/07/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	187.0000	210.0000	12.299	0	0	0
24/07/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,396.0000	2,272.0000	(5.175)	0	0	0
24/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
24/07/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	178.0000	142.0000	(20.225)	0	0	0
24/07/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	466.0000	392.0000	(15.880)	0	0	0
24/07/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,491.0000	2,367.0000	(4.978)	0	0	0
24/07/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,248.0000	4,121.0000	(2.990)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	131.0000	145.0000	10.687	0	0	0
24/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	469.0000	540.0000	15.139	0	0	0
24/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	903.0000	802.0000	(11.185)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
24/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,335.0000	5,206.0000	(2.418)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,789.0000	4,661.0000	(2.673)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	45.0000	37.0000	(17.778)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	222.0000	251.0000	13.063	0	0	0
24/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	350.0000	399.0000	14.000	0	0	0
24/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,511.0000	3,384.0000	(3.617)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	350.0000	292.0000	(16.571)	0	0	0
24/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	531.0000	450.0000	(15.254)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	204.0000	229.0000	12.255	0	0	0
24/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
24/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,164.0000	1,286.0000	10.481	0	0	0
24/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	232.0000	262.0000	12.931	0	0	0
24/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	466.0000	392.0000	(15.880)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,553.0000	1,435.0000	(7.598)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
24/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
24/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,587.0000	2,462.0000	(4.832)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
24/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,382.0000	7,252.0000	(1.761)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	863.0000	764.0000	(11.472)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	384.0000	440.0000	14.583	0	0	0
24/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,539.0000	2,414.0000	(4.923)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	64.0000	70.0000	9.375	0	0	0
24/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	265.0000	301.0000	13.585	0	0	0
24/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	985.0000	881.0000	(10.558)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,417.0000	1,302.0000	(8.116)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	60.0000	65.0000	8.333	0	0	0
24/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,974.0000	2,847.0000	(4.270)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,569.0000	4,699.0000	2.845	0	0	0
24/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,348.0000	2,225.0000	(5.239)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
24/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,236.0000	5,107.0000	(2.464)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,372.0000	1,258.0000	(8.309)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,584.0000	5,455.0000	(2.310)	0	0	0
24/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	434.0000	365.0000	(15.899)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,319.0000	4,449.0000	3.010	0	0	0
24/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	377.0000	315.0000	(16.446)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	242.0000	275.0000	13.636	0	0	0
24/07/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
24/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,807.0000	3,679.0000	(3.362)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,484.0000	5,355.0000	(2.352)	0	0	0
24/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,682.0000	7,552.0000	(1.692)	0	0	0
24/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	423.0000	488.0000	15.366	0	0	0
24/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	635.0000	548.0000	(13.701)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	136.0000	151.0000	11.029	0	0	0
24/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
24/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	494.0000	568.0000	14.980	0	0	0
24/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,032.0000	1,149.0000	11.337	0	0	0
24/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,432.0000	7,302.0000	(1.749)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	709.0000	617.0000	(12.976)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	58.0000	63.0000	8.621	0	0	0
24/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,839.0000	4,711.0000	(2.645)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,217.0000	3,090.0000	(3.948)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	547.0000	626.0000	14.442	0	0	0
24/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	63.0000	51.0000	(19.048)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	304.0000	346.0000	13.816	0	0	0
24/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
24/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	141.0000	157.0000	11.348	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
24/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,101.0000	3,974.0000	(3.097)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	494.0000	568.0000	14.980	0	0	0
24/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	445.0000	514.0000	15.506	0	0	0
24/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,074.0000	2,203.0000	6.220	0	0	0
24/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	304.0000	346.0000	13.816	0	0	0
24/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	944.0000	841.0000	(10.911)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,635.0000	2,510.0000	(4.744)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
24/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,586.0000	1,712.0000	7.945	0	0	0
24/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	404.0000	340.0000	(15.842)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	277.0000	315.0000	13.718	0	0	0
24/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	278.0000	228.0000	(17.986)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,349.0000	1,473.0000	9.192	0	0	0
24/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	565.0000	482.0000	(14.690)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,301.0000	2,178.0000	(5.346)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,395.0000	4,268.0000	(2.890)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	325.0000	270.0000	(16.923)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	325.0000	270.0000	(16.923)	0	0	0
24/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,070.0000	3,199.0000	4.202	0	0	0
24/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	824.0000	726.0000	(11.893)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	635.0000	548.0000	(13.701)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,938.0000	4,810.0000	(2.592)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	403.0000	464.0000	15.136	0	0	0
24/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
24/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,820.0000	2,950.0000	4.610	0	0	0
24/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,120.0000	3,249.0000	4.135	0	0	0
24/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	709.0000	617.0000	(12.976)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	944.0000	841.0000	(10.911)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,988.0000	4,859.0000	(2.586)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	277.0000	315.0000	13.718	0	0	0
24/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	212.0000	240.0000	13.208	0	0	0
24/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	121.0000	134.0000	10.744	0	0	0
24/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
24/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,444.0000	4,317.0000	(2.858)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	50.0000	42.0000	(16.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,282.0000	7,152.0000	(1.785)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	746.0000	652.0000	(12.601)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,553.0000	1,435.0000	(7.598)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,683.0000	2,558.0000	(4.659)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,925.0000	2,799.0000	(4.308)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
24/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,119.0000	1,240.0000	10.813	0	0	0
24/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	903.0000	802.0000	(11.185)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
24/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
24/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,757.0000	3,629.0000	(3.407)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
24/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,053.0000	3,925.0000	(3.158)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,690.0000	1,571.0000	(7.041)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
24/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	494.0000	568.0000	14.980	0	0	0
24/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	469.0000	540.0000	15.139	0	0	0
24/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	290.0000	330.0000	13.793	0	0	0
24/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	109.0000	120.0000	10.092	0	0	0
24/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,018.0000	1,895.0000	(6.095)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
24/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,659.0000	3,531.0000	(3.498)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	13.0000	16.0000	23.077	0	0	1,109
24/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,644.0000	1,526.0000	(7.178)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,974.0000	2,847.0000	(4.270)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	13.0000	16.0000	23.077	0	0	10,100
24/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,484.0000	5,355.0000	(2.352)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,443.0000	2,319.0000	(5.076)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,112.0000	1,989.0000	(5.824)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	672.0000	582.0000	(13.393)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,150.0000	4,024.0000	(3.036)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,493.0000	4,366.0000	(2.827)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,196.0000	1,086.0000	(9.197)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
24/07/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
24/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	325.0000	270.0000	(16.923)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
24/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,708.0000	3,580.0000	(3.452)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	991.0000	1,105.0000	11.504	0	0	0
24/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,532.0000	7,402.0000	(1.726)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	367.0000	418.0000	13.896	0	0	0
24/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,444.0000	4,317.0000	(2.858)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	265.0000	301.0000	13.585	0	0	0
24/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,284.0000	1,172.0000	(8.723)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	141.0000	157.0000	11.348	0	0	0
24/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,462.0000	3,335.0000	(3.668)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	72.0000	56.0000	(22.222)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	498.0000	419.0000	(15.863)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	5.0000	6.0000	20.000	0	0	9,605
24/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	334.0000	380.0000	13.772	0	0	0
24/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
24/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,364.0000	3,237.0000	(3.775)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
24/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	62.0000	68.0000	9.677	0	0	0
24/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	195.0000	220.0000	12.821	0	0	0
24/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,731.0000	2,606.0000	(4.577)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,828.0000	2,702.0000	(4.455)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,462.0000	3,335.0000	(3.668)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,883.0000	5,754.0000	(2.193)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,348.0000	2,225.0000	(5.239)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	72.0000	56.0000	(22.222)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	33.0000	27.0000	(18.182)	0	0	0
24/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,111.0000	1,003.0000	(9.721)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	242.0000	275.0000	13.636	0	0	0
24/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,153.0000	1,044.0000	(9.454)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	113.0000	124.0000	9.735	0	0	0
24/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,780.0000	2,654.0000	(4.532)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	55.0000	46.0000	(16.364)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,026.0000	921.0000	(10.234)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	824.0000	726.0000	(11.893)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	172.0000	193.0000	12.209	0	0	0
24/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,206.0000	2,084.0000	(5.530)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
24/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	991.0000	1,105.0000	11.504	0	0	0
24/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	785.0000	689.0000	(12.229)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	153.0000	170.0000	11.111	0	0	0
24/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
24/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	350.0000	292.0000	(16.571)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	82.0000	62.0000	(24.390)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	81.0000	88.0000	8.642	0	0	11,110
24/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	165.0000	185.0000	12.121	0	0	0
24/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,315.0000	3,188.0000	(3.831)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,182.0000	6,053.0000	(2.087)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
24/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,136.0000	5,008.0000	(2.492)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	195.0000	220.0000	12.821	0	0	0
24/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
24/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,120.0000	2,993.0000	(4.071)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,691.0000	4,563.0000	(2.729)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,571.0000	2,701.0000	5.056	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,970.0000	3,100.0000	4.377	0	0	0
24/07/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	50.0000	54.0000	8.000	0	0	189
24/07/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
24/07/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
24/07/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
24/07/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,988.0000	4,859.0000	(2.586)	0	0	0
24/07/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,022.0000	2,896.0000	(4.169)	0	0	0
24/07/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,976.0000	2,104.0000	6.478	0	0	0
24/07/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	253.0000	287.0000	13.439	0	0	247
24/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,240.0000	1,129.0000	(8.952)	0	0	0
24/07/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
24/07/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,971.0000	1,848.0000	(6.240)	0	0	0
24/07/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,807.0000	3,679.0000	(3.362)	0	0	0
24/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,240.0000	1,129.0000	(8.952)	0	0	0
24/07/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
24/07/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
24/07/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,026.0000	921.0000	(10.234)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,065.0000	1,942.0000	(5.956)	0	0	0
24/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
24/07/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,266.0000	3,139.0000	(3.889)	0	0	0
24/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
24/07/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,074.0000	1,195.0000	11.266	0	0	0
24/07/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	6,932.0000	6,802.0000	(1.875)	0	0	0
24/07/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,870.0000	3,000.0000	4.530	0	0	0
24/07/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	102.0000	111.0000	8.824	0	0	0
24/07/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,462.0000	1,346.0000	(7.934)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
24/07/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,708.0000	3,580.0000	(3.452)	0	0	0
24/07/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,256.0000	1,379.0000	9.793	0	0	0
24/07/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	1,877.0000	2,005.0000	6.819	0	0	0
24/07/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,065.0000	1,942.0000	(5.956)	0	0	0
24/07/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	16.0000	19.0000	18.750	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,569.0000	3,699.0000	3.642	0	0	0
24/07/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	37.0000	30.0000	(18.919)	0	0	0
24/07/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
24/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,543.0000	4,415.0000	(2.818)	0	0	0
24/07/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,385.0000	5,256.0000	(2.396)	0	0	0
24/07/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	951.0000	1,061.0000	11.567	0	0	0
24/07/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	179.0000	201.0000	12.291	0	0	75
24/07/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,419.0000	3,549.0000	3.802	0	0	0
24/07/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	665.0000	755.0000	13.534	0	0	13,513
24/07/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,783.0000	1,663.0000	(6.730)	0	0	0
24/07/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
24/07/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
24/07/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,124.0000	2,253.0000	6.073	0	0	0
24/07/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	196.0000	157.0000	(19.898)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
24/07/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,297.0000	4,170.0000	(2.956)	0	0	0
24/07/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	161.0000	127.0000	(21.118)	0	0	0
24/07/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	159.0000	177.0000	11.321	0	0	0
24/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
24/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	159.0000	177.0000	11.321	0	0	0
24/07/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,196.0000	1,086.0000	(9.197)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,372.0000	1,258.0000	(8.309)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,507.0000	1,391.0000	(7.697)	0	0	0
24/07/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	256.0000	208.0000	(18.750)	0	0	0
24/07/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	730.0000	826.0000	13.151	0	0	0
24/07/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,469.0000	3,599.0000	3.747	0	0	0
24/07/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	165.0000	185.0000	12.121	0	0	13,513
24/07/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	75.0000	82.0000	9.333	0	0	0
24/07/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
24/07/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	575.0000	657.0000	14.261	0	0	0
24/07/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,690.0000	1,571.0000	(7.041)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	531.0000	450.0000	(15.254)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	520.0000	597.0000	14.808	0	0	0
24/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
24/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,082.0000	7,952.0000	(1.609)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	222.0000	251.0000	13.063	0	0	0
24/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,856.0000	3,728.0000	(3.320)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,302.0000	1,426.0000	9.524	0	0	0
24/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,422.0000	2,551.0000	5.326	0	0	0
24/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	212.0000	240.0000	13.208	0	0	0
24/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
24/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	301.0000	248.0000	(17.608)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,731.0000	1,858.0000	7.337	0	0	0
24/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	109.0000	120.0000	10.092	0	0	0
24/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,217.0000	3,090.0000	(3.948)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
24/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,186.0000	5,057.0000	(2.487)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,083.0000	5,953.0000	(2.137)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,833.0000	5,704.0000	(2.212)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,182.0000	8,052.0000	(1.589)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,253.0000	2,131.0000	(5.415)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,037.0000	4,909.0000	(2.541)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,732.0000	6,602.0000	(1.931)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,199.0000	4,073.0000	(3.001)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	800.0000	900.0000	12.500	0	0	0
24/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,634.0000	5,505.0000	(2.290)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,132.0000	6,003.0000	(2.104)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	131.0000	102.0000	(22.137)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,443.0000	1,568.0000	8.663	0	0	0
24/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,168.0000	3,042.0000	(3.977)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,789.0000	4,661.0000	(2.673)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
24/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,938.0000	4,810.0000	(2.592)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	836.0000	939.0000	12.321	0	0	0
24/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,737.0000	1,617.0000	(6.908)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,876.0000	2,751.0000	(4.346)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,933.0000	5,803.0000	(2.191)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,490.0000	1,616.0000	8.456	0	0	0
24/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,382.0000	6,253.0000	(2.021)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,301.0000	2,178.0000	(5.346)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	126.0000	139.0000	10.317	0	0	0
24/07/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,369.0000	3,499.0000	3.859	0	0	0
24/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,532.0000	6,403.0000	(1.975)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
24/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
24/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	172.0000	193.0000	12.209	0	0	0
24/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,482.0000	7,352.0000	(1.738)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,683.0000	1,809.0000	7.487	0	0	0
24/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,236.0000	5,107.0000	(2.464)	0	0	0
24/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,719.0000	3,849.0000	3.496	0	0	0
24/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,671.0000	2,800.0000	4.830	0	0	0
24/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,731.0000	2,606.0000	(4.577)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,534.0000	5,405.0000	(2.331)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,223.0000	2,352.0000	5.803	0	0	0
24/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,071.0000	2,944.0000	(4.135)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
24/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
24/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,153.0000	1,044.0000	(9.454)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
24/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,220.0000	3,349.0000	4.006	0	0	0
24/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
24/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
24/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,004.0000	3,876.0000	(3.197)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	800.0000	900.0000	12.500	0	0	0
24/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	105.0000	115.0000	9.524	0	0	3,000
24/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	50.0000	54.0000	8.000	0	0	9,530
24/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,560.0000	3,433.0000	(3.567)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
24/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	204.0000	229.0000	12.255	0	0	0
24/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,273.0000	2,402.0000	5.675	0	0	0
24/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,669.0000	3,799.0000	3.543	0	0	0
24/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,248.0000	4,121.0000	(2.990)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,396.0000	2,272.0000	(5.175)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,413.0000	3,286.0000	(3.721)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,033.0000	5,903.0000	(2.155)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	117.0000	91.0000	(22.222)	0	0	0
24/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,269.0000	3,399.0000	3.977	0	0	0
24/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,025.0000	2,154.0000	6.370	0	0	0
24/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	14.15	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
24/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,582.0000	6,453.0000	(1.960)	0	0	0
24/07/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,282.0000	6,153.0000	(2.053)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,982.0000	6,852.0000	(1.862)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	764.0000	863.0000	12.958	0	0	0
24/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,610.0000	3,482.0000	(3.546)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,372.0000	2,501.0000	5.438	0	0	0
24/07/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	985.0000	881.0000	(10.558)	0	0	0
24/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,396.0000	1,520.0000	8.883	0	0	0
24/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,432.0000	6,303.0000	(2.006)	0	0	0
24/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,919.0000	4,049.0000	3.317	0	0	0
24/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,538.0000	1,664.0000	8.192	0	0	0
24/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	145.0000	114.0000	(21.379)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,020.0000	3,149.0000	4.272	0	0	0
24/07/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,132.0000	8,002.0000	(1.599)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,472.0000	2,601.0000	5.218	0	0	0
24/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,581.0000	8,452.0000	(1.503)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,920.0000	3,050.0000	4.452	0	0	0
24/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,521.0000	2,651.0000	5.157	0	0	0
24/07/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,927.0000	2,055.0000	6.642	0	0	0
24/07/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,869.0000	3,999.0000	3.360	0	0	0
24/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	78.0000	85.0000	8.974	0	0	0
24/07/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,721.0000	2,850.0000	4.741	0	0	0
24/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
24/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	215.0000	173.0000	(19.535)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,631.0000	8,502.0000	(1.495)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
24/07/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	634.0000	721.0000	13.722	0	0	0
24/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,632.0000	6,503.0000	(1.945)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,432.0000	8,302.0000	(1.542)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,159.0000	2,036.0000	(5.697)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,282.0000	8,152.0000	(1.570)	0	0	0
24/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,082.0000	6,952.0000	(1.836)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	604.0000	689.0000	14.073	0	0	0
24/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	93.0000	71.0000	(23.656)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	235.0000	190.0000	(19.149)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,783.0000	5,654.0000	(2.231)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,382.0000	8,252.0000	(1.551)	0	0	0
24/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	131.0000	102.0000	(22.137)	0	0	0
24/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,682.0000	6,553.0000	(1.931)	0	0	0
24/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,519.0000	3,649.0000	3.694	0	0	0
24/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,924.0000	1,802.0000	(6.341)	0	0	0
24/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,819.0000	3,949.0000	3.404	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	912.0000	1,019.0000	11.732	0	0	0
24/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,882.0000	6,752.0000	(1.889)	0	0	0
24/07/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,032.0000	6,902.0000	(1.849)	0	0	0
24/07/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	0.0000	4,149.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,829.0000	1,956.0000	6.944	0	0	0
24/07/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	0.0000	5,853.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,634.0000	1,761.0000	7.772	0	0	0
24/07/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
24/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
24/07/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,592.0000	4,464.0000	(2.787)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,621.0000	2,750.0000	4.922	0	0	0
24/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,004.0000	3,876.0000	(3.197)	0	0	0
24/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
24/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,619.0000	3,749.0000	3.592	0	0	0
24/07/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	0.0000	7,852.0000	100.000	0	0	0
24/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,830.0000	1,709.0000	(6.612)	0	0	0
24/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	64.0000	70.0000	9.375	0	0	0
24/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
24/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,740.0000	4,612.0000	(2.700)	0	0	0
24/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,531.0000	8,402.0000	(1.512)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	179.0000	201.0000	12.291	0	0	0
24/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,733.0000	5,604.0000	(2.250)	0	0	0
24/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,955.0000	3,826.0000	(3.262)	0	0	0
24/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
24/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,332.0000	8,202.0000	(1.560)	0	0	0
24/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,111.0000	1,003.0000	(9.721)	0	0	0
24/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,641.0000	4,514.0000	(2.736)	0	0	0
24/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	117.0000	129.0000	10.256	0	0	0
24/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,346.0000	4,219.0000	(2.922)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,332.0000	6,203.0000	(2.037)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,159.0000	2,036.0000	(5.697)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,598.0000	1,480.0000	(7.384)	0	0	0
24/07/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	78.0000	85.0000	8.974	0	0	0
24/07/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
24/07/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,493.0000	4,366.0000	(2.827)	0	0	0
24/07/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,905.0000	3,777.0000	(3.278)	0	0	0
24/07/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
24/07/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,683.0000	5,554.0000	(2.270)	0	0	0
24/07/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,087.0000	4,958.0000	(2.536)	0	0	0
24/07/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
24/07/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,955.0000	3,826.0000	(3.262)	0	0	0
24/07/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	350.0000	399.0000	14.000	0	0	0
24/07/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,232.0000	7,102.0000	(1.798)	0	0	0
24/07/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
24/07/2009	\$ / R	2010/03/15			Currency Future	8.0013	8.1331	1.647	8.1500	8.0500	241
24/07/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	546.0000	608.0000	11.355	0	0	0
24/07/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,156.0000	1,054.0000	(8.824)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,429.0000	3,303.0000	(3.675)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
24/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,251.0000	2,132.0000	(5.287)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	144.0000	156.0000	8.333	0	0	0
24/07/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	361.0000	398.0000	10.249	0	0	0
24/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,668.0000	2,545.0000	(4.610)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	116.0000	125.0000	7.759	0	0	0
24/07/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,932.0000	1,814.0000	(6.108)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
24/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,400.0000	4,272.0000	(2.909)	0	0	0
24/07/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	291.0000	243.0000	(16.495)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	960.0000	865.0000	(9.896)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	673.0000	591.0000	(12.184)	0	0	0
24/07/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	183.0000	197.0000	7.650	0	0	0
24/07/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,234.0000	5,104.0000	(2.484)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,988.0000	4,859.0000	(2.586)	0	0	0
24/07/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,404.0000	1,296.0000	(7.692)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
24/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	174.0000	187.0000	7.471	0	0	28,101
24/07/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	474.0000	524.0000	10.549	0	0	0
24/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,481.0000	2,360.0000	(4.877)	0	0	0
24/07/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	256.0000	279.0000	8.984	0	0	17,961
24/07/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,068.0000	1,949.0000	(5.754)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	105.0000	113.0000	7.619	0	0	0
24/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	157.0000	169.0000	7.643	0	0	0
24/07/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,116.0000	1,016.0000	(8.961)	0	0	0
24/07/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	792.0000	876.0000	10.606	0	0	0
24/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,023.0000	1,904.0000	(5.882)	0	0	0
24/07/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	170.0000	182.0000	7.059	0	0	0
24/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	119.0000	129.0000	8.403	0	0	0
24/07/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,903.0000	2,780.0000	(4.237)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	140.0000	152.0000	8.571	0	0	0
24/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	289.0000	316.0000	9.343	0	0	0
24/07/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	133.0000	143.0000	7.519	0	0	0
24/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
24/07/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,206.0000	2,086.0000	(5.440)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	113.0000	122.0000	7.965	0	0	0
24/07/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,620.0000	1,507.0000	(6.975)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	133.0000	143.0000	7.519	0	0	0
24/07/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,332.0000	5,203.0000	(2.419)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,237.0000	3,111.0000	(3.892)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	129.0000	140.0000	8.527	0	0	0
24/07/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,601.0000	4,733.0000	2.869	0	0	0
24/07/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,389.0000	2,269.0000	(5.023)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
24/07/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
24/07/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,528.0000	2,406.0000	(4.826)	0	0	0
24/07/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
24/07/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	491.0000	543.0000	10.591	0	0	0
24/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	234.0000	255.0000	8.974	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,251.0000	2,132.0000	(5.287)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,481.0000	2,360.0000	(4.877)	0	0	0
24/07/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,362.0000	1,255.0000	(7.856)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,762.0000	2,639.0000	(4.453)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,037.0000	4,908.0000	(2.561)	0	0	0
24/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,664.0000	1,550.0000	(6.851)	0	0	0
24/07/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,405.0000	7,274.0000	(1.769)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,157.0000	4,029.0000	(3.079)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	508.0000	564.0000	11.024	0	0	0
24/07/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
24/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
24/07/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,237.0000	1,133.0000	(8.407)	0	0	0
24/07/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	358.0000	304.0000	(15.084)	0	0	0
24/07/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
24/07/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	640.0000	560.0000	(12.500)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	922.0000	829.0000	(10.087)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	607.0000	531.0000	(12.521)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	153.0000	165.0000	7.843	0	0	0
24/07/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	122.0000	132.0000	8.197	0	0	0
24/07/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,951.0000	2,827.0000	(4.202)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,189.0000	3,064.0000	(3.920)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
24/07/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	188.0000	203.0000	7.979	0	0	0
24/07/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,135.0000	5,006.0000	(2.512)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	373.0000	412.0000	10.456	0	0	0
24/07/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,197.0000	1,094.0000	(8.605)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,621.0000	2,499.0000	(4.655)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
24/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	317.0000	349.0000	10.095	0	0	0
24/07/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,887.0000	1,770.0000	(6.200)	0	0	0
24/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	40.0000	31.0000	(22.500)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	399.0000	441.0000	10.526	0	0	0
24/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	307.0000	337.0000	9.772	0	0	0
24/07/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	107.0000	116.0000	8.411	0	0	0
24/07/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,431.0000	5,301.0000	(2.394)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
24/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	413.0000	456.0000	10.412	0	0	0
24/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	221.0000	240.0000	8.597	0	0	0
24/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,160.0000	2,040.0000	(5.556)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,106.0000	3,237.0000	4.218	0	0	0
24/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	149.0000	122.0000	(18.121)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	544.0000	475.0000	(12.684)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	812.0000	723.0000	(10.961)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	204.0000	221.0000	8.333	0	0	0
24/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,715.0000	2,592.0000	(4.530)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
24/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,641.0000	1,764.0000	7.495	0	0	0
24/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,752.0000	1,637.0000	(6.564)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	136.0000	148.0000	8.824	0	0	0
24/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	263.0000	288.0000	9.506	0	0	0
24/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,547.0000	4,418.0000	(2.837)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	328.0000	360.0000	9.756	0	0	0
24/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,574.0000	2,453.0000	(4.701)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	162.0000	173.0000	6.790	0	0	0
24/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	153.0000	165.0000	7.843	0	0	0
24/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	709.0000	787.0000	11.001	0	0	0
24/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	248.0000	271.0000	9.274	0	0	0
24/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	575.0000	503.0000	(12.522)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	93.0000	99.0000	6.452	0	0	17,961
24/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,076.0000	977.0000	(9.201)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,664.0000	1,550.0000	(6.851)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,447.0000	1,338.0000	(7.533)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,939.0000	4,809.0000	(2.632)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,447.0000	1,338.0000	(7.533)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	113.0000	94.0000	(16.814)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,141.0000	3,016.0000	(3.980)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	298.0000	327.0000	9.732	0	0	0
24/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
24/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	487.0000	422.0000	(13.347)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	427.0000	472.0000	10.539	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	234.0000	255.0000	8.974	0	0	0
24/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,435.0000	2,314.0000	(4.969)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	198.0000	214.0000	8.081	0	0	0
24/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	527.0000	586.0000	11.195	0	0	0
24/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	848.0000	758.0000	(10.613)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	776.0000	689.0000	(11.211)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,435.0000	2,314.0000	(4.969)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
24/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,530.0000	5,400.0000	(2.351)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,890.0000	4,760.0000	(2.658)	0	0	0
24/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	335.0000	283.0000	(15.522)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
24/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,596.0000	4,467.0000	(2.807)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
24/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,185.0000	5,055.0000	(2.507)	0	0	0
24/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	312.0000	263.0000	(15.705)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,797.0000	1,681.0000	(6.455)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,164.0000	1,277.0000	9.708	0	0	0
24/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,156.0000	3,287.0000	4.151	0	0	0
24/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,352.0000	4,223.0000	(2.964)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	885.0000	793.0000	(10.395)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	215.0000	233.0000	8.372	0	0	0
24/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,533.0000	1,422.0000	(7.241)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	144.0000	156.0000	8.333	0	0	0
24/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	227.0000	247.0000	8.811	0	0	0
24/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,060.0000	3,932.0000	(3.153)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,165.0000	2,296.0000	6.051	0	0	0
24/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	126.0000	136.0000	7.937	0	0	0
24/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	97.0000	104.0000	7.216	0	0	0
24/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	188.0000	203.0000	7.979	0	0	0
24/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	136.0000	148.0000	8.824	0	0	0
24/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,576.0000	1,464.0000	(7.107)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,362.0000	1,255.0000	(7.856)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,067.0000	2,197.0000	6.289	0	0	0
24/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	53.0000	57.0000	7.547	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
24/07/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	350.0000	385.0000	10.000	0	0	0
24/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,320.0000	1,214.0000	(8.030)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,046.0000	2,921.0000	(4.104)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,727.0000	5,597.0000	(2.270)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
24/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,343.0000	2,223.0000	(5.122)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
24/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	213.0000	175.0000	(17.840)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,237.0000	1,133.0000	(8.407)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,206.0000	2,086.0000	(5.440)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,715.0000	2,592.0000	(4.530)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
24/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,768.0000	3,640.0000	(3.397)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,382.0000	5,252.0000	(2.415)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
24/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,303.0000	4,175.0000	(2.975)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,858.0000	2,989.0000	4.584	0	0	0
24/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	289.0000	316.0000	9.343	0	0	0
24/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	157.0000	169.0000	7.643	0	0	0
24/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
24/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,671.0000	3,544.0000	(3.460)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,887.0000	1,770.0000	(6.200)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,998.0000	2,874.0000	(4.136)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
24/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	764.0000	846.0000	10.733	0	0	0
24/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	263.0000	288.0000	9.506	0	0	0
24/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	386.0000	426.0000	10.363	0	0	0
24/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,842.0000	1,725.0000	(6.352)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
24/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,057.0000	3,188.0000	4.285	0	0	0
24/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,094.0000	2,969.0000	(4.040)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,975.0000	5,844.0000	(2.192)	0	0	0
24/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,352.0000	4,483.0000	3.010	0	0	0
24/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	914.0000	1,008.0000	10.284	0	0	0
24/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	193.0000	209.0000	8.290	0	0	0
24/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	95.0000	102.0000	7.368	0	0	0
24/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
24/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	736.0000	816.0000	10.870	0	0	0
24/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,653.0000	7,522.0000	(1.712)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,114.0000	1,995.0000	(5.629)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	116.0000	125.0000	7.759	0	0	0
24/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,678.0000	5,548.0000	(2.290)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,693.0000	4,565.0000	(2.727)	0	0	0
24/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,051.0000	1,155.0000	9.895	0	0	0
24/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	998.0000	902.0000	(9.619)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	166.0000	178.0000	7.229	0	0	0
24/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,809.0000	2,686.0000	(4.379)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
24/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,922.0000	2,049.0000	6.608	0	0	0
24/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,998.0000	2,874.0000	(4.136)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,708.0000	1,594.0000	(6.674)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,417.0000	1,536.0000	8.398	0	0	0
24/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,255.0000	3,387.0000	4.055	0	0	0
24/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,533.0000	1,422.0000	(7.241)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
24/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,856.0000	2,732.0000	(4.342)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
24/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	209.0000	227.0000	8.612	0	0	0
24/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	66.0000	53.0000	(19.697)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,264.0000	2,395.0000	5.786	0	0	0
24/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,247.0000	1,362.0000	9.222	0	0	0
24/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	271.0000	297.0000	9.594	0	0	0
24/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,842.0000	1,725.0000	(6.352)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	110.0000	119.0000	8.182	0	0	0
24/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
24/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	95.0000	78.0000	(17.895)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,574.0000	3,447.0000	(3.553)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,914.0000	3,786.0000	(3.270)	0	0	0
24/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	611.0000	680.0000	11.293	0	0	0
24/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	741.0000	656.0000	(11.471)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	193.0000	209.0000	8.290	0	0	0
24/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,114.0000	1,995.0000	(5.629)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
24/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
24/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	821.0000	908.0000	10.597	0	0	0
24/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	460.0000	397.0000	(13.696)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,957.0000	3,088.0000	4.430	0	0	0
24/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	248.0000	271.0000	9.274	0	0	0
24/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
24/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	44.0000	35.0000	(20.455)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,687.0000	1,811.0000	7.350	0	0	0
24/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
24/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,671.0000	3,544.0000	(3.460)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
24/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,596.0000	1,718.0000	7.644	0	0	0
24/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,969.0000	2,099.0000	6.602	0	0	0
24/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	280.0000	307.0000	9.643	0	0	0
24/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	588.0000	655.0000	11.395	0	0	0
24/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	442.0000	489.0000	10.633	0	0	0
24/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,660.0000	2,791.0000	4.925	0	0	0
24/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
24/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	215.0000	233.0000	8.372	0	0	0
24/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,560.0000	2,692.0000	5.156	0	0	0
24/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,478.0000	3,351.0000	(3.652)	0	0	0
24/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	270.0000	225.0000	(16.667)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,653.0000	3,785.0000	3.613	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	84.0000	90.0000	7.143	0	0	0
24/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,903.0000	2,780.0000	(4.237)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	241.0000	263.0000	9.129	0	0	0
24/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	79.0000	84.0000	6.329	0	0	0
24/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	36.0000	28.0000	(22.222)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	166.0000	178.0000	7.229	0	0	0
24/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
24/07/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,490.0000	1,380.0000	(7.383)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,628.0000	5,498.0000	(2.310)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,554.0000	3,685.0000	3.686	0	0	0
24/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
24/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
24/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,279.0000	1,173.0000	(8.288)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,116.0000	2,247.0000	6.191	0	0	0
24/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
24/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	119.0000	129.0000	8.403	0	0	0
24/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,331.0000	1,448.0000	8.790	0	0	0
24/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,297.0000	2,178.0000	(5.181)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
24/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	113.0000	122.0000	7.965	0	0	0
24/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	659.0000	732.0000	11.077	0	0	0
24/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,205.0000	1,319.0000	9.461	0	0	0
24/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	882.0000	974.0000	10.431	0	0	0
24/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	198.0000	214.0000	8.081	0	0	0
24/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,333.0000	3,207.0000	(3.780)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,516.0000	3,389.0000	(3.612)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,480.0000	5,350.0000	(2.372)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,283.0000	5,153.0000	(2.461)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,734.0000	1,858.0000	7.151	0	0	0
24/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	179.0000	146.0000	(18.436)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,604.0000	3,735.0000	3.635	0	0	0
24/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,297.0000	2,178.0000	(5.181)	0	0	0
24/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	34.0000	36.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	26.0000	20.0000	(23.077)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,817.0000	3,689.0000	(3.353)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,762.0000	2,639.0000	(4.453)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,498.0000	4,369.0000	(2.868)	0	0	0
24/07/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	32.0000	25.0000	(21.875)	0	0	0
24/07/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,610.0000	2,741.0000	5.019	0	0	0
24/07/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,087.0000	1,195.0000	9.936	0	0	0
24/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	148.0000	161.0000	8.784	0	0	0
24/07/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	86.0000	92.0000	6.977	0	0	0
24/07/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,526.0000	3,399.0000	(3.602)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
24/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,668.0000	2,545.0000	(4.610)	0	0	0
24/07/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
24/07/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	148.0000	161.0000	8.784	0	0	0
24/07/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,285.0000	3,159.0000	(3.836)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,449.0000	4,321.0000	(2.877)	0	0	0
24/07/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,318.0000	6,189.0000	(2.042)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,803.0000	3,935.0000	3.471	0	0	0
24/07/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	136.0000	112.0000	(17.647)	0	0	0
24/07/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	338.0000	372.0000	10.059	0	0	0
24/07/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,797.0000	1,681.0000	(6.455)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,381.0000	3,255.0000	(3.727)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
24/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	174.0000	187.0000	7.471	0	0	0
24/07/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,908.0000	3,039.0000	4.505	0	0	0
24/07/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	104.0000	86.0000	(17.308)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
24/07/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
24/07/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/07/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,808.0000	2,940.0000	4.701	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	231.0000	191.0000	(17.316)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,141.0000	3,016.0000	(3.980)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	79.0000	84.0000	6.329	0	0	0
24/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	227.0000	247.0000	8.811	0	0	0
24/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,023.0000	1,904.0000	(5.882)	0	0	0
24/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	981.0000	1,079.0000	9.990	0	0	0
24/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,719.0000	3,592.0000	(3.415)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,576.0000	1,464.0000	(7.107)	0	0	0
24/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,171.0000	6,042.0000	(2.090)	0	0	0
24/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,301.0000	8,169.0000	(1.590)	0	0	0
24/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,827.0000	1,953.0000	6.897	0	0	0
24/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	407.0000	349.0000	(14.251)	0	0	0
24/07/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,363.0000	2,494.0000	5.544	0	0	0
24/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,367.0000	6,238.0000	(2.026)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
24/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,579.0000	5,449.0000	(2.330)	0	0	0
24/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
24/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
24/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,454.0000	3,586.0000	3.822	0	0	0
24/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,951.0000	2,827.0000	(4.202)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	178.0000	192.0000	7.865	0	0	0
24/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,709.0000	2,840.0000	4.836	0	0	0
24/07/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
24/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
24/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	178.0000	192.0000	7.865	0	0	0
24/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,703.0000	3,835.0000	3.565	0	0	0
24/07/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,662.0000	6,532.0000	(1.951)	0	0	0
24/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,037.0000	939.0000	(9.450)	0	0	0
24/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,220.0000	6,091.0000	(2.074)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,478.0000	3,351.0000	(3.652)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,977.0000	1,859.0000	(5.969)	0	0	0
24/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,977.0000	1,859.0000	(5.969)	0	0	0
24/07/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
24/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
24/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
24/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	851.0000	940.0000	10.458	0	0	0
24/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	80.0000	65.0000	(18.750)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,201.0000	8,070.0000	(1.597)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,237.0000	3,111.0000	(3.892)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,865.0000	3,737.0000	(3.312)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,381.0000	3,255.0000	(3.727)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,742.0000	4,614.0000	(2.699)	0	0	0
24/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	250.0000	207.0000	(17.200)	0	0	0
24/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,600.0000	8,469.0000	(1.523)	0	0	0
24/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,650.0000	8,519.0000	(1.514)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,404.0000	3,536.0000	3.878	0	0	0
24/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
24/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
24/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
24/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,355.0000	3,486.0000	3.905	0	0	0
24/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,461.0000	2,592.0000	5.323	0	0	0
24/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
24/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	105.0000	113.0000	7.619	0	0	0
24/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,623.0000	3,495.0000	(3.533)	0	0	0
24/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,109.0000	3,980.0000	(3.139)	0	0	0
24/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,343.0000	2,223.0000	(5.122)	0	0	0
24/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
24/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	54.0000	43.0000	(20.370)	0	0	0
24/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,351.0000	8,219.0000	(1.581)	0	0	0
24/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,865.0000	3,737.0000	(3.312)	0	0	0
24/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,506.0000	1,626.0000	7.968	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,189.0000	3,064.0000	(3.920)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
24/07/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
24/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
24/07/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
24/07/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	515.0000	448.0000	(13.010)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	14.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
24/07/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,465.0000	6,336.0000	(1.995)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
24/07/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,903.0000	4,034.0000	3.356	0	0	0
24/07/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	6,613.0000	6,483.0000	(1.966)	0	0	0
24/07/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,451.0000	8,319.0000	(1.562)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,400.0000	4,272.0000	(2.909)	0	0	0
24/07/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,925.0000	5,795.0000	(2.194)	0	0	0
24/07/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	567.0000	631.0000	11.287	0	0	0
24/07/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,563.0000	6,434.0000	(1.966)	0	0	0
24/07/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,551.0000	8,419.0000	(1.544)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,914.0000	3,786.0000	(3.270)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
24/07/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,412.0000	2,543.0000	5.431	0	0	0
24/07/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,011.0000	3,883.0000	(3.191)	0	0	0
24/07/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
24/07/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,461.0000	1,581.0000	8.214	0	0	0
24/07/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	1,015.0000	1,115.0000	9.852	0	0	0
24/07/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,511.0000	2,642.0000	5.217	0	0	0
24/07/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
24/07/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
24/07/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	60.0000	48.0000	(20.000)	0	0	0
24/07/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,874.0000	2,000.0000	6.724	0	0	0
24/07/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,963.0000	3,834.0000	(3.255)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.15	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
24/07/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,645.0000	4,516.0000	(2.777)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,504.0000	3,635.0000	3.739	0	0	0
24/07/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,853.0000	3,984.0000	3.400	0	0	0
24/07/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,122.0000	5,993.0000	(2.107)	0	0	0
24/07/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	164.0000	132.0000	(19.512)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
24/07/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
24/07/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,826.0000	5,696.0000	(2.231)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
24/07/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,101.0000	7,970.0000	(1.617)	0	0	0
24/07/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,416.0000	6,287.0000	(2.011)	0	0	0
24/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,429.0000	3,303.0000	(3.675)	0	0	0
24/07/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,086.0000	4,957.0000	(2.536)	0	0	0
24/07/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
24/07/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	684.0000	759.0000	10.965	0	0	0
24/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	73.0000	59.0000	(19.178)	0	0	0
24/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,374.0000	1,492.0000	8.588	0	0	0
24/07/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	382.0000	326.0000	(14.660)	0	0	0
24/07/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,151.0000	8,020.0000	(1.607)	0	0	0
24/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,206.0000	4,078.0000	(3.043)	0	0	0
24/07/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
24/07/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,024.0000	5,894.0000	(2.158)	0	0	0
24/07/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,551.0000	1,672.0000	7.801	0	0	0
24/07/2009	\$ / R	2010/03/15	16.05	Put	Currency Future	8,051.0000	7,920.0000	(1.627)	0	0	0
24/07/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,254.0000	4,126.0000	(3.009)	0	0	0
24/07/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
24/07/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,401.0000	8,269.0000	(1.571)	0	0	0
24/07/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
24/07/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,073.0000	5,943.0000	(2.141)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0

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24/07/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
24/07/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,953.0000	4,084.0000	3.314	0	0	0
24/07/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,313.0000	2,444.0000	5.664	0	0	0
24/07/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,305.0000	3,436.0000	3.964	0	0	0
24/07/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	0.0000	3,138.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	0.0000	4,134.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	0.0000	2,148.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	0.0000	15.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	0.0000	1,236.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	0.0000	103.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	0.0000	7,870.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/06/14			Currency Future	8.1327	8.2658	1.637	0.0000	0.0000	0
24/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	940.0000	848.0000	(9.787)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	338.0000	360.0000	6.509	0	0	26,596
24/07/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	330.0000	351.0000	6.364	0	0	0
24/07/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,979.0000	3,851.0000	(3.217)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	584.0000	631.0000	8.048	0	0	0
24/07/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,689.0000	1,577.0000	(6.631)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,125.0000	2,007.0000	(5.553)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,081.0000	1,963.0000	(5.670)	0	0	0
24/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,169.0000	6,038.0000	(2.124)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	214.0000	181.0000	(15.421)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,905.0000	1,789.0000	(6.089)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	264.0000	279.0000	5.682	0	0	0
24/07/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	830.0000	901.0000	8.554	0	0	0
24/07/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	907.0000	985.0000	8.600	0	0	0
24/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
24/07/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
24/07/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	469.0000	505.0000	7.676	0	0	0
24/07/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	802.0000	715.0000	(10.848)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,992.0000	1,876.0000	(5.823)	0	0	0

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24/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	447.0000	386.0000	(13.647)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	374.0000	320.0000	(14.439)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,266.0000	3,141.0000	(3.827)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	152.0000	160.0000	5.263	0	0	0
24/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
24/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	433.0000	465.0000	7.390	0	0	0
24/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	258.0000	273.0000	5.814	0	0	0
24/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	231.0000	245.0000	6.061	0	0	0
24/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	330.0000	351.0000	6.364	0	0	0
24/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	354.0000	378.0000	6.780	0	0	0
24/07/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	149.0000	156.0000	4.698	0	0	0
24/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
24/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,201.0000	1,100.0000	(8.410)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	287.0000	305.0000	6.272	0	0	0
24/07/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,349.0000	2,230.0000	(5.066)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,647.0000	1,536.0000	(6.740)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	115.0000	97.0000	(15.652)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,219.0000	3,094.0000	(3.883)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	322.0000	343.0000	6.522	0	0	0
24/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	221.0000	234.0000	5.882	0	0	0
24/07/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
24/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
24/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	655.0000	709.0000	8.244	0	0	0
24/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,318.0000	1,214.0000	(7.891)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,412.0000	4,283.0000	(2.924)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,081.0000	1,963.0000	(5.670)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,980.0000	2,106.0000	6.364	0	0	0
24/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,124.0000	3,995.0000	(3.128)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	401.0000	430.0000	7.232	0	0	0
24/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,304.0000	2,185.0000	(5.165)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
24/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	264.0000	279.0000	5.682	0	0	0
24/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,497.0000	1,613.0000	7.749	0	0	0
24/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	106.0000	110.0000	3.774	0	0	29,153

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,438.0000	2,318.0000	(4.922)	0	0	0
24/07/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,649.0000	7,516.0000	(1.739)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,086.0000	989.0000	(8.932)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	275.0000	291.0000	5.818	0	0	0
24/07/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,522.0000	1,413.0000	(7.162)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	672.0000	594.0000	(11.607)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	523.0000	564.0000	7.839	0	0	0
24/07/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,279.0000	1,176.0000	(8.053)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	612.0000	537.0000	(12.255)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	768.0000	683.0000	(11.068)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	618.0000	668.0000	8.091	0	0	0
24/07/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,364.0000	4,235.0000	(2.956)	0	0	0
24/07/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,945.0000	3,077.0000	4.482	0	0	0
24/07/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	736.0000	652.0000	(11.413)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,483.0000	2,363.0000	(4.833)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	269.0000	285.0000	5.948	0	0	0
24/07/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,139.0000	5,009.0000	(2.530)	0	0	0
24/07/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	143.0000	150.0000	4.895	0	0	0
24/07/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,162.0000	1,062.0000	(8.606)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	216.0000	228.0000	5.556	0	0	0
24/07/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,948.0000	1,832.0000	(5.955)	0	0	0
24/07/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,360.0000	3,234.0000	(3.750)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	445.0000	478.0000	7.416	0	0	0
24/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	281.0000	298.0000	6.050	0	0	0
24/07/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
24/07/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	601.0000	649.0000	7.987	0	0	0
24/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,037.0000	1,919.0000	(5.793)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	346.0000	369.0000	6.647	0	0	0
24/07/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,316.0000	4,187.0000	(2.989)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	905.0000	814.0000	(10.055)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	301.0000	319.0000	5.980	0	0	0
24/07/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,169.0000	2,297.0000	5.901	0	0	0
24/07/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
24/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	537.0000	580.0000	8.007	0	0	0
24/07/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,215.0000	2,095.0000	(5.418)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	703.0000	623.0000	(11.380)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	315.0000	335.0000	6.349	0	0	0
24/07/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
24/07/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,032.0000	2,908.0000	(4.090)	0	0	0
24/07/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	636.0000	688.0000	8.176	0	0	0
24/07/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	976.0000	882.0000	(9.631)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,732.0000	1,619.0000	(6.524)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,393.0000	2,274.0000	(4.973)	0	0	0
24/07/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,384.0000	4,517.0000	3.034	0	0	0
24/07/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	93.0000	97.0000	4.301	0	0	0
24/07/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	163.0000	138.0000	(15.337)	0	0	0
24/07/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,286.0000	5,155.0000	(2.478)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	226.0000	240.0000	6.195	0	0	0
24/07/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,896.0000	3,027.0000	4.523	0	0	0
24/07/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,460.0000	4,331.0000	(2.892)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,295.0000	1,404.0000	8.417	0	0	0
24/07/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	870.0000	780.0000	(10.345)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	412.0000	441.0000	7.039	0	0	0
24/07/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	243.0000	256.0000	5.350	0	0	0
24/07/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	694.0000	753.0000	8.501	0	0	0
24/07/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
24/07/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	583.0000	510.0000	(12.521)	0	0	0
24/07/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,923.0000	5,792.0000	(2.212)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	509.0000	548.0000	7.662	0	0	0
24/07/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	495.0000	533.0000	7.677	0	0	0
24/07/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,260.0000	2,140.0000	(5.310)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	737.0000	800.0000	8.548	0	0	0
24/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,037.0000	1,919.0000	(5.793)	0	0	0
24/07/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,401.0000	7,269.0000	(1.784)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	554.0000	484.0000	(12.635)	0	0	0
24/07/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	553.0000	596.0000	7.776	0	0	0
24/07/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,012.0000	917.0000	(9.387)	0	0	0
24/07/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
24/07/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	152.0000	129.0000	(15.132)	0	0	0
24/07/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,818.0000	1,704.0000	(6.271)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	78.0000	66.0000	(15.385)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	137.0000	144.0000	5.109	0	0	0
24/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,049.0000	953.0000	(9.152)	0	0	0
24/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,124.0000	1,025.0000	(8.808)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	398.0000	341.0000	(14.322)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	165.0000	174.0000	5.455	0	0	0
24/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
24/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	391.0000	419.0000	7.161	0	0	0
24/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	237.0000	251.0000	5.907	0	0	0
24/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	881.0000	957.0000	8.627	0	0	0
24/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,384.0000	5,253.0000	(2.433)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,358.0000	1,253.0000	(7.732)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	294.0000	312.0000	6.122	0	0	0
24/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,455.0000	3,328.0000	(3.676)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,433.0000	5,302.0000	(2.411)	0	0	0
24/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,335.0000	1,445.0000	8.240	0	0	0
24/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	102.0000	107.0000	4.902	0	0	0
24/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,142.0000	3,275.0000	4.233	0	0	0
24/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,147.0000	1,246.0000	8.631	0	0	0
24/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	130.0000	136.0000	4.615	0	0	0
24/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	457.0000	491.0000	7.440	0	0	0
24/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	855.0000	929.0000	8.655	0	0	0
24/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,633.0000	4,766.0000	2.871	0	0	0
24/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,216.0000	2,345.0000	5.821	0	0	0
24/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,597.0000	3,470.0000	(3.531)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,861.0000	1,746.0000	(6.179)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
24/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	422.0000	363.0000	(13.981)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,711.0000	1,831.0000	7.013	0	0	0
24/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
24/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	281.0000	298.0000	6.050	0	0	0
24/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,647.0000	1,536.0000	(6.740)	0	0	0
24/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
24/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,530.0000	5,400.0000	(2.351)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
24/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	269.0000	285.0000	5.948	0	0	0
24/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,948.0000	1,832.0000	(5.955)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,219.0000	4,091.0000	(3.034)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,732.0000	1,619.0000	(6.524)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	338.0000	360.0000	6.509	0	0	2,557
24/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,172.0000	3,047.0000	(3.941)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,399.0000	1,292.0000	(7.648)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	104.0000	109.0000	4.808	0	0	0
24/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,651.0000	2,782.0000	4.942	0	0	0
24/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,835.0000	3,707.0000	(3.338)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	155.0000	163.0000	5.161	0	0	0
24/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	315.0000	335.0000	6.349	0	0	0
24/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	99.0000	83.0000	(16.162)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,170.0000	2,051.0000	(5.484)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	206.0000	218.0000	5.825	0	0	0
24/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,582.0000	1,699.0000	7.396	0	0	0
24/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,439.0000	1,332.0000	(7.436)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,393.0000	2,274.0000	(4.973)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,171.0000	4,043.0000	(3.069)	0	0	0
24/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,837.0000	3,970.0000	3.466	0	0	0
24/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,605.0000	1,494.0000	(6.916)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,091.0000	4,960.0000	(2.573)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	372.0000	398.0000	6.989	0	0	0
24/07/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	307.0000	327.0000	6.515	0	0	0
24/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,755.0000	2,633.0000	(4.428)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	226.0000	240.0000	6.195	0	0	0
24/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,192.0000	3,324.0000	4.135	0	0	0
24/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,645.0000	3,517.0000	(3.512)	0	0	0
24/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,240.0000	1,137.0000	(8.306)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,573.0000	2,452.0000	(4.703)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,847.0000	2,978.0000	4.601	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,638.0000	3,771.0000	3.656	0	0	0
24/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
24/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	125.0000	131.0000	4.800	0	0	0
24/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
24/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,563.0000	1,453.0000	(7.038)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
24/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,605.0000	4,476.0000	(2.801)	0	0	0
24/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	482.0000	519.0000	7.676	0	0	0
24/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,237.0000	5,106.0000	(2.501)	0	0	0
24/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	422.0000	453.0000	7.346	0	0	0
24/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
24/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,557.0000	4,427.0000	(2.853)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,889.0000	2,013.0000	6.564	0	0	0
24/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,126.0000	3,001.0000	(3.999)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
24/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
24/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	253.0000	267.0000	5.534	0	0	0
24/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
24/07/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,480.0000	1,372.0000	(7.297)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,579.0000	5,448.0000	(2.348)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	107.0000	90.0000	(15.888)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,267.0000	4,139.0000	(3.000)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,775.0000	1,661.0000	(6.423)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	116.0000	121.0000	4.310	0	0	21,978
24/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	135.0000	141.0000	4.444	0	0	0
24/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	962.0000	1,045.0000	8.628	0	0	0
24/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,082.0000	1,174.0000	8.503	0	0	0
24/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,075.0000	3,947.0000	(3.141)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
24/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,114.0000	1,208.0000	8.438	0	0	0
24/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,502.0000	3,375.0000	(3.626)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,710.0000	2,587.0000	(4.539)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	56.0000	47.0000	(16.071)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
24/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,051.0000	1,141.0000	8.563	0	0	0
24/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	198.0000	169.0000	(14.646)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	232.0000	192.0000	(17.241)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,539.0000	1,656.0000	7.602	0	0	0
24/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,456.0000	1,570.0000	7.830	0	0	0
24/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	381.0000	408.0000	7.087	0	0	21,978
24/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,702.0000	4,572.0000	(2.765)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	330.0000	279.0000	(15.455)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	250.0000	208.0000	(16.800)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,042.0000	4,912.0000	(2.578)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	363.0000	388.0000	6.887	0	0	0
24/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,181.0000	1,285.0000	8.806	0	0	0
24/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
24/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	715.0000	776.0000	8.531	0	0	0
24/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	192.0000	203.0000	5.729	0	0	0
24/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	268.0000	225.0000	(16.045)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
24/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
24/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	248.0000	261.0000	5.242	0	0	0
24/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	142.0000	120.0000	(15.493)	0	0	0
24/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	132.0000	138.0000	4.545	0	0	0
24/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	805.0000	875.0000	8.696	0	0	0
24/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,605.0000	1,494.0000	(6.916)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,653.0000	4,524.0000	(2.772)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,375.0000	1,486.0000	8.073	0	0	0
24/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,550.0000	3,423.0000	(3.577)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
24/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,883.0000	3,755.0000	(3.296)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
24/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,945.0000	4,814.0000	(2.649)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,664.0000	2,542.0000	(4.580)	0	0	0
24/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
24/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	473.0000	409.0000	(13.531)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,629.0000	5,497.0000	(2.345)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	352.0000	299.0000	(15.057)	0	0	0
24/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,241.0000	3,374.0000	4.104	0	0	0
24/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,887.0000	4,019.0000	3.396	0	0	0
24/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,464.0000	6,332.0000	(2.042)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
24/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,692.0000	3,565.0000	(3.440)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
24/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	759.0000	824.0000	8.564	0	0	0
24/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,934.0000	2,059.0000	6.463	0	0	0
24/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
24/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,313.0000	3,187.0000	(3.803)	0	0	0
24/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,079.0000	2,954.0000	(4.060)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	526.0000	458.0000	(12.928)	0	0	0
24/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
24/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,026.0000	2,154.0000	6.318	0	0	0
24/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,755.0000	1,876.0000	6.895	0	0	0
24/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	188.0000	199.0000	5.851	0	0	0
24/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
24/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	216.0000	228.0000	5.556	0	0	0
24/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,994.0000	3,126.0000	4.409	0	0	0
24/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,414.0000	6,283.0000	(2.042)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,619.0000	2,497.0000	(4.658)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,027.0000	3,899.0000	(3.179)	0	0	0
24/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,661.0000	6,529.0000	(1.982)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	197.0000	208.0000	5.584	0	0	0
24/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,513.0000	6,381.0000	(2.027)	0	0	0
24/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	85.0000	88.0000	3.529	0	0	0
24/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	934.0000	1,015.0000	8.672	0	0	0
24/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
24/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
24/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
24/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,688.0000	3,820.0000	3.579	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
24/07/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,528.0000	2,407.0000	(4.786)	0	0	0
24/07/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
24/07/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	158.0000	167.0000	5.696	0	0	0
24/07/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,408.0000	3,281.0000	(3.727)	0	0	0
24/07/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
24/07/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	674.0000	731.0000	8.457	0	0	0
24/07/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,391.0000	8,259.0000	(1.573)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,170.0000	2,051.0000	(5.484)	0	0	0
24/07/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,750.0000	4,621.0000	(2.716)	0	0	0
24/07/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	85.0000	71.0000	(16.471)	0	0	0
24/07/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	140.0000	147.0000	5.000	0	0	0
24/07/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,611.0000	6,480.0000	(1.982)	0	0	0
24/07/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/07/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	72.0000	60.0000	(16.667)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	253.0000	267.0000	5.534	0	0	0
24/07/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
24/07/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,483.0000	2,363.0000	(4.833)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.70	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
24/07/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,801.0000	2,678.0000	(4.391)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	221.0000	234.0000	5.882	0	0	0
24/07/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
24/07/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,638.0000	8,506.0000	(1.528)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	991.0000	1,076.0000	8.577	0	0	0
24/07/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,589.0000	8,457.0000	(1.537)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,144.0000	8,012.0000	(1.621)	0	0	0
24/07/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
24/07/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,589.0000	3,721.0000	3.678	0	0	0
24/07/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,508.0000	4,379.0000	(2.862)	0	0	0
24/07/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,603.0000	2,733.0000	4.994	0	0	0
24/07/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,755.0000	2,633.0000	(4.428)	0	0	0
24/07/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,043.0000	3,176.0000	4.371	0	0	0
24/07/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,457.0000	2,587.0000	5.291	0	0	0
24/07/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,341.0000	8,209.0000	(1.583)	0	0	0
24/07/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	201.0000	213.0000	5.970	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,668.0000	1,787.0000	7.134	0	0	0
24/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
24/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,360.0000	2,490.0000	5.508	0	0	0
24/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
24/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
24/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	92.0000	77.0000	(16.304)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,438.0000	2,318.0000	(4.922)	0	0	0
24/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,993.0000	4,863.0000	(2.604)	0	0	0
24/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,653.0000	4,524.0000	(2.772)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,992.0000	1,876.0000	(5.823)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,264.0000	2,393.0000	5.698	0	0	0
24/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	211.0000	223.0000	5.687	0	0	0
24/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
24/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	275.0000	291.0000	5.818	0	0	0
24/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
24/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,335.0000	5,204.0000	(2.455)	0	0	0
24/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,218.0000	1,324.0000	8.703	0	0	0
24/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	61.0000	51.0000	(16.393)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	188.0000	199.0000	5.851	0	0	0
24/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	186.0000	158.0000	(15.054)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,844.0000	1,967.0000	6.670	0	0	0
24/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,611.0000	6,480.0000	(1.982)	0	0	0
24/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
24/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,073.0000	2,201.0000	6.175	0	0	0
24/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
24/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,218.0000	6,087.0000	(2.107)	0	0	0
24/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	184.0000	194.0000	5.435	0	0	0
24/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,798.0000	2,929.0000	4.682	0	0	0
24/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,409.0000	2,539.0000	5.396	0	0	0
24/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	642.0000	565.0000	(11.994)	0	0	0
24/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,267.0000	6,136.0000	(2.090)	0	0	0
24/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,390.0000	3,522.0000	3.894	0	0	0
24/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,787.0000	3,920.0000	3.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/07/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
24/07/2009	\$ / R	2010/06/14	14.80	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
24/07/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
24/07/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,688.0000	8,556.0000	(1.519)	0	0	0
24/07/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,440.0000	3,572.0000	3.837	0	0	0
24/07/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
24/07/2009	\$ / R	2010/06/14	10.80	Put	Currency Future	2,847.0000	2,724.0000	(4.320)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
24/07/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,624.0000	1,743.0000	7.328	0	0	0
24/07/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	180.0000	190.0000	5.556	0	0	0
24/07/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,489.0000	3,622.0000	3.812	0	0	0
24/07/2009	\$ / R	2010/06/14	14.80	Put	Currency Future	6,710.0000	6,578.0000	(1.967)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,490.0000	8,358.0000	(1.555)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
24/07/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,365.0000	6,234.0000	(2.058)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,243.0000	8,111.0000	(1.601)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	308.0000	260.0000	(15.584)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
24/07/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
24/07/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,505.0000	2,636.0000	5.230	0	0	0
24/07/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,120.0000	5,988.0000	(2.157)	0	0	0
24/07/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
24/07/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	2,700.0000	2,831.0000	4.852	0	0	0
24/07/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
24/07/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/07/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,554.0000	2,684.0000	5.090	0	0	0
24/07/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,095.0000	7,962.0000	(1.643)	0	0	0
24/07/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	123.0000	104.0000	(15.447)	0	0	0
24/07/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,539.0000	3,671.0000	3.730	0	0	0
24/07/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,193.0000	8,061.0000	(1.611)	0	0	0
24/07/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	3,936.0000	4,069.0000	3.379	0	0	0
24/07/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,291.0000	3,423.0000	4.011	0	0	0
24/07/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	26.0000	27.0000	3.846	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
24/07/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
24/07/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,312.0000	2,442.0000	5.623	0	0	0
24/07/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/07/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,440.0000	8,308.0000	(1.564)	0	0	0
24/07/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
24/07/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,415.0000	1,528.0000	7.986	0	0	0
24/07/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,340.0000	3,473.0000	3.982	0	0	0
24/07/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	132.0000	112.0000	(15.152)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	499.0000	433.0000	(13.226)	0	0	0
24/07/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	782.0000	849.0000	8.568	0	0	0
24/07/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	0.0000	4,119.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	0.0000	5,939.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	0.0000	29.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	0.0000	7,913.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	0.0000	55.0000	100.000	0	0	0
24/07/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14			Currency Future	12.7774	12.9027	0.981	12.9200	12.8500	24,094
24/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
24/07/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,573.0000	8,448.0000	(1.458)	0	0	0
24/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
24/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,121.0000	1,010.0000	(9.902)	0	0	0
24/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,331.0000	4,206.0000	(2.886)	0	0	0
24/07/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,773.0000	8,648.0000	(1.425)	0	0	0
24/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	8,224.0000	8,098.0000	(1.532)	0	0	0
24/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	77.0000	88.0000	14.286	0	0	0
24/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	98.0000	112.0000	14.286	0	0	0
24/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	183.0000	210.0000	14.754	0	0	0
24/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,801.0000	1,923.0000	6.774	0	0	0
24/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,229.0000	3,356.0000	3.933	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,323.0000	8,198.0000	(1.502)	0	0	0
24/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
24/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,826.0000	5,700.0000	(2.163)	0	0	0
24/07/2009	£ / R	2009/09/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	12.00	Call	Currency Future	866.0000	969.0000	11.894	0	0	0
24/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	387.0000	455.0000	17.571	0	0	0
24/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,325.0000	6,200.0000	(1.976)	0	0	0
24/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,437.0000	1,321.0000	(8.072)	0	0	0
24/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	991.0000	883.0000	(10.898)	0	0	0
24/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,324.0000	7,199.0000	(1.707)	0	0	0
24/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
24/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	118.0000	135.0000	14.407	0	0	0
24/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	134.0000	153.0000	14.179	0	0	0
24/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	504.0000	583.0000	15.675	0	0	0
24/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
24/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,391.0000	1,275.0000	(8.339)	0	0	0
24/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,241.0000	2,364.0000	5.489	0	0	0
24/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,627.0000	3,754.0000	3.502	0	0	0
24/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,231.0000	4,106.0000	(2.954)	0	0	0
24/07/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,814.0000	1,694.0000	(6.615)	0	0	0
24/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,775.0000	6,649.0000	(1.860)	0	0	0
24/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,127.0000	5,253.0000	2.458	0	0	0
24/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	89.0000	66.0000	(25.843)	0	0	0
24/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	310.0000	252.0000	(18.710)	0	0	0
24/07/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,579.0000	4,454.0000	(2.730)	0	0	0
24/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,299.0000	2,176.0000	(5.350)	0	0	0
24/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	69.0000	78.0000	13.043	0	0	0
24/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	443.0000	517.0000	16.704	0	0	0
24/07/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,268.0000	1,388.0000	9.464	0	0	0
24/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	991.0000	883.0000	(10.898)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	226.0000	180.0000	(20.354)	0	0	0
24/07/2009	£ / R	2009/09/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	65.0000	74.0000	13.846	0	0	0
24/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
24/07/2009	£ / R	2009/09/14	17.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	557.0000	467.0000	(16.158)	0	0	0
24/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	906.0000	801.0000	(11.589)	0	0	0
24/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,225.0000	6,100.0000	(2.008)	0	0	0
24/07/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,575.0000	6,449.0000	(1.916)	0	0	0
24/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,989.0000	2,865.0000	(4.149)	0	0	0
24/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,677.0000	4,803.0000	2.694	0	0	0
24/07/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,778.0000	4,653.0000	(2.616)	0	0	0
24/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	172.0000	197.0000	14.535	0	0	0
24/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,255.0000	1,141.0000	(9.084)	0	0	0
24/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
24/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	151.0000	174.0000	15.232	0	0	0
24/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,791.0000	2,667.0000	(4.443)	0	0	0
24/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	118.0000	135.0000	14.407	0	0	0
24/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,179.0000	3,306.0000	3.995	0	0	0
24/07/2009	£ / R	2009/09/14	10.55	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
24/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	593.0000	501.0000	(15.514)	0	0	0
24/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	824.0000	721.0000	(12.500)	0	0	0
24/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,336.0000	3,211.0000	(3.747)	0	0	0
24/07/2009	£ / R	2009/09/14	9.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	220.0000	253.0000	15.000	0	0	0
24/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	630.0000	535.0000	(15.079)	0	0	0
24/07/2009	£ / R	2009/09/14	17.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	3,877.0000	4,004.0000	3.276	0	0	0
24/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	705.0000	607.0000	(13.901)	0	0	0
24/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,703.0000	1,825.0000	7.164	0	0	0
24/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	235.0000	270.0000	14.894	0	0	0
24/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	415.0000	485.0000	16.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
24/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	522.0000	434.0000	(16.858)	0	0	0
24/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	266.0000	214.0000	(19.549)	0	0	0
24/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,487.0000	2,611.0000	4.986	0	0	0
24/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	109.0000	82.0000	(24.771)	0	0	0
24/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
24/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	361.0000	426.0000	18.006	0	0	0
24/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	6,125.0000	6,000.0000	(2.041)	0	0	0
24/07/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,377.0000	5,503.0000	2.343	0	0	0
24/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	557.0000	467.0000	(16.158)	0	0	0
24/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	161.0000	185.0000	14.907	0	0	0
24/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	287.0000	233.0000	(18.815)	0	0	0
24/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	787.0000	885.0000	12.452	0	0	0
24/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
24/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,478.0000	3,605.0000	3.652	0	0	0
24/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,237.0000	3,112.0000	(3.862)	0	0	0
24/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	250.0000	287.0000	14.800	0	0	0
24/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	8,124.0000	7,998.0000	(1.551)	0	0	0
24/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,909.0000	1,789.0000	(6.286)	0	0	0
24/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	784.0000	682.0000	(13.010)	0	0	0
24/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	207.0000	238.0000	14.976	0	0	0
24/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
24/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,643.0000	2,519.0000	(4.692)	0	0	0
24/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	392.0000	318.0000	(18.878)	0	0	0
24/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,389.0000	2,512.0000	5.149	0	0	0
24/07/2009	£ / R	2009/09/14	10.60	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
24/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
24/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
24/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	334.0000	273.0000	(18.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	4,132.0000	4,007.0000	(3.025)	0	0	0
24/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	949.0000	1,055.0000	11.170	0	0	0
24/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,375.0000	6,250.0000	(1.961)	0	0	0
24/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,437.0000	1,321.0000	(8.072)	0	0	0
24/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,509.0000	1,630.0000	8.019	0	0	0
24/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
24/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
24/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	235.0000	270.0000	14.894	0	0	0
24/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,143.0000	2,266.0000	5.740	0	0	0
24/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	65.0000	74.0000	13.846	0	0	0
24/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	637.0000	727.0000	14.129	0	0	0
24/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,544.0000	2,421.0000	(4.835)	0	0	0
24/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	320.0000	371.0000	15.938	0	0	0
24/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
24/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,380.0000	4,255.0000	(2.854)	0	0	0
24/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	120.0000	92.0000	(23.333)	0	0	0
24/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	667.0000	571.0000	(14.393)	0	0	0
24/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,784.0000	2,908.0000	4.454	0	0	0
24/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,138.0000	3,013.0000	(3.983)	0	0	0
24/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	72.0000	53.0000	(26.389)	0	0	0
24/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,373.0000	8,248.0000	(1.493)	0	0	0
24/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	126.0000	144.0000	14.286	0	0	0
24/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	748.0000	844.0000	12.834	0	0	0
24/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
24/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	423.0000	343.0000	(18.913)	0	0	0
24/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,039.0000	2,914.0000	(4.113)	0	0	0
24/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
24/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	160.0000	124.0000	(22.500)	0	0	0
24/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,300.0000	1,185.0000	(8.846)	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
24/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	2,883.0000	3,008.0000	4.336	0	0	0
24/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,725.0000	6,599.0000	(1.874)	0	0	0
24/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,397.0000	2,273.0000	(5.173)	0	0	0
24/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
24/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
24/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	1,899.0000	2,021.0000	6.424	0	0	0
24/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,654.0000	1,776.0000	7.376	0	0	0
24/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	948.0000	841.0000	(11.287)	0	0	0
24/07/2009	£ / R	2009/09/14	11.50	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
24/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
24/07/2009	£ / R	2009/09/14	9.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
24/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,823.0000	8,698.0000	(1.417)	0	0	0
24/07/2009	£ / R	2009/09/14	12.35	Put	Currency Future	175.0000	137.0000	(21.714)	0	0	0
24/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
24/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,138.0000	3,013.0000	(3.983)	0	0	0
24/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,636.0000	2,759.0000	4.666	0	0	0
24/07/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,316.0000	1,436.0000	9.119	0	0	0
24/07/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,828.0000	4,703.0000	(2.589)	0	0	0
24/07/2009	£ / R	2009/09/14	12.95	Put	Currency Future	455.0000	372.0000	(18.242)	0	0	0
24/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,685.0000	2,809.0000	4.618	0	0	0
24/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	301.0000	345.0000	14.618	0	0	0
24/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,625.0000	6,499.0000	(1.902)	0	0	0
24/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
24/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	865.0000	760.0000	(12.139)	0	0	0
24/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,291.0000	2,414.0000	5.369	0	0	0
24/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	283.0000	325.0000	14.841	0	0	0
24/07/2009	£ / R	2009/09/14	11.35	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
24/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,577.0000	1,459.0000	(7.483)	0	0	0
24/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	142.0000	163.0000	14.789	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	11.60	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
24/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
24/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,677.0000	3,804.0000	3.454	0	0	0
24/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,127.0000	5,002.0000	(2.438)	0	0	0
24/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
24/07/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,278.0000	3,405.0000	3.874	0	0	0
24/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,874.0000	6,749.0000	(1.818)	0	0	0
24/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,777.0000	3,904.0000	3.362	0	0	0
24/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,909.0000	1,789.0000	(6.286)	0	0	0
24/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
24/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,643.0000	2,519.0000	(4.692)	0	0	0
24/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
24/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,221.0000	1,340.0000	9.746	0	0	0
24/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	744.0000	644.0000	(13.441)	0	0	0
24/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	423.0000	343.0000	(18.913)	0	0	0
24/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
24/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,723.0000	8,598.0000	(1.433)	0	0	0
24/07/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,530.0000	1,413.0000	(7.647)	0	0	0
24/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
24/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,729.0000	4,604.0000	(2.643)	0	0	0
24/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	105.0000	120.0000	14.286	0	0	0
24/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
24/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	172.0000	197.0000	14.535	0	0	0
24/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,054.0000	1,933.0000	(5.891)	0	0	0
24/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
24/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	301.0000	345.0000	14.618	0	0	0
24/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,484.0000	1,367.0000	(7.884)	0	0	0
24/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
24/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,883.0000	3,758.0000	(3.219)	0	0	0
24/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,345.0000	1,230.0000	(8.550)	0	0	0
24/07/2009	£ / R	2009/09/14	14.25	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
24/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,577.0000	1,459.0000	(7.483)	0	0	0
24/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	93.0000	106.0000	13.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,862.0000	1,741.0000	(6.498)	0	0	0
24/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	194.0000	223.0000	14.948	0	0	0
24/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,165.0000	1,053.0000	(9.614)	0	0	0
24/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
24/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,077.0000	967.0000	(10.214)	0	0	0
24/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	161.0000	185.0000	14.907	0	0	0
24/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,671.0000	1,552.0000	(7.121)	0	0	0
24/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	387.0000	455.0000	17.571	0	0	0
24/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,958.0000	1,837.0000	(6.180)	0	0	0
24/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,364.0000	1,485.0000	8.871	0	0	0
24/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	69.0000	78.0000	13.043	0	0	0
24/07/2009	£ / R	2009/09/14	12.35	Call	Currency Future	602.0000	689.0000	14.452	0	0	0
24/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,719.0000	1,599.0000	(6.981)	0	0	0
24/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	340.0000	398.0000	17.059	0	0	0
24/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,890.0000	2,766.0000	(4.291)	0	0	0
24/07/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,192.0000	2,315.0000	5.611	0	0	0
24/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	111.0000	127.0000	14.414	0	0	0
24/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
24/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,391.0000	1,275.0000	(8.339)	0	0	0
24/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	310.0000	252.0000	(18.710)	0	0	0
24/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,766.0000	1,647.0000	(6.738)	0	0	0
24/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	744.0000	644.0000	(13.441)	0	0	0
24/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,635.0000	3,509.0000	(3.466)	0	0	0
24/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,121.0000	1,010.0000	(9.902)	0	0	0
24/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,340.0000	2,463.0000	5.256	0	0	0
24/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,530.0000	4,405.0000	(2.759)	0	0	0
24/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	630.0000	535.0000	(15.079)	0	0	0
24/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,624.0000	1,506.0000	(7.266)	0	0	0
24/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
24/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
24/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
24/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	2,834.0000	2,958.0000	4.375	0	0	0
24/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,825.0000	6,699.0000	(1.846)	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
24/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
24/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
24/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	207.0000	238.0000	14.976	0	0	0
24/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
24/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,624.0000	1,506.0000	(7.266)	0	0	0
24/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	2,201.0000	2,078.0000	(5.588)	0	0	0
24/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	784.0000	682.0000	(13.010)	0	0	0
24/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,692.0000	2,568.0000	(4.606)	0	0	0
24/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,377.0000	5,251.0000	(2.343)	0	0	0
24/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
24/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
24/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,525.0000	6,399.0000	(1.931)	0	0	0
24/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
24/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	948.0000	841.0000	(11.287)	0	0	0
24/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
24/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,287.0000	3,162.0000	(3.803)	0	0	0
24/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
24/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,814.0000	1,694.0000	(6.615)	0	0	0
24/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,679.0000	4,554.0000	(2.672)	0	0	0
24/07/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,103.0000	1,981.0000	(5.801)	0	0	0
24/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	220.0000	253.0000	15.000	0	0	0
24/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	126.0000	144.0000	14.286	0	0	0
24/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,446.0000	2,322.0000	(5.070)	0	0	0
24/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	266.0000	305.0000	14.662	0	0	0
24/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	13.0000	13.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,594.0000	2,470.0000	(4.780)	0	0	0
24/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	1,034.0000	924.0000	(10.638)	0	0	0
24/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	87.0000	99.0000	13.793	0	0	0
24/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,523.0000	8,398.0000	(1.467)	0	0	0
24/07/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,428.0000	3,555.0000	3.705	0	0	0
24/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
24/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	593.0000	501.0000	(15.514)	0	0	0
24/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
24/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,535.0000	3,410.0000	(3.536)	0	0	0
24/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	35.0000	40.0000	14.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,675.0000	6,549.0000	(1.888)	0	0	0
24/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,210.0000	1,097.0000	(9.339)	0	0	0
24/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	10.35	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
24/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
24/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
24/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,348.0000	2,224.0000	(5.281)	0	0	0
24/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,054.0000	1,933.0000	(5.891)	0	0	0
24/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	488.0000	403.0000	(17.418)	0	0	0
24/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
24/07/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,460.0000	1,582.0000	8.356	0	0	0
24/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,544.0000	2,421.0000	(4.835)	0	0	0
24/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,187.0000	3,063.0000	(3.891)	0	0	0
24/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
24/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,152.0000	2,029.0000	(5.716)	0	0	0
24/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	362.0000	295.0000	(18.508)	0	0	0
24/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,671.0000	1,552.0000	(7.121)	0	0	0
24/07/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,438.0000	2,562.0000	5.086	0	0	0
24/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,940.0000	2,815.0000	(4.252)	0	0	0
24/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
24/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	15.0000	15.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	3,039.0000	2,914.0000	(4.113)	0	0	0
24/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,791.0000	2,667.0000	(4.443)	0	0	0
24/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
24/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
24/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	16.0000	16.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
24/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,103.0000	1,981.0000	(5.801)	0	0	0
24/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	3,088.0000	2,964.0000	(4.016)	0	0	0
24/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,742.0000	2,618.0000	(4.522)	0	0	0
24/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
24/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
24/07/2009	£ / R	2009/09/14	15.50	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
24/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,862.0000	1,741.0000	(6.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	98.0000	112.0000	14.286	0	0	0
24/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
24/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
24/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,841.0000	2,716.0000	(4.400)	0	0	0
24/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
24/07/2009	£ / R	2009/09/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,397.0000	2,273.0000	(5.173)	0	0	0
24/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,495.0000	2,372.0000	(4.930)	0	0	0
24/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	536.0000	617.0000	15.112	0	0	0
24/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
24/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,328.0000	3,455.0000	3.816	0	0	0
24/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,594.0000	2,470.0000	(4.780)	0	0	0
24/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
24/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,412.0000	1,533.0000	8.569	0	0	0
24/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	87.0000	99.0000	13.793	0	0	0
24/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	392.0000	318.0000	(18.878)	0	0	0
24/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
24/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	93.0000	106.0000	13.978	0	0	0
24/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	2,006.0000	1,885.0000	(6.032)	0	0	0
24/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,378.0000	3,505.0000	3.760	0	0	0
24/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,165.0000	1,053.0000	(9.614)	0	0	0
24/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
24/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,623.0000	8,498.0000	(1.450)	0	0	0
24/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,348.0000	2,224.0000	(5.281)	0	0	0
24/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
24/07/2009	£ / R	2009/09/14	16.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,152.0000	2,029.0000	(5.716)	0	0	0
24/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	191.0000	150.0000	(21.466)	0	0	0
24/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,210.0000	1,097.0000	(9.339)	0	0	0
24/07/2009	£ / R	2009/09/14	16.80	Put	Currency Future	4,033.0000	3,907.0000	(3.124)	0	0	0
24/07/2009	£ / R	2009/09/14	18.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	320.0000	371.0000	15.938	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
24/07/2009	£ / R	2009/09/14	18.80	Put	Currency Future	6,025.0000	5,900.0000	(2.075)	0	0	0
24/07/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	11.80	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
24/07/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,577.0000	3,705.0000	3.578	0	0	0
24/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	246.0000	196.0000	(20.325)	0	0	0
24/07/2009	£ / R	2009/09/14	20.80	Put	Currency Future	8,024.0000	7,899.0000	(1.558)	0	0	0
24/07/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,035.0000	1,150.0000	11.111	0	0	0
24/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	473.0000	549.0000	16.068	0	0	0
24/07/2009	£ / R	2009/09/14	10.80	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
24/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	208.0000	165.0000	(20.673)	0	0	0
24/07/2009	£ / R	2009/09/14	10.80	Call	Currency Future	1,997.0000	2,119.0000	6.109	0	0	0
24/07/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
24/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	568.0000	653.0000	14.965	0	0	0
24/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,299.0000	2,176.0000	(5.350)	0	0	0
24/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,629.0000	4,504.0000	(2.700)	0	0	0
24/07/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,841.0000	2,716.0000	(4.400)	0	0	0
24/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	£ / R	2009/09/14	8.80	Call	Currency Future	3,977.0000	4,104.0000	3.193	0	0	0
24/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
24/07/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,673.0000	8,548.0000	(1.441)	0	0	0
24/07/2009	£ / R	2009/09/14	9.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
24/07/2009	£ / R	2009/09/14	8.75	Call	Currency Future	0.0000	4,153.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	£ / R	2009/09/14	9.80	Call	Currency Future	2,982.0000	3,107.0000	4.192	0	0	0
24/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,250.0000	2,127.0000	(5.467)	0	0	0
24/07/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,586.0000	2,710.0000	4.795	0	0	0
24/07/2009	£ / R	2009/09/14	16.75	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	16.75	Put	Currency Future	0.0000	3,858.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	18.75	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	11.95	Put	Currency Future	80.0000	59.0000	(26.250)	0	0	0
24/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
24/07/2009	£ / R	2009/09/14	11.75	Put	Currency Future	0.0000	44.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	907.0000	1,012.0000	11.577	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,345.0000	1,230.0000	(8.550)	0	0	0
24/07/2009	£ / R	2009/09/14	18.75	Put	Currency Future	0.0000	5,850.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	16.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	11.75	Call	Currency Future	0.0000	1,197.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	10.75	Call	Currency Future	0.0000	2,168.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	133.0000	101.0000	(24.060)	0	0	0
24/07/2009	£ / R	2009/09/14	9.75	Call	Currency Future	0.0000	3,157.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,430.0000	4,305.0000	(2.822)	0	0	0
24/07/2009	£ / R	2009/09/14	9.75	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	10.75	Put	Currency Future	0.0000	15.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	20.75	Put	Currency Future	0.0000	7,849.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	20.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	£ / R	2009/09/14	16.95	Put	Currency Future	4,182.0000	4,057.0000	(2.989)	0	0	0
24/07/2009	£ / R	2009/09/14	18.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,425.0000	6,300.0000	(1.946)	0	0	0
24/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,423.0000	8,298.0000	(1.484)	0	0	0
24/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	3,827.0000	3,954.0000	3.319	0	0	0
24/07/2009	£ / R	2009/09/14	20.95	Put	Currency Future	8,174.0000	8,048.0000	(1.541)	0	0	0
24/07/2009	£ / R	2009/09/14	12.20	Call	Currency Future	710.0000	804.0000	13.239	0	0	0
24/07/2009	£ / R	2009/09/14	18.95	Put	Currency Future	6,175.0000	6,050.0000	(2.024)	0	0	0
24/07/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R	2009/09/14	11.20	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
24/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,606.0000	1,728.0000	7.597	0	0	0
24/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
24/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
24/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	1,850.0000	1,972.0000	6.595	0	0	0
24/07/2009	£ / R	2009/12/14			Currency Future	12.9969	13.1251	0.986	13.1300	13.1200	14,343
24/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	481.0000	525.0000	9.148	0	0	0
24/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	397.0000	434.0000	9.320	0	0	0
24/07/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,538.0000	2,664.0000	4.965	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	447.0000	389.0000	(12.975)	0	0	0
24/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
24/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	226.0000	246.0000	8.850	0	0	0
24/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,013.0000	923.0000	(8.885)	0	0	0
24/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,050.0000	959.0000	(8.667)	0	0	0
24/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	744.0000	814.0000	9.409	0	0	0
24/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
24/07/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,363.0000	8,235.0000	(1.531)	0	0	0
24/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	226.0000	246.0000	8.850	0	0	0
24/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,204.0000	1,108.0000	(7.973)	0	0	0
24/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	648.0000	708.0000	9.259	0	0	0
24/07/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,489.0000	2,615.0000	5.062	0	0	0
24/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
24/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	276.0000	236.0000	(14.493)	0	0	0
24/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,829.0000	1,721.0000	(5.905)	0	0	0
24/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	834.0000	750.0000	(10.072)	0	0	0
24/07/2009	£ / R	2009/12/14	12.60	Put	Currency Future	400.0000	346.0000	(13.500)	0	0	0
24/07/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,467.0000	3,593.0000	3.634	0	0	0
24/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	148.0000	163.0000	10.135	0	0	0
24/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	182.0000	198.0000	8.791	0	0	0
24/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	351.0000	383.0000	9.117	0	0	0
24/07/2009	£ / R	2009/12/14	10.55	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
24/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,761.0000	8,633.0000	(1.461)	0	0	0
24/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,324.0000	6,196.0000	(2.024)	0	0	0
24/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,243.0000	1,146.0000	(7.804)	0	0	0
24/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	940.0000	852.0000	(9.362)	0	0	0
24/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,452.0000	2,337.0000	(4.690)	0	0	0
24/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,785.0000	1,678.0000	(5.994)	0	0	0
24/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	733.0000	654.0000	(10.778)	0	0	0
24/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	868.0000	784.0000	(9.677)	0	0	0
24/07/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,373.0000	6,246.0000	(1.993)	0	0	0
24/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	437.0000	477.0000	9.153	0	0	0
24/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
24/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,446.0000	1,344.0000	(7.054)	0	0	0
24/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	410.0000	448.0000	9.268	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
24/07/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,318.0000	2,204.0000	(4.918)	0	0	0
24/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,571.0000	1,467.0000	(6.620)	0	0	0
24/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,394.0000	4,272.0000	(2.777)	0	0	0
24/07/2009	£ / R 2009/12/14	15.15	Call	Currency Future	165.0000	179.0000	8.485	0	0	0
24/07/2009	£ / R 2009/12/14	12.60	Call	Currency Future	797.0000	871.0000	9.285	0	0	0
24/07/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,684.0000	2,810.0000	4.694	0	0	0
24/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	362.0000	395.0000	9.116	0	0	0
24/07/2009	£ / R 2009/12/14	12.30	Call	Currency Future	973.0000	1,061.0000	9.044	0	0	0
24/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,961.0000	1,851.0000	(5.609)	0	0	0
24/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	385.0000	421.0000	9.351	0	0	0
24/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
24/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	551.0000	483.0000	(12.341)	0	0	0
24/07/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,556.0000	1,672.0000	7.455	0	0	0
24/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	695.0000	760.0000	9.353	0	0	0
24/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	268.0000	292.0000	8.955	0	0	0
24/07/2009	£ / R 2009/12/14	10.35	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
24/07/2009	£ / R 2009/12/14	14.75	Call	Currency Future	208.0000	226.0000	8.654	0	0	0
24/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	465.0000	509.0000	9.462	0	0	0
24/07/2009	£ / R 2009/12/14	10.10	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
24/07/2009	£ / R 2009/12/14	11.55	Put	Currency Future	109.0000	97.0000	(11.009)	0	0	0
24/07/2009	£ / R 2009/12/14	12.80	Put	Currency Future	498.0000	435.0000	(12.651)	0	0	0
24/07/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,734.0000	1,854.0000	6.920	0	0	0
24/07/2009	£ / R 2009/12/14	21.30	Put	Currency Future	8,313.0000	8,186.0000	(1.528)	0	0	0
24/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,873.0000	1,764.0000	(5.820)	0	0	0
24/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,811.0000	3,938.0000	3.332	0	0	0
24/07/2009	£ / R 2009/12/14	12.55	Put	Currency Future	378.0000	326.0000	(13.757)	0	0	0
24/07/2009	£ / R 2009/12/14	15.80	Call	Currency Future	105.0000	118.0000	12.381	0	0	0
24/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	87.0000	79.0000	(9.195)	0	0	0
24/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,165.0000	1,070.0000	(8.155)	0	0	0
24/07/2009	£ / R 2009/12/14	19.75	Put	Currency Future	6,771.0000	6,643.0000	(1.890)	0	0	0
24/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	293.0000	319.0000	8.874	0	0	0
24/07/2009	£ / R 2009/12/14	12.20	Put	Currency Future	241.0000	205.0000	(14.938)	0	0	0
24/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	82.0000	75.0000	(8.537)	0	0	0
24/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,323.0000	1,224.0000	(7.483)	0	0	0
24/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	41.0000	47.0000	14.634	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,860.0000	8,732.0000	(1.445)	0	0	0
24/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	232.0000	253.0000	9.052	0	0	0
24/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	904.0000	818.0000	(9.513)	0	0	0
24/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
24/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,779.0000	1,900.0000	6.802	0	0	0
24/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	940.0000	852.0000	(9.362)	0	0	0
24/07/2009	£ / R 2009/12/14	13.30	Put	Currency Future	799.0000	718.0000	(10.138)	0	0	0
24/07/2009	£ / R 2009/12/14	15.85	Put	Currency Future	2,955.0000	2,839.0000	(3.926)	0	0	0
24/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	220.0000	239.0000	8.636	0	0	0
24/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	868.0000	784.0000	(9.677)	0	0	0
24/07/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,711.0000	8,583.0000	(1.469)	0	0	0
24/07/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,247.0000	4,126.0000	(2.849)	0	0	0
24/07/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,562.0000	8,434.0000	(1.495)	0	0	0
24/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
24/07/2009	£ / R 2009/12/14	17.85	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
24/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	340.0000	371.0000	9.118	0	0	0
24/07/2009	£ / R 2009/12/14	21.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,038.0000	1,130.0000	8.863	0	0	0
24/07/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,886.0000	4,763.0000	(2.517)	0	0	0
24/07/2009	£ / R 2009/12/14	10.30	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
24/07/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,186.0000	2,073.0000	(5.169)	0	0	0
24/07/2009	£ / R 2009/12/14	17.70	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
24/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	73.0000	68.0000	(6.849)	0	0	0
24/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	648.0000	708.0000	9.259	0	0	0
24/07/2009	£ / R 2009/12/14	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	£ / R 2009/12/14	21.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
24/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	1,870.0000	1,993.0000	6.578	0	0	0
24/07/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,221.0000	3,348.0000	3.943	0	0	0
24/07/2009	£ / R 2009/12/14	12.05	Put	Currency Future	193.0000	163.0000	(15.544)	0	0	0
24/07/2009	£ / R 2009/12/14	9.30	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
24/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,088.0000	995.0000	(8.548)	0	0	0
24/07/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,738.0000	4,615.0000	(2.596)	0	0	0
24/07/2009	£ / R 2009/12/14	9.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
24/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	551.0000	483.0000	(12.341)	0	0	0
24/07/2009	£ / R 2009/12/14	12.55	Call	Currency Future	825.0000	901.0000	9.212	0	0	0
24/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,909.0000	2,792.0000	(4.022)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/12/14	19.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
24/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	176.0000	192.0000	9.091	0	0	0
24/07/2009	£ / R	2009/12/14	15.85	Call	Currency Future	102.0000	114.0000	11.765	0	0	0
24/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,721.0000	6,594.0000	(1.890)	0	0	0
24/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	530.0000	579.0000	9.245	0	0	0
24/07/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,830.0000	2,956.0000	4.452	0	0	0
24/07/2009	£ / R	2009/12/14	21.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
24/07/2009	£ / R	2009/12/14	17.30	Call	Currency Future	42.0000	49.0000	16.667	0	0	0
24/07/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,270.0000	3,397.0000	3.884	0	0	0
24/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,229.0000	2,117.0000	(5.025)	0	0	0
24/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	530.0000	579.0000	9.245	0	0	0
24/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
24/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
24/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	465.0000	509.0000	9.462	0	0	0
24/07/2009	£ / R	2009/12/14	19.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
24/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,700.0000	4,828.0000	2.723	0	0	0
24/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	496.0000	543.0000	9.476	0	0	0
24/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
24/07/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,140.0000	1,239.0000	8.684	0	0	0
24/07/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,733.0000	2,859.0000	4.610	0	0	0
24/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,404.0000	1,304.0000	(7.123)	0	0	0
24/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	733.0000	654.0000	(10.778)	0	0	0
24/07/2009	£ / R	2009/12/14	15.55	Call	Currency Future	125.0000	138.0000	10.400	0	0	0
24/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,214.0000	8,086.0000	(1.558)	0	0	0
24/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
24/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	625.0000	683.0000	9.280	0	0	0
24/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	437.0000	477.0000	9.153	0	0	0
24/07/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,572.0000	6,445.0000	(1.932)	0	0	0
24/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,050.0000	959.0000	(8.667)	0	0	0
24/07/2009	£ / R	2009/12/14	11.05	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
24/07/2009	£ / R	2009/12/14	11.85	Put	Currency Future	152.0000	130.0000	(14.474)	0	0	0
24/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,199.0000	2,325.0000	5.730	0	0	0
24/07/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,006.0000	1,895.0000	(5.533)	0	0	0
24/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	565.0000	618.0000	9.381	0	0	0
24/07/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,224.0000	6,097.0000	(2.040)	0	0	0
24/07/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,678.0000	2,563.0000	(4.294)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,622.0000	6,494.0000	(1.933)	0	0	0
24/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	397.0000	434.0000	9.320	0	0	0
24/07/2009	£ / R 2009/12/14	10.05	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
24/07/2009	£ / R 2009/12/14	9.85	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
24/07/2009	£ / R 2009/12/14	10.85	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
24/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	668.0000	593.0000	(11.228)	0	0	0
24/07/2009	£ / R 2009/12/14	17.55	Put	Currency Future	4,591.0000	4,468.0000	(2.679)	0	0	0
24/07/2009	£ / R 2009/12/14	17.30	Put	Currency Future	4,345.0000	4,223.0000	(2.808)	0	0	0
24/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	668.0000	593.0000	(11.228)	0	0	0
24/07/2009	£ / R 2009/12/14	9.05	Call	Currency Future	3,959.0000	4,087.0000	3.233	0	0	0
24/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	942.0000	1,028.0000	9.130	0	0	0
24/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	301.0000	329.0000	9.302	0	0	0
24/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	700.0000	623.0000	(11.000)	0	0	0
24/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	451.0000	493.0000	9.313	0	0	0
24/07/2009	£ / R 2009/12/14	17.55	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
24/07/2009	£ / R 2009/12/14	12.95	Put	Currency Future	578.0000	508.0000	(12.111)	0	0	0
24/07/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,134.0000	5,009.0000	(2.435)	0	0	0
24/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,126.0000	1,032.0000	(8.348)	0	0	0
24/07/2009	£ / R 2009/12/14	9.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
24/07/2009	£ / R 2009/12/14	12.35	Put	Currency Future	295.0000	252.0000	(14.576)	0	0	0
24/07/2009	£ / R 2009/12/14	14.80	Call	Currency Future	203.0000	220.0000	8.374	0	0	0
24/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	547.0000	598.0000	9.324	0	0	0
24/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,013.0000	923.0000	(8.885)	0	0	0
24/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,397.0000	5,526.0000	2.390	0	0	0
24/07/2009	£ / R 2009/12/14	10.05	Call	Currency Future	2,977.0000	3,103.0000	4.232	0	0	0
24/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
24/07/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,724.0000	2,609.0000	(4.222)	0	0	0
24/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
24/07/2009	£ / R 2009/12/14	9.55	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
24/07/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,827.0000	5,701.0000	(2.162)	0	0	0
24/07/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,008.0000	2,134.0000	6.275	0	0	0
24/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	£ / R 2009/12/14	9.30	Call	Currency Future	3,713.0000	3,840.0000	3.420	0	0	0
24/07/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,487.0000	1,385.0000	(6.859)	0	0	0
24/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	410.0000	448.0000	9.268	0	0	0
24/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,013.0000	923.0000	(8.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,788.0000	4,664.0000	(2.590)	0	0	0
24/07/2009	£ / R	2009/12/14	17.05	Call	Currency Future	46.0000	55.0000	19.565	0	0	0
24/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,663.0000	3,790.0000	3.467	0	0	0
24/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,541.0000	4,419.0000	(2.687)	0	0	0
24/07/2009	£ / R	2009/12/14	20.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
24/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	320.0000	349.0000	9.063	0	0	0
24/07/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,299.0000	1,405.0000	8.160	0	0	0
24/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,229.0000	2,117.0000	(5.025)	0	0	0
24/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
24/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
24/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,318.0000	7,191.0000	(1.735)	0	0	0
24/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	565.0000	618.0000	9.381	0	0	0
24/07/2009	£ / R	2009/12/14	19.05	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
24/07/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,173.0000	3,299.0000	3.971	0	0	0
24/07/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,148.0000	5,276.0000	2.486	0	0	0
24/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	176.0000	192.0000	9.091	0	0	0
24/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,273.0000	2,160.0000	(4.971)	0	0	0
24/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,632.0000	2,518.0000	(4.331)	0	0	0
24/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	410.0000	448.0000	9.268	0	0	0
24/07/2009	£ / R	2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	351.0000	383.0000	9.117	0	0	0
24/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	143.0000	157.0000	9.790	0	0	0
24/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	220.0000	239.0000	8.636	0	0	0
24/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	170.0000	185.0000	8.824	0	0	0
24/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,516.0000	3,643.0000	3.612	0	0	0
24/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
24/07/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,100.0000	3,980.0000	(2.927)	0	0	0
24/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,496.0000	2,382.0000	(4.567)	0	0	0
24/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,873.0000	1,764.0000	(5.820)	0	0	0
24/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,362.0000	2,249.0000	(4.784)	0	0	0
24/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	129.0000	143.0000	10.853	0	0	0
24/07/2009	£ / R	2009/12/14	12.75	Call	Currency Future	719.0000	786.0000	9.318	0	0	0
24/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,910.0000	4,037.0000	3.248	0	0	0
24/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,204.0000	1,108.0000	(7.973)	0	0	0
24/07/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,065.0000	7,937.0000	(1.587)	0	0	0
24/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	52.0000	61.0000	17.308	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,829.0000	1,721.0000	(5.905)	0	0	0
24/07/2009	£ / R 2009/12/14	12.50	Call	Currency Future	853.0000	932.0000	9.261	0	0	0
24/07/2009	£ / R 2009/12/14	19.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
24/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	547.0000	598.0000	9.324	0	0	0
24/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,441.0000	2,567.0000	5.162	0	0	0
24/07/2009	£ / R 2009/12/14	15.75	Call	Currency Future	109.0000	121.0000	11.009	0	0	0
24/07/2009	£ / R 2009/12/14	14.20	Call	Currency Future	284.0000	310.0000	9.155	0	0	0
24/07/2009	£ / R 2009/12/14	10.50	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
24/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,125.0000	5,998.0000	(2.073)	0	0	0
24/07/2009	£ / R 2009/12/14	18.10	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
24/07/2009	£ / R 2009/12/14	10.75	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
24/07/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,917.0000	1,808.0000	(5.686)	0	0	0
24/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,600.0000	1,717.0000	7.313	0	0	0
24/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	4,149.0000	4,028.0000	(2.916)	0	0	0
24/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	700.0000	623.0000	(11.000)	0	0	0
24/07/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,665.0000	3,546.0000	(3.247)	0	0	0
24/07/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,383.0000	1,493.0000	7.954	0	0	0
24/07/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,816.0000	2,700.0000	(4.119)	0	0	0
24/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	260.0000	284.0000	9.231	0	0	0
24/07/2009	£ / R 2009/12/14	11.50	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
24/07/2009	£ / R 2009/12/14	21.10	Put	Currency Future	8,115.0000	7,987.0000	(1.577)	0	0	0
24/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	239.0000	260.0000	8.787	0	0	0
24/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	451.0000	493.0000	9.313	0	0	0
24/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
24/07/2009	£ / R 2009/12/14	13.05	Call	Currency Future	584.0000	638.0000	9.247	0	0	0
24/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	373.0000	408.0000	9.383	0	0	0
24/07/2009	£ / R 2009/12/14	11.75	Put	Currency Future	136.0000	118.0000	(13.235)	0	0	0
24/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	214.0000	233.0000	8.879	0	0	0
24/07/2009	£ / R 2009/12/14	15.70	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
24/07/2009	£ / R 2009/12/14	14.25	Call	Currency Future	276.0000	301.0000	9.058	0	0	0
24/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	356.0000	307.0000	(13.764)	0	0	0
24/07/2009	£ / R 2009/12/14	17.10	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
24/07/2009	£ / R 2009/12/14	16.60	Call	Currency Future	62.0000	71.0000	14.516	0	0	0
24/07/2009	£ / R 2009/12/14	13.05	Put	Currency Future	637.0000	563.0000	(11.617)	0	0	0
24/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
24/07/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,870.0000	6,743.0000	(1.849)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	121.0000	134.0000	10.744	0	0	0
24/07/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,344.0000	2,470.0000	5.375	0	0	0
24/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,613.0000	1,509.0000	(6.448)	0	0	0
24/07/2009	£ / R 2009/12/14	21.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
24/07/2009	£ / R 2009/12/14	21.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
24/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	192.0000	209.0000	8.854	0	0	0
24/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	208.0000	177.0000	(14.904)	0	0	0
24/07/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,295.0000	2,421.0000	5.490	0	0	0
24/07/2009	£ / R 2009/12/14	19.85	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
24/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	293.0000	319.0000	8.874	0	0	0
24/07/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,426.0000	1,537.0000	7.784	0	0	0
24/07/2009	£ / R 2009/12/14	14.45	Call	Currency Future	246.0000	268.0000	8.943	0	0	0
24/07/2009	£ / R 2009/12/14	17.50	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
24/07/2009	£ / R 2009/12/14	11.10	Call	Currency Future	1,962.0000	2,087.0000	6.371	0	0	0
24/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,095.0000	1,984.0000	(5.298)	0	0	0
24/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	904.0000	818.0000	(9.513)	0	0	0
24/07/2009	£ / R 2009/12/14	13.25	Call	Currency Future	513.0000	560.0000	9.162	0	0	0
24/07/2009	£ / R 2009/12/14	10.60	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
24/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	385.0000	421.0000	9.351	0	0	0
24/07/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,862.0000	2,746.0000	(4.053)	0	0	0
24/07/2009	£ / R 2009/12/14	21.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
24/07/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,905.0000	3,786.0000	(3.047)	0	0	0
24/07/2009	£ / R 2009/12/14	14.95	Call	Currency Future	187.0000	203.0000	8.556	0	0	0
24/07/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,522.0000	6,395.0000	(1.947)	0	0	0
24/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
24/07/2009	£ / R 2009/12/14	12.75	Put	Currency Future	472.0000	411.0000	(12.924)	0	0	0
24/07/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,105.0000	1,202.0000	8.778	0	0	0
24/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,088.0000	995.0000	(8.548)	0	0	0
24/07/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,075.0000	5,949.0000	(2.074)	0	0	0
24/07/2009	£ / R 2009/12/14	18.35	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
24/07/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,928.0000	3,054.0000	4.303	0	0	0
24/07/2009	£ / R 2009/12/14	12.85	Call	Currency Future	671.0000	733.0000	9.240	0	0	0
24/07/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,381.0000	5,256.0000	(2.323)	0	0	0
24/07/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,529.0000	1,426.0000	(6.736)	0	0	0
24/07/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,810.0000	8,683.0000	(1.442)	0	0	0
24/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	976.0000	887.0000	(9.119)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	524.0000	458.0000	(12.595)	0	0	0
24/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,140.0000	2,028.0000	(5.234)	0	0	0
24/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,699.0000	1,593.0000	(6.239)	0	0	0
24/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,512.0000	8,384.0000	(1.504)	0	0	0
24/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	423.0000	462.0000	9.220	0	0	0
24/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,656.0000	1,551.0000	(6.341)	0	0	0
24/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,820.0000	6,693.0000	(1.862)	0	0	0
24/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,126.0000	1,032.0000	(8.348)	0	0	0
24/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	766.0000	685.0000	(10.574)	0	0	0
24/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	606.0000	534.0000	(11.881)	0	0	0
24/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	310.0000	339.0000	9.355	0	0	0
24/07/2009	£ / R	2009/12/14	11.70	Put	Currency Future	129.0000	112.0000	(13.178)	0	0	0
24/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	260.0000	284.0000	9.231	0	0	0
24/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	603.0000	659.0000	9.287	0	0	0
24/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	351.0000	383.0000	9.117	0	0	0
24/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,613.0000	1,509.0000	(6.448)	0	0	0
24/07/2009	£ / R	2009/12/14	21.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,656.0000	1,551.0000	(6.341)	0	0	0
24/07/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,742.0000	1,635.0000	(6.142)	0	0	0
24/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	373.0000	408.0000	9.383	0	0	0
24/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	192.0000	209.0000	8.854	0	0	0
24/07/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,247.0000	2,373.0000	5.607	0	0	0
24/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	340.0000	371.0000	9.118	0	0	0
24/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,095.0000	1,984.0000	(5.298)	0	0	0
24/07/2009	£ / R	2009/12/14	19.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
24/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,243.0000	1,146.0000	(7.804)	0	0	0
24/07/2009	£ / R	2009/12/14	14.85	Call	Currency Future	197.0000	215.0000	9.137	0	0	0
24/07/2009	£ / R	2009/12/14	10.80	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
24/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	253.0000	276.0000	9.091	0	0	0
24/07/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,837.0000	4,714.0000	(2.543)	0	0	0
24/07/2009	£ / R	2009/12/14	17.80	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
24/07/2009	£ / R	2009/12/14	11.80	Put	Currency Future	144.0000	124.0000	(13.889)	0	0	0
24/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	330.0000	360.0000	9.091	0	0	0
24/07/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,341.0000	1,449.0000	8.054	0	0	0
24/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	330.0000	360.0000	9.091	0	0	0
24/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,204.0000	1,108.0000	(7.973)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,404.0000	1,304.0000	(7.123)	0	0	0
24/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,785.0000	1,678.0000	(5.994)	0	0	0
24/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	232.0000	253.0000	9.052	0	0	0
24/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,446.0000	1,344.0000	(7.054)	0	0	0
24/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	301.0000	329.0000	9.302	0	0	0
24/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,283.0000	1,185.0000	(7.638)	0	0	0
24/07/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,283.0000	1,185.0000	(7.638)	0	0	0
24/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,364.0000	1,264.0000	(7.331)	0	0	0
24/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	310.0000	339.0000	9.355	0	0	0
24/07/2009	£ / R 2009/12/14	21.00	Put	Currency Future	0.0000	7,888.0000	100.000	0	0	0
24/07/2009	£ / R 2009/12/14	17.65	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
24/07/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,050.0000	1,939.0000	(5.415)	0	0	0
24/07/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,770.0000	2,654.0000	(4.188)	0	0	0
24/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	301.0000	329.0000	9.302	0	0	0
24/07/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,689.0000	4,566.0000	(2.623)	0	0	0
24/07/2009	£ / R 2009/12/14	21.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
24/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,364.0000	1,264.0000	(7.331)	0	0	0
24/07/2009	£ / R 2009/12/14	19.65	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
24/07/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,671.0000	6,544.0000	(1.904)	0	0	0
24/07/2009	£ / R 2009/12/14	21.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,404.0000	1,304.0000	(7.123)	0	0	0
24/07/2009	£ / R 2009/12/14	15.65	Call	Currency Future	117.0000	129.0000	10.256	0	0	0
24/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	253.0000	276.0000	9.091	0	0	0
24/07/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,319.0000	3,446.0000	3.826	0	0	0
24/07/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,661.0000	8,533.0000	(1.478)	0	0	0
24/07/2009	£ / R 2009/12/14	9.70	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
24/07/2009	£ / R 2009/12/14	10.70	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
24/07/2009	£ / R 2009/12/14	10.65	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
24/07/2009	£ / R 2009/12/14	12.65	Put	Currency Future	423.0000	367.0000	(13.239)	0	0	0
24/07/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,368.0000	3,495.0000	3.771	0	0	0
24/07/2009	£ / R 2009/12/14	17.00	Call	Currency Future	0.0000	56.0000	100.000	0	0	0
24/07/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,469.0000	1,582.0000	7.692	0	0	0
24/07/2009	£ / R 2009/12/14	10.00	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
24/07/2009	£ / R 2009/12/14	11.65	Put	Currency Future	122.0000	107.0000	(12.295)	0	0	0
24/07/2009	£ / R 2009/12/14	10.00	Call	Currency Future	0.0000	3,152.0000	100.000	0	0	0
24/07/2009	£ / R 2009/12/14	9.65	Put	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
24/07/2009	£ / R	2009/12/14	9.00	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,392.0000	2,518.0000	5.268	0	0	0
24/07/2009	£ / R	2009/12/14	11.00	Call	Currency Future	0.0000	2,181.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	770.0000	842.0000	9.351	0	0	0
24/07/2009	£ / R	2009/12/14	12.00	Call	Currency Future	0.0000	1,276.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	11.00	Put	Currency Future	0.0000	56.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,462.0000	8,335.0000	(1.501)	0	0	0
24/07/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	19.00	Put	Currency Future	0.0000	5,899.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	12.00	Put	Currency Future	0.0000	151.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	19.00	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	9.00	Call	Currency Future	0.0000	4,136.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	17.00	Put	Currency Future	0.0000	3,931.0000	100.000	0	0	0
24/07/2009	£ / R	2009/12/14	15.45	Call	Currency Future	134.0000	147.0000	9.701	0	0	0
24/07/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,587.0000	2,472.0000	(4.445)	0	0	0
24/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	335.0000	288.0000	(14.030)	0	0	0
24/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
24/07/2009	£ / R	2009/12/14	19.45	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
24/07/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,472.0000	6,345.0000	(1.962)	0	0	0
24/07/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,492.0000	4,370.0000	(2.716)	0	0	0
24/07/2009	£ / R	2009/12/14	12.45	Call	Currency Future	882.0000	963.0000	9.184	0	0	0
24/07/2009	£ / R	2009/12/14	11.45	Put	Currency Future	98.0000	87.0000	(11.224)	0	0	0
24/07/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,644.0000	1,762.0000	7.178	0	0	0
24/07/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,565.0000	3,692.0000	3.562	0	0	0
24/07/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,586.0000	2,713.0000	4.911	0	0	0
24/07/2009	£ / R	2009/12/14	10.45	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
24/07/2009	£ / R	2009/12/14	9.45	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
24/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,323.0000	1,224.0000	(7.483)	0	0	0
24/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	320.0000	349.0000	9.063	0	0	0
24/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	481.0000	525.0000	9.148	0	0	0
24/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	834.0000	750.0000	(10.072)	0	0	0
24/07/2009	£ / R	2010/03/15			Currency Future	13.2137	13.3442	0.988	0.0000	0.0000	57
24/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,891.0000	2,006.0000	6.081	0	0	0
24/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
24/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	617.0000	665.0000	7.780	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,018.0000	3,146.0000	4.241	0	0	0
24/07/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,289.0000	1,385.0000	7.448	0	0	0
24/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,153.0000	1,071.0000	(7.112)	0	0	0
24/07/2009	£ / R	2010/03/15	10.25	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
24/07/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,060.0000	2,186.0000	6.117	0	0	0
24/07/2009	£ / R	2010/03/15	11.25	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
24/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	127.0000	112.0000	(11.811)	0	0	0
24/07/2009	£ / R	2010/03/15	12.25	Put	Currency Future	325.0000	290.0000	(10.769)	0	0	0
24/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,373.0000	1,285.0000	(6.409)	0	0	0
24/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,259.0000	8,132.0000	(1.538)	0	0	0
24/07/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,062.0000	7,934.0000	(1.588)	0	0	0
24/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	537.0000	579.0000	7.821	0	0	0
24/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,533.0000	2,427.0000	(4.185)	0	0	0
24/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	662.0000	713.0000	7.704	0	0	0
24/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,754.0000	8,625.0000	(1.474)	0	0	0
24/07/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,360.0000	2,254.0000	(4.492)	0	0	0
24/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	132.0000	145.0000	9.848	0	0	0
24/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,944.0000	4,073.0000	3.271	0	0	0
24/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,048.0000	969.0000	(7.538)	0	0	0
24/07/2009	£ / R	2010/03/15	21.25	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
24/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,168.0000	1,254.0000	7.363	0	0	0
24/07/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,096.0000	5,972.0000	(2.034)	0	0	0
24/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,369.0000	4,251.0000	(2.701)	0	0	0
24/07/2009	£ / R	2010/03/15	15.25	Call	Currency Future	324.0000	348.0000	7.407	0	0	0
24/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,291.0000	6,167.0000	(1.971)	0	0	0
24/07/2009	£ / R	2010/03/15	19.25	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
24/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
24/07/2009	£ / R	2010/03/15	17.25	Call	Currency Future	145.0000	157.0000	8.276	0	0	0
24/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	230.0000	249.0000	8.261	0	0	0
24/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
24/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
24/07/2009	£ / R	2010/03/15	9.25	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
24/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
24/07/2009	£ / R	2010/03/15	19.80	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
24/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
24/07/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,181.0000	4,063.0000	(2.822)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,189.0000	1,105.0000	(7.065)	0	0	0
24/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
24/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
24/07/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,993.0000	4,121.0000	3.206	0	0	0
24/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	602.0000	650.0000	7.973	0	0	0
24/07/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,633.0000	6,508.0000	(1.885)	0	0	0
24/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,389.0000	6,264.0000	(1.956)	0	0	0
24/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	677.0000	730.0000	7.829	0	0	0
24/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,780.0000	6,655.0000	(1.844)	0	0	0
24/07/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,605.0000	8,477.0000	(1.488)	0	0	0
24/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,014.0000	936.0000	(7.692)	0	0	0
24/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
24/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,704.0000	8,576.0000	(1.471)	0	0	0
24/07/2009	£ / R	2010/03/15	21.80	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
24/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,358.0000	8,230.0000	(1.531)	0	0	0
24/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,584.0000	6,459.0000	(1.899)	0	0	0
24/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
24/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,408.0000	8,280.0000	(1.522)	0	0	0
24/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
24/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,556.0000	8,428.0000	(1.496)	0	0	0
24/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	51.0000	57.0000	11.765	0	0	0
24/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,731.0000	6,606.0000	(1.857)	0	0	0
24/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,082.0000	1,003.0000	(7.301)	0	0	0
24/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
24/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	646.0000	697.0000	7.895	0	0	0
24/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,438.0000	6,313.0000	(1.942)	0	0	0
24/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,682.0000	6,557.0000	(1.871)	0	0	0
24/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
24/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
24/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,797.0000	3,927.0000	3.424	0	0	0
24/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
24/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,262.0000	1,176.0000	(6.815)	0	0	0
24/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	136.0000	120.0000	(11.765)	0	0	0
24/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	426.0000	380.0000	(10.798)	0	0	0
24/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	208.0000	225.0000	8.173	0	0	0
24/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	763.0000	824.0000	7.995	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,111.0000	7,984.0000	(1.566)	0	0	0
24/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
24/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	440.0000	474.0000	7.727	0	0	0
24/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,403.0000	2,297.0000	(4.411)	0	0	0
24/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	947.0000	872.0000	(7.920)	0	0	0
24/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,630.0000	2,759.0000	4.905	0	0	0
24/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
24/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,849.0000	1,964.0000	6.220	0	0	0
24/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,567.0000	1,473.0000	(5.999)	0	0	0
24/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	850.0000	779.0000	(8.353)	0	0	0
24/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	575.0000	620.0000	7.826	0	0	0
24/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,602.0000	3,731.0000	3.581	0	0	0
24/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	296.0000	321.0000	8.446	0	0	0
24/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,140.0000	1,224.0000	7.368	0	0	0
24/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,228.0000	4,110.0000	(2.791)	0	0	0
24/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,655.0000	8,527.0000	(1.479)	0	0	0
24/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,145.0000	6,021.0000	(2.018)	0	0	0
24/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
24/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
24/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,295.0000	3,181.0000	(3.460)	0	0	0
24/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
24/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,824.0000	2,952.0000	4.533	0	0	0
24/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,775.0000	2,904.0000	4.649	0	0	0
24/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	142.0000	154.0000	8.451	0	0	0
24/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	710.0000	766.0000	7.887	0	0	0
24/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	405.0000	360.0000	(11.111)	0	0	0
24/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	480.0000	518.0000	7.917	0	0	0
24/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,298.0000	1,212.0000	(6.626)	0	0	0
24/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	317.0000	342.0000	7.886	0	0	0
24/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	562.0000	606.0000	7.829	0	0	0
24/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	101.0000	111.0000	9.901	0	0	0
24/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	631.0000	681.0000	7.924	0	0	0
24/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	694.0000	748.0000	7.781	0	0	0
24/07/2009	£ / R	2010/03/15	13.40	Call	Currency Future	728.0000	784.0000	7.692	0	0	0
24/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,937.0000	4,817.0000	(2.431)	0	0	0
24/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
24/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
24/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,058.0000	1,137.0000	7.467	0	0	0
24/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,748.0000	3,878.0000	3.469	0	0	0
24/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,969.0000	3,097.0000	4.311	0	0	0
24/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	589.0000	635.0000	7.810	0	0	0
24/07/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,879.0000	6,753.0000	(1.832)	0	0	0
24/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	164.0000	146.0000	(10.976)	0	0	0
24/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
24/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	103.0000	95.0000	(7.767)	0	0	0
24/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	914.0000	840.0000	(8.096)	0	0	0
24/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
24/07/2009	£ / R	2010/03/15	15.20	Call	Currency Future	0.0000	355.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,117.0000	1,036.0000	(7.252)	0	0	0
24/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,727.0000	1,630.0000	(5.617)	0	0	0
24/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	344.0000	306.0000	(11.047)	0	0	0
24/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,067.0000	2,955.0000	(3.652)	0	0	0
24/07/2009	£ / R	2010/03/15	10.20	Put	Currency Future	0.0000	50.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,463.0000	4,344.0000	(2.666)	0	0	0
24/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,557.0000	4,438.0000	(2.611)	0	0	0
24/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	980.0000	904.0000	(7.755)	0	0	0
24/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	193.0000	208.0000	7.772	0	0	0
24/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,017.0000	2,139.0000	6.049	0	0	0
24/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,059.0000	1,956.0000	(5.002)	0	0	0
24/07/2009	£ / R	2010/03/15	11.20	Call	Currency Future	0.0000	2,233.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,699.0000	3,829.0000	3.514	0	0	0
24/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,576.0000	2,470.0000	(4.115)	0	0	0
24/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,258.0000	1,350.0000	7.313	0	0	0
24/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,225.0000	1,141.0000	(6.857)	0	0	0
24/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	245.0000	265.0000	8.163	0	0	0
24/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,853.0000	8,724.0000	(1.457)	0	0	0
24/07/2009	£ / R	2010/03/15	11.20	Put	Currency Future	0.0000	89.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
24/07/2009	£ / R	2010/03/15	13.20	Put	Currency Future	0.0000	722.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	165.0000	178.0000	7.879	0	0	0
24/07/2009	£ / R	2010/03/15	10.20	Call	Currency Future	0.0000	3,194.0000	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
24/07/2009	£ / R 2010/03/15	12.55	Call	Currency Future	1,112.0000	1,194.0000	7.374	0	0	0
24/07/2009	£ / R 2010/03/15	13.25	Call	Currency Future	782.0000	845.0000	8.056	0	0	0
24/07/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,931.0000	2,821.0000	(3.753)	0	0	0
24/07/2009	£ / R 2010/03/15	9.40	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
24/07/2009	£ / R 2010/03/15	13.05	Put	Currency Future	701.0000	639.0000	(8.845)	0	0	0
24/07/2009	£ / R 2010/03/15	12.20	Put	Currency Future	0.0000	276.0000	100.000	0	0	0
24/07/2009	£ / R 2010/03/15	10.55	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
24/07/2009	£ / R 2010/03/15	13.20	Call	Currency Future	0.0000	866.0000	100.000	0	0	0
24/07/2009	£ / R 2010/03/15	11.65	Call	Currency Future	1,728.0000	1,840.0000	6.481	0	0	0
24/07/2009	£ / R 2010/03/15	14.90	Call	Currency Future	373.0000	401.0000	7.507	0	0	0
24/07/2009	£ / R 2010/03/15	10.40	Call	Currency Future	2,872.0000	3,001.0000	4.492	0	0	0
24/07/2009	£ / R 2010/03/15	12.05	Put	Currency Future	262.0000	234.0000	(10.687)	0	0	0
24/07/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,805.0000	3,688.0000	(3.075)	0	0	0
24/07/2009	£ / R 2010/03/15	15.20	Put	Currency Future	0.0000	2,211.0000	100.000	0	0	0
24/07/2009	£ / R 2010/03/15	17.65	Call	Currency Future	121.0000	132.0000	9.091	0	0	0
24/07/2009	£ / R 2010/03/15	12.90	Put	Currency Future	619.0000	561.0000	(9.370)	0	0	0
24/07/2009	£ / R 2010/03/15	10.40	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
24/07/2009	£ / R 2010/03/15	12.85	Call	Currency Future	956.0000	1,031.0000	7.845	0	0	0
24/07/2009	£ / R 2010/03/15	12.20	Call	Currency Future	0.0000	1,420.0000	100.000	0	0	0
24/07/2009	£ / R 2010/03/15	16.65	Call	Currency Future	182.0000	196.0000	7.692	0	0	0
24/07/2009	£ / R 2010/03/15	11.40	Call	Currency Future	1,932.0000	2,049.0000	6.056	0	0	0
24/07/2009	£ / R 2010/03/15	11.85	Put	Currency Future	209.0000	186.0000	(11.005)	0	0	0
24/07/2009	£ / R 2010/03/15	9.20	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
24/07/2009	£ / R 2010/03/15	12.65	Put	Currency Future	494.0000	443.0000	(10.324)	0	0	0
24/07/2009	£ / R 2010/03/15	13.25	Put	Currency Future	818.0000	750.0000	(8.313)	0	0	0
24/07/2009	£ / R 2010/03/15	11.90	Put	Currency Future	222.0000	198.0000	(10.811)	0	0	0
24/07/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,618.0000	3,502.0000	(3.206)	0	0	0
24/07/2009	£ / R 2010/03/15	9.90	Call	Currency Future	3,358.0000	3,486.0000	3.812	0	0	0
24/07/2009	£ / R 2010/03/15	14.65	Call	Currency Future	413.0000	445.0000	7.748	0	0	0
24/07/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,852.0000	3,734.0000	(3.063)	0	0	0
24/07/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,708.0000	2,600.0000	(3.988)	0	0	0
24/07/2009	£ / R 2010/03/15	11.40	Put	Currency Future	119.0000	104.0000	(12.605)	0	0	0
24/07/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,850.0000	1,751.0000	(5.351)	0	0	0
24/07/2009	£ / R 2010/03/15	9.40	Call	Currency Future	3,846.0000	3,976.0000	3.380	0	0	0
24/07/2009	£ / R 2010/03/15	15.65	Call	Currency Future	272.0000	294.0000	8.088	0	0	0
24/07/2009	£ / R 2010/03/15	12.40	Put	Currency Future	384.0000	340.0000	(11.458)	0	0	0

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24/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	865.0000	933.0000	7.861	0	0	0
24/07/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,197.0000	1,284.0000	7.268	0	0	0
24/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,212.0000	3,340.0000	3.985	0	0	0
24/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	933.0000	1,005.0000	7.717	0	0	0
24/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,711.0000	3,595.0000	(3.126)	0	0	0
24/07/2009	£ / R	2010/03/15	15.40	Call	Currency Future	303.0000	328.0000	8.251	0	0	0
24/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	290.0000	314.0000	8.276	0	0	0
24/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,573.0000	1,680.0000	6.802	0	0	0
24/07/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,246.0000	2,376.0000	5.788	0	0	0
24/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	108.0000	118.0000	9.259	0	0	0
24/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	542.0000	489.0000	(9.779)	0	0	0
24/07/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,457.0000	8,329.0000	(1.514)	0	0	0
24/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	593.0000	536.0000	(9.612)	0	0	0
24/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
24/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,390.0000	2,519.0000	5.397	0	0	0
24/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,006.0000	1,083.0000	7.654	0	0	0
24/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	380.0000	409.0000	7.632	0	0	0
24/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,426.0000	1,528.0000	7.153	0	0	0
24/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	186.0000	165.0000	(11.290)	0	0	0
24/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	129.0000	142.0000	10.078	0	0	0
24/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
24/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	82.0000	82.0000	-	0	0	0
24/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	396.0000	426.0000	7.576	0	0	0
24/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,479.0000	3,364.0000	(3.306)	0	0	0
24/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	169.0000	182.0000	7.692	0	0	0
24/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,933.0000	1,832.0000	(5.225)	0	0	0
24/07/2009	£ / R	2010/03/15	21.35	Put	Currency Future	0.0000	8,033.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,886.0000	2,776.0000	(3.812)	0	0	0
24/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	631.0000	681.0000	7.924	0	0	0
24/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	261.0000	282.0000	8.046	0	0	0
24/07/2009	£ / R	2010/03/15	21.35	Call	Currency Future	0.0000	27.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,416.0000	4,297.0000	(2.695)	0	0	0
24/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	250.0000	270.0000	8.000	0	0	0
24/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,117.0000	1,036.0000	(7.252)	0	0	0
24/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	115.0000	127.0000	10.435	0	0	0
24/07/2009	£ / R	2010/03/15	9.20	Call	Currency Future	0.0000	4,169.0000	100.000	0	0	0

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24/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,652.0000	4,532.0000	(2.580)	0	0	0
24/07/2009	£ / R	2010/03/15	19.35	Put	Currency Future	0.0000	6,069.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
24/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,017.0000	1,915.0000	(5.057)	0	0	0
24/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,797.0000	2,688.0000	(3.897)	0	0	0
24/07/2009	£ / R	2010/03/15	19.65	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,747.0000	4,627.0000	(2.528)	0	0	0
24/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,794.0000	4,674.0000	(2.503)	0	0	0
24/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,650.0000	1,759.0000	6.606	0	0	0
24/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	70.0000	69.0000	(1.429)	0	0	0
24/07/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,489.0000	2,384.0000	(4.219)	0	0	0
24/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,976.0000	2,865.0000	(3.730)	0	0	0
24/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
24/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	175.0000	189.0000	8.000	0	0	0
24/07/2009	£ / R	2010/03/15	11.35	Put	Currency Future	0.0000	97.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	135.0000	148.0000	9.630	0	0	0
24/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	240.0000	259.0000	7.917	0	0	0
24/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,534.0000	2,663.0000	5.091	0	0	0
24/07/2009	£ / R	2010/03/15	17.20	Put	Currency Future	0.0000	4,016.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,322.0000	4,204.0000	(2.730)	0	0	0
24/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	162.0000	175.0000	8.025	0	0	0
24/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	76.0000	75.0000	(1.316)	0	0	0
24/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,504.0000	3,633.0000	3.682	0	0	0
24/07/2009	£ / R	2010/03/15	19.20	Put	Currency Future	0.0000	5,923.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,899.0000	3,781.0000	(3.026)	0	0	0
24/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,535.0000	1,642.0000	6.971	0	0	0
24/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
24/07/2009	£ / R	2010/03/15	15.35	Put	Currency Future	0.0000	2,341.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	105.0000	116.0000	10.476	0	0	0
24/07/2009	£ / R	2010/03/15	15.35	Call	Currency Future	0.0000	335.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	448.0000	400.0000	(10.714)	0	0	0
24/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,842.0000	4,722.0000	(2.478)	0	0	0
24/07/2009	£ / R	2010/03/15	17.35	Call	Currency Future	0.0000	151.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	145.0000	128.0000	(11.724)	0	0	0
24/07/2009	£ / R	2010/03/15	13.35	Put	Currency Future	0.0000	809.0000	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
24/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,809.0000	1,922.0000	6.247	0	0	0
24/07/2009	£ / R	2010/03/15	12.35	Put	Currency Future	0.0000	321.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	431.0000	464.0000	7.657	0	0	0
24/07/2009	£ / R	2010/03/15	12.35	Call	Currency Future	0.0000	1,316.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,767.0000	1,670.0000	(5.490)	0	0	0
24/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,102.0000	1,998.0000	(4.948)	0	0	0
24/07/2009	£ / R	2010/03/15	13.35	Call	Currency Future	0.0000	803.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	284.0000	307.0000	8.099	0	0	0
24/07/2009	£ / R	2010/03/15	17.20	Call	Currency Future	0.0000	160.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,620.0000	2,513.0000	(4.084)	0	0	0
24/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	365.0000	393.0000	7.671	0	0	0
24/07/2009	£ / R	2010/03/15	17.35	Put	Currency Future	0.0000	4,157.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	909.0000	981.0000	7.921	0	0	0
24/07/2009	£ / R	2010/03/15	11.35	Call	Currency Future	0.0000	2,092.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,727.0000	2,856.0000	4.730	0	0	0
24/07/2009	£ / R	2010/03/15	21.20	Call	Currency Future	0.0000	29.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	126.0000	138.0000	9.524	0	0	0
24/07/2009	£ / R	2010/03/15	21.40	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
24/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,406.0000	3,535.0000	3.787	0	0	0
24/07/2009	£ / R	2010/03/15	21.20	Put	Currency Future	0.0000	7,885.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	189.0000	204.0000	7.937	0	0	0
24/07/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,242.0000	6,118.0000	(1.987)	0	0	0
24/07/2009	£ / R	2010/03/15	19.35	Call	Currency Future	0.0000	64.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,525.0000	3,410.0000	(3.262)	0	0	0
24/07/2009	£ / R	2010/03/15	19.40	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
24/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,438.0000	2,567.0000	5.291	0	0	0
24/07/2009	£ / R	2010/03/15	9.35	Call	Currency Future	0.0000	4,025.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	646.0000	586.0000	(9.288)	0	0	0
24/07/2009	£ / R	2010/03/15	10.35	Call	Currency Future	0.0000	3,049.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,210.0000	8,082.0000	(1.559)	0	0	0
24/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,309.0000	3,438.0000	3.898	0	0	0
24/07/2009	£ / R	2010/03/15	10.35	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,342.0000	2,471.0000	5.508	0	0	0
24/07/2009	£ / R	2010/03/15	9.35	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
24/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	234.0000	209.0000	(10.684)	0	0	0
24/07/2009	£ / R	2010/03/15	19.20	Call	Currency Future	0.0000	68.0000	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
24/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
24/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
24/07/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,486.0000	6,362.0000	(1.912)	0	0	0
24/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,498.0000	1,603.0000	7.009	0	0	0
24/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,455.0000	3,584.0000	3.734	0	0	0
24/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,758.0000	3,641.0000	(3.113)	0	0	0
24/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,842.0000	2,732.0000	(3.871)	0	0	0
24/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	255.0000	276.0000	8.235	0	0	0
24/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	172.0000	185.0000	7.558	0	0	0
24/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,699.0000	4,580.0000	(2.532)	0	0	0
24/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
24/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	113.0000	124.0000	9.735	0	0	0
24/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	388.0000	418.0000	7.732	0	0	0
24/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,975.0000	1,873.0000	(5.165)	0	0	0
24/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	981.0000	1,056.0000	7.645	0	0	0
24/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	567.0000	512.0000	(9.700)	0	0	0
24/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
24/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,611.0000	1,720.0000	6.766	0	0	0
24/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,486.0000	2,615.0000	5.189	0	0	0
24/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
24/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	197.0000	175.0000	(11.168)	0	0	0
24/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,650.0000	3,780.0000	3.562	0	0	0
24/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,553.0000	3,682.0000	3.631	0	0	0
24/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
24/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	178.0000	192.0000	7.865	0	0	0
24/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,665.0000	3,548.0000	(3.192)	0	0	0
24/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,753.0000	2,644.0000	(3.959)	0	0	0
24/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	118.0000	129.0000	9.322	0	0	0
24/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,604.0000	4,485.0000	(2.585)	0	0	0
24/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	266.0000	288.0000	8.271	0	0	0
24/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	405.0000	435.0000	7.407	0	0	0
24/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,582.0000	2,711.0000	4.996	0	0	0
24/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
24/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,891.0000	1,791.0000	(5.288)	0	0	0
24/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,689.0000	1,799.0000	6.513	0	0	0
24/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,031.0000	1,110.0000	7.662	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	518.0000	466.0000	(10.039)	0	0	0
24/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	175.0000	155.0000	(11.429)	0	0	0
24/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,664.0000	2,556.0000	(4.054)	0	0	0
24/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	185.0000	200.0000	8.108	0	0	0
24/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	278.0000	301.0000	8.273	0	0	0
24/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,572.0000	3,456.0000	(3.247)	0	0	0
24/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,510.0000	4,391.0000	(2.639)	0	0	0
24/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	123.0000	135.0000	9.756	0	0	0
24/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,808.0000	1,710.0000	(5.420)	0	0	0
24/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
24/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,679.0000	2,807.0000	4.778	0	0	0
24/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	422.0000	454.0000	7.583	0	0	0
24/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
24/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	154.0000	137.0000	(11.039)	0	0	0
24/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,084.0000	1,166.0000	7.565	0	0	0
24/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,768.0000	1,881.0000	6.391	0	0	0
24/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	471.0000	421.0000	(10.616)	0	0	0
24/07/2009	£ / R	2010/06/14			Currency Future	13.4237	13.5563	0.988	0.0000	0.0000	0
24/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,287.0000	1,372.0000	6.605	0	0	0
24/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,406.0000	4,292.0000	(2.587)	0	0	0
24/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	473.0000	505.0000	6.765	0	0	0
24/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,446.0000	6,324.0000	(1.893)	0	0	0
24/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,824.0000	3,955.0000	3.426	0	0	0
24/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	306.0000	282.0000	(7.843)	0	0	0
24/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
24/07/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,876.0000	8,749.0000	(1.431)	0	0	0
24/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	230.0000	248.0000	7.826	0	0	0
24/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,072.0000	2,187.0000	5.550	0	0	0
24/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,449.0000	2,349.0000	(4.083)	0	0	0
24/07/2009	£ / R	2010/06/14	11.20	Put	Currency Future	143.0000	133.0000	(6.993)	0	0	0
24/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,280.0000	5,412.0000	2.500	0	0	0
24/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,677.0000	3,809.0000	3.590	0	0	0
24/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,729.0000	1,838.0000	6.304	0	0	0
24/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,314.0000	4,200.0000	(2.643)	0	0	0
24/07/2009	£ / R	2010/06/14	21.95	Put	Currency Future	8,582.0000	8,456.0000	(1.468)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2010/06/14	19.10	Call	Currency Future	146.0000	158.0000	8.219	0	0	0
24/07/2009	£ / R 2010/06/14	14.35	Call	Currency Future	676.0000	724.0000	7.101	0	0	0
24/07/2009	£ / R 2010/06/14	10.55	Put	Currency Future	79.0000	71.0000	(10.127)	0	0	0
24/07/2009	£ / R 2010/06/14	16.90	Call	Currency Future	286.0000	307.0000	7.343	0	0	0
24/07/2009	£ / R 2010/06/14	10.20	Call	Currency Future	3,287.0000	3,418.0000	3.985	0	0	0
24/07/2009	£ / R 2010/06/14	8.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/07/2009	£ / R 2010/06/14	13.00	Put	Currency Future	716.0000	661.0000	(7.682)	0	0	0
24/07/2009	£ / R 2010/06/14	14.25	Call	Currency Future	701.0000	751.0000	7.133	0	0	0
24/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	390.0000	419.0000	7.436	0	0	0
24/07/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,047.0000	2,942.0000	(3.446)	0	0	0
24/07/2009	£ / R 2010/06/14	14.60	Call	Currency Future	618.0000	662.0000	7.120	0	0	0
24/07/2009	£ / R 2010/06/14	11.55	Put	Currency Future	199.0000	181.0000	(9.045)	0	0	0
24/07/2009	£ / R 2010/06/14	12.40	Put	Currency Future	430.0000	399.0000	(7.209)	0	0	0
24/07/2009	£ / R 2010/06/14	19.75	Call	Currency Future	120.0000	130.0000	8.333	0	0	0
24/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,311.0000	1,233.0000	(5.950)	0	0	0
24/07/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,367.0000	2,489.0000	5.154	0	0	0
24/07/2009	£ / R 2010/06/14	18.50	Put	Currency Future	5,250.0000	5,131.0000	(2.267)	0	0	0
24/07/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,528.0000	1,445.0000	(5.432)	0	0	0
24/07/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,638.0000	6,516.0000	(1.838)	0	0	0
24/07/2009	£ / R 2010/06/14	20.60	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
24/07/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,368.0000	1,456.0000	6.433	0	0	0
24/07/2009	£ / R 2010/06/14	9.40	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
24/07/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,387.0000	8,262.0000	(1.490)	0	0	0
24/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	784.0000	840.0000	7.143	0	0	0
24/07/2009	£ / R 2010/06/14	18.50	Call	Currency Future	174.0000	188.0000	8.046	0	0	0
24/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,916.0000	2,813.0000	(3.532)	0	0	0
24/07/2009	£ / R 2010/06/14	22.25	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
24/07/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,267.0000	7,143.0000	(1.706)	0	0	0
24/07/2009	£ / R 2010/06/14	12.55	Put	Currency Future	494.0000	450.0000	(8.907)	0	0	0
24/07/2009	£ / R 2010/06/14	10.90	Put	Currency Future	110.0000	101.0000	(8.182)	0	0	0
24/07/2009	£ / R 2010/06/14	21.75	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
24/07/2009	£ / R 2010/06/14	10.20	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
24/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,486.0000	1,589.0000	6.931	0	0	0
24/07/2009	£ / R 2010/06/14	11.00	Put	Currency Future	120.0000	111.0000	(7.500)	0	0	0
24/07/2009	£ / R 2010/06/14	19.95	Call	Currency Future	112.0000	122.0000	8.929	0	0	0
24/07/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,823.0000	5,701.0000	(2.095)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,603.0000	1,518.0000	(5.303)	0	0	0
24/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	530.0000	567.0000	6.981	0	0	0
24/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,588.0000	1,693.0000	6.612	0	0	0
24/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,139.0000	1,217.0000	6.848	0	0	0
24/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	206.0000	222.0000	7.767	0	0	0
24/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	370.0000	398.0000	7.568	0	0	0
24/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	273.0000	293.0000	7.326	0	0	0
24/07/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,068.0000	4,195.0000	3.122	0	0	0
24/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
24/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	254.0000	233.0000	(8.268)	0	0	0
24/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
24/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	238.0000	256.0000	7.563	0	0	12,188
24/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	689.0000	635.0000	(7.837)	0	0	0
24/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,384.0000	3,515.0000	3.871	0	0	0
24/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,762.0000	3,650.0000	(2.977)	0	0	0
24/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	827.0000	768.0000	(7.134)	0	0	0
24/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,313.0000	1,400.0000	6.626	0	0	0
24/07/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,787.0000	2,685.0000	(3.660)	0	0	0
24/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	563.0000	516.0000	(8.348)	0	0	0
24/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	390.0000	419.0000	7.436	0	0	0
24/07/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,094.0000	1,169.0000	6.856	0	0	0
24/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,795.0000	1,706.0000	(4.958)	0	0	0
24/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,003.0000	2,899.0000	(3.463)	0	0	0
24/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,453.0000	1,555.0000	7.020	0	0	0
24/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,051.0000	1,124.0000	6.946	0	0	0
24/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	137.0000	127.0000	(7.299)	0	0	0
24/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	504.0000	539.0000	6.944	0	0	0
24/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,156.0000	2,060.0000	(4.453)	0	0	0
24/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	179.0000	193.0000	7.821	0	0	0
24/07/2009	£ / R	2010/06/14	13.80	Call	Currency Future	830.0000	889.0000	7.108	0	0	0
24/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	364.0000	337.0000	(7.418)	0	0	0
24/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,393.0000	5,273.0000	(2.225)	0	0	0
24/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
24/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,281.0000	2,183.0000	(4.296)	0	0	0
24/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,732.0000	4,616.0000	(2.451)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,532.0000	2,433.0000	(3.910)	0	0	0
24/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	377.0000	405.0000	7.427	0	0	0
24/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,590.0000	6,468.0000	(1.851)	0	0	0
24/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,207.0000	1,133.0000	(6.131)	0	0	0
24/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	103.0000	113.0000	9.709	0	0	0
24/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
24/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,482.0000	3,613.0000	3.762	0	0	0
24/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,163.0000	1,242.0000	6.793	0	0	0
24/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	324.0000	349.0000	7.716	0	0	0
24/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	933.0000	998.0000	6.967	0	0	0
24/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
24/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
24/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,831.0000	6,708.0000	(1.801)	0	0	0
24/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,724.0000	2,848.0000	4.552	0	0	0
24/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,544.0000	2,667.0000	4.835	0	0	0
24/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,970.0000	4,100.0000	3.275	0	0	0
24/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,921.0000	4,053.0000	3.366	0	0	0
24/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,879.0000	6,756.0000	(1.788)	0	0	0
24/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	167.0000	180.0000	7.784	0	0	0
24/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,878.0000	1,989.0000	5.911	0	0	0
24/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,920.0000	4,802.0000	(2.398)	0	0	0
24/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,827.0000	8,700.0000	(1.439)	0	0	0
24/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,991.0000	3,878.0000	(2.831)	0	0	0
24/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	410.0000	441.0000	7.561	0	0	0
24/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
24/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	413.0000	383.0000	(7.264)	0	0	0
24/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	265.0000	284.0000	7.170	0	0	0
24/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	100.0000	91.0000	(9.000)	0	0	0
24/07/2009	£ / R	2010/06/14	13.10	Put	Currency Future	771.0000	713.0000	(7.523)	0	0	0
24/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	856.0000	795.0000	(7.126)	0	0	0
24/07/2009	£ / R	2010/06/14	15.30	Call	Currency Future	488.0000	522.0000	6.967	0	0	0
24/07/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,159.0000	6,037.0000	(1.981)	0	0	0
24/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	540.0000	493.0000	(8.704)	0	0	0
24/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,346.0000	1,268.0000	(5.795)	0	0	0
24/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	755.0000	809.0000	7.152	0	0	0
24/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	124.0000	135.0000	8.871	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2010/06/14	18.40	Put	Currency Future	5,156.0000	5,037.0000	(2.308)	0	0	0
24/07/2009	£ / R 2010/06/14	18.30	Call	Currency Future	185.0000	199.0000	7.568	0	0	0
24/07/2009	£ / R 2010/06/14	21.45	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
24/07/2009	£ / R 2010/06/14	15.65	Call	Currency Future	433.0000	465.0000	7.390	0	0	0
24/07/2009	£ / R 2010/06/14	19.80	Call	Currency Future	118.0000	128.0000	8.475	0	0	0
24/07/2009	£ / R 2010/06/14	16.50	Put	Currency Future	3,401.0000	3,292.0000	(3.205)	0	0	0
24/07/2009	£ / R 2010/06/14	11.65	Put	Currency Future	220.0000	201.0000	(8.636)	0	0	0
24/07/2009	£ / R 2010/06/14	13.75	Call	Currency Future	846.0000	906.0000	7.092	0	0	0
24/07/2009	£ / R 2010/06/14	22.20	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
24/07/2009	£ / R 2010/06/14	16.35	Call	Currency Future	341.0000	366.0000	7.331	0	0	0
24/07/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,659.0000	2,559.0000	(3.761)	0	0	0
24/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	799.0000	856.0000	7.134	0	0	0
24/07/2009	£ / R 2010/06/14	19.65	Put	Currency Future	6,350.0000	6,228.0000	(1.921)	0	0	0
24/07/2009	£ / R 2010/06/14	13.75	Put	Currency Future	1,173.0000	1,100.0000	(6.223)	0	0	0
24/07/2009	£ / R 2010/06/14	15.35	Call	Currency Future	480.0000	513.0000	6.875	0	0	0
24/07/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,411.0000	2,533.0000	5.060	0	0	0
24/07/2009	£ / R 2010/06/14	14.00	Call	Currency Future	770.0000	824.0000	7.013	0	0	0
24/07/2009	£ / R 2010/06/14	10.50	Call	Currency Future	2,999.0000	3,126.0000	4.235	0	0	0
24/07/2009	£ / R 2010/06/14	11.65	Call	Currency Future	1,993.0000	2,107.0000	5.720	0	0	0
24/07/2009	£ / R 2010/06/14	13.35	Put	Currency Future	916.0000	853.0000	(6.878)	0	0	0
24/07/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,528.0000	5,660.0000	2.388	0	0	0
24/07/2009	£ / R 2010/06/14	12.85	Put	Currency Future	637.0000	586.0000	(8.006)	0	0	0
24/07/2009	£ / R 2010/06/14	10.30	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
24/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,276.0000	1,199.0000	(6.034)	0	0	0
24/07/2009	£ / R 2010/06/14	10.65	Call	Currency Future	2,861.0000	2,985.0000	4.334	0	0	0
24/07/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,267.0000	3,160.0000	(3.275)	0	0	0
24/07/2009	£ / R 2010/06/14	10.30	Call	Currency Future	3,190.0000	3,321.0000	4.107	0	0	0
24/07/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,112.0000	2,230.0000	5.587	0	0	0
24/07/2009	£ / R 2010/06/14	17.35	Call	Currency Future	249.0000	267.0000	7.229	0	0	0
24/07/2009	£ / R 2010/06/14	21.45	Put	Currency Future	8,095.0000	7,970.0000	(1.544)	0	0	0
24/07/2009	£ / R 2010/06/14	11.30	Call	Currency Future	2,280.0000	2,402.0000	5.351	0	0	0
24/07/2009	£ / R 2010/06/14	10.50	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
24/07/2009	£ / R 2010/06/14	10.65	Put	Currency Future	87.0000	79.0000	(9.195)	0	0	0
24/07/2009	£ / R 2010/06/14	10.10	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
24/07/2009	£ / R 2010/06/14	13.25	Call	Currency Future	1,030.0000	1,102.0000	6.990	0	0	0
24/07/2009	£ / R 2010/06/14	17.05	Put	Currency Future	3,899.0000	3,787.0000	(2.873)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,176.0000	4,061.0000	(2.754)	0	0	0
24/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,436.0000	8,310.0000	(1.494)	0	0	0
24/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	456.0000	489.0000	7.237	0	0	0
24/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
24/07/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,033.0000	2,147.0000	5.607	0	0	0
24/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	989.0000	1,059.0000	7.078	0	0	0
24/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,061.0000	4,943.0000	(2.332)	0	0	0
24/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,382.0000	1,303.0000	(5.716)	0	0	0
24/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	641.0000	686.0000	7.020	0	0	0
24/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,290.0000	8,165.0000	(1.508)	0	0	0
24/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,633.0000	2,757.0000	4.709	0	0	0
24/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,108.0000	4,990.0000	(2.310)	0	0	0
24/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,494.0000	6,372.0000	(1.879)	0	0	0
24/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	292.0000	269.0000	(7.877)	0	0	0
24/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	128.0000	139.0000	8.594	0	0	0
24/07/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,717.0000	1,630.0000	(5.067)	0	0	0
24/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
24/07/2009	£ / R	2010/06/14	18.35	Call	Currency Future	182.0000	196.0000	7.692	0	0	0
24/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	60.0000	67.0000	11.667	0	0	0
24/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,916.0000	2,813.0000	(3.532)	0	0	0
24/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,254.0000	6,133.0000	(1.935)	0	0	0
24/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	189.0000	174.0000	(7.937)	0	0	0
24/07/2009	£ / R	2010/06/14	11.60	Put	Currency Future	209.0000	191.0000	(8.612)	0	0	0
24/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,009.0000	942.0000	(6.640)	0	0	0
24/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	200.0000	215.0000	7.500	0	0	0
24/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,565.0000	1,481.0000	(5.367)	0	0	0
24/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,520.0000	1,623.0000	6.776	0	0	0
24/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	216.0000	233.0000	7.870	0	0	0
24/07/2009	£ / R	2010/06/14	22.15	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
24/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	115.0000	105.0000	(8.696)	0	0	0
24/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	472.0000	433.0000	(8.263)	0	0	0
24/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,953.0000	3,078.0000	4.233	0	0	0
24/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	396.0000	367.0000	(7.323)	0	0	0
24/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,778.0000	8,651.0000	(1.447)	0	0	0
24/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,766.0000	1,875.0000	6.172	0	0	0
24/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	66.0000	74.0000	12.121	0	0	0

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24/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,396.0000	1,489.0000	6.662	0	0	0
24/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,838.0000	4,968.0000	2.687	0	0	0
24/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,407.0000	2,307.0000	(4.155)	0	0	0
24/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,592.0000	4,476.0000	(2.526)	0	0	0
24/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	194.0000	209.0000	7.732	0	0	0
24/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,418.0000	1,338.0000	(5.642)	0	0	0
24/07/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,783.0000	6,660.0000	(1.813)	0	0	0
24/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,491.0000	1,409.0000	(5.500)	0	0	0
24/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	612.0000	562.0000	(8.170)	0	0	0
24/07/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,046.0000	3,175.0000	4.235	0	0	0
24/07/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,090.0000	2,985.0000	(3.398)	0	0	0
24/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	741.0000	794.0000	7.152	0	0	0
24/07/2009	£ / R	2010/06/14	20.10	Call	Currency Future	107.0000	116.0000	8.411	0	0	0
24/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	714.0000	765.0000	7.143	0	0	0
24/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,223.0000	3,116.0000	(3.320)	0	0	0
24/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	364.0000	391.0000	7.418	0	0	0
24/07/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,192.0000	8,068.0000	(1.514)	0	0	0
24/07/2009	£ / R	2010/06/14	22.10	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
24/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,139.0000	1,067.0000	(6.321)	0	0	0
24/07/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,236.0000	1,318.0000	6.634	0	0	0
24/07/2009	£ / R	2010/06/14	9.45	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
24/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,041.0000	972.0000	(6.628)	0	0	0
24/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,815.0000	2,939.0000	4.405	0	0	0
24/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
24/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	815.0000	872.0000	6.994	0	0	0
24/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	689.0000	737.0000	6.967	0	0	0
24/07/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,129.0000	4,015.0000	(2.761)	0	0	0
24/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	156.0000	146.0000	(6.410)	0	0	0
24/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	914.0000	978.0000	7.002	0	0	0
24/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	110.0000	120.0000	9.091	0	0	0
24/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
24/07/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,729.0000	8,603.0000	(1.443)	0	0	0
24/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,241.0000	1,166.0000	(6.044)	0	0	0
24/07/2009	£ / R	2010/06/14	16.30	Call	Currency Future	346.0000	372.0000	7.514	0	0	0
24/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	100.0000	109.0000	9.000	0	0	0
24/07/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,687.0000	6,564.0000	(1.839)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,873.0000	4,756.0000	(2.401)	0	0	0
24/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	279.0000	257.0000	(7.885)	0	0	0
24/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	246.0000	263.0000	6.911	0	0	0
24/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,211.0000	1,292.0000	6.689	0	0	0
24/07/2009	£ / R	2010/06/14	10.45	Put	Currency Future	72.0000	68.0000	(5.556)	0	0	0
24/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,976.0000	6,853.0000	(1.763)	0	0	0
24/07/2009	£ / R	2010/06/14	22.00	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
24/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,954.0000	2,068.0000	5.834	0	0	0
24/07/2009	£ / R	2010/06/14	18.10	Call	Currency Future	197.0000	212.0000	7.614	0	0	0
24/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	863.0000	924.0000	7.068	0	0	0
24/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,803.0000	1,913.0000	6.101	0	0	0
24/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,311.0000	3,204.0000	(3.232)	0	0	0
24/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,106.0000	1,035.0000	(6.420)	0	0	0
24/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	253.0000	271.0000	7.115	0	0	0
24/07/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,153.0000	2,272.0000	5.527	0	0	0
24/07/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,631.0000	8,505.0000	(1.460)	0	0	0
24/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,323.0000	2,445.0000	5.252	0	0	0
24/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
24/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	335.0000	360.0000	7.463	0	0	0
24/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,826.0000	4,709.0000	(2.424)	0	0	0
24/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	728.0000	779.0000	7.005	0	0	0
24/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,364.0000	2,266.0000	(4.146)	0	0	0
24/07/2009	£ / R	2010/06/14	11.45	Put	Currency Future	179.0000	166.0000	(7.263)	0	0	0
24/07/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,928.0000	6,804.0000	(1.790)	0	0	0
24/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,579.0000	3,711.0000	3.688	0	0	0
24/07/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,222.0000	4,107.0000	(2.724)	0	0	0
24/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	886.0000	824.0000	(6.998)	0	0	0
24/07/2009	£ / R	2010/06/14	19.45	Call	Currency Future	133.0000	143.0000	7.519	0	0	0
24/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,311.0000	1,233.0000	(5.950)	0	0	0
24/07/2009	£ / R	2010/06/14	20.25	Call	Currency Future	102.0000	111.0000	8.824	0	0	0
24/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	799.0000	856.0000	7.134	0	0	0
24/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,913.0000	1,822.0000	(4.757)	0	0	0
24/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,009.0000	1,080.0000	7.037	0	0	0
24/07/2009	£ / R	2010/06/14	12.45	Put	Currency Future	451.0000	416.0000	(7.761)	0	0	0
24/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	784.0000	840.0000	7.143	0	0	0
24/07/2009	£ / R	2010/06/14	12.25	Put	Currency Future	380.0000	352.0000	(7.368)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,276.0000	1,199.0000	(6.034)	0	0	0
24/07/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,236.0000	2,358.0000	5.456	0	0	0
24/07/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,424.0000	1,522.0000	6.882	0	0	0
24/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,554.0000	1,658.0000	6.692	0	0	0
24/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	880.0000	941.0000	6.932	0	0	0
24/07/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,238.0000	3,369.0000	4.046	0	0	0
24/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	946.0000	882.0000	(6.765)	0	0	0
24/07/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,019.0000	4,148.0000	3.210	0	0	0
24/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	496.0000	530.0000	6.855	0	0	0
24/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	970.0000	1,038.0000	7.010	0	0	12,188
24/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,454.0000	1,373.0000	(5.571)	0	0	0
24/07/2009	£ / R	2010/06/14	11.25	Put	Currency Future	149.0000	139.0000	(6.711)	0	0	0
24/07/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,322.0000	2,224.0000	(4.220)	0	0	0
24/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,640.0000	1,555.0000	(5.183)	0	0	0
24/07/2009	£ / R	2010/06/14	16.25	Call	Currency Future	352.0000	378.0000	7.386	0	0	0
24/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	504.0000	539.0000	6.944	0	0	0
24/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,589.0000	2,712.0000	4.751	0	0	0
24/07/2009	£ / R	2010/06/14	12.75	Put	Currency Future	587.0000	538.0000	(8.348)	0	0	0
24/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	664.0000	711.0000	7.078	0	0	0
24/07/2009	£ / R	2010/06/14	22.30	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
24/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,281.0000	2,183.0000	(4.296)	0	0	0
24/07/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,261.0000	1,345.0000	6.661	0	0	0
24/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,193.0000	2,315.0000	5.563	0	0	0
24/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,345.0000	5,226.0000	(2.226)	0	0	0
24/07/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,925.0000	8,798.0000	(1.423)	0	0	0
24/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	358.0000	385.0000	7.542	0	0	0
24/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	863.0000	924.0000	7.068	0	0	0
24/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	242.0000	222.0000	(8.264)	0	0	0
24/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,853.0000	3,741.0000	(2.907)	0	0	0
24/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,139.0000	1,067.0000	(6.321)	0	0	0
24/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,916.0000	2,028.0000	5.846	0	0	0
24/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	203.0000	219.0000	7.882	0	0	0
24/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,726.0000	3,857.0000	3.516	0	0	0
24/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,779.0000	4,662.0000	(2.448)	0	0	0
24/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	977.0000	911.0000	(6.755)	0	0	0
24/07/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,178.0000	3,072.0000	(3.335)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	277.0000	297.0000	7.220	0	0	0
24/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	169.0000	182.0000	7.692	0	0	0
24/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
24/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,959.0000	2,856.0000	(3.481)	0	0	0
24/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	951.0000	1,018.0000	7.045	0	0	0
24/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,490.0000	3,381.0000	(3.123)	0	0	0
24/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	96.0000	87.0000	(9.375)	0	0	0
24/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	383.0000	412.0000	7.572	0	0	0
24/07/2009	£ / R	2010/06/14	16.60	Call	Currency Future	314.0000	337.0000	7.325	0	0	0
24/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	231.0000	211.0000	(8.658)	0	0	0
24/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,769.0000	2,893.0000	4.478	0	0	0
24/07/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,115.0000	2,020.0000	(4.492)	0	0	0
24/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
24/07/2009	£ / R	2010/06/14	17.25	Call	Currency Future	257.0000	276.0000	7.393	0	0	0
24/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	170.0000	159.0000	(6.471)	0	0	0
24/07/2009	£ / R	2010/06/14	18.25	Call	Currency Future	188.0000	202.0000	7.447	0	0	0
24/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,092.0000	3,223.0000	4.237	0	0	0
24/07/2009	£ / R	2010/06/14	15.90	Call	Currency Future	396.0000	426.0000	7.576	0	0	0
24/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	539.0000	576.0000	6.865	0	0	0
24/07/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,455.0000	2,578.0000	5.010	0	0	0
24/07/2009	£ / R	2010/06/14	21.40	Put	Currency Future	0.0000	7,921.0000	100.000	0	0	0
24/07/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,873.0000	2,770.0000	(3.585)	0	0	0
24/07/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,360.0000	4,246.0000	(2.615)	0	0	0
24/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,287.0000	1,372.0000	6.605	0	0	0
24/07/2009	£ / R	2010/06/14	17.90	Call	Currency Future	209.0000	226.0000	8.134	0	0	0
24/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,187.0000	1,267.0000	6.740	0	0	0
24/07/2009	£ / R	2010/06/14	15.75	Call	Currency Future	418.0000	449.0000	7.416	0	0	0
24/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,134.0000	3,029.0000	(3.350)	0	0	0
24/07/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,686.0000	4,569.0000	(2.497)	0	0	0
24/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	234.0000	252.0000	7.692	0	0	0
24/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	231.0000	211.0000	(8.658)	0	0	0
24/07/2009	£ / R	2010/06/14	21.90	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
24/07/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,083.0000	3,969.0000	(2.792)	0	0	0
24/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
24/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	663.0000	610.0000	(7.994)	0	0	0
24/07/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,141.0000	3,272.0000	4.171	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	19.40	Put	Currency Future	0.0000	5,989.0000	100.000	0	0	0
24/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,775.0000	3,906.0000	3.470	0	0	0
24/07/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,014.0000	4,896.0000	(2.353)	0	0	0
24/07/2009	£ / R	2010/06/14	10.35	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
24/07/2009	£ / R	2010/06/14	21.40	Call	Currency Future	0.0000	77.0000	100.000	0	0	0
24/07/2009	£ / R	2010/06/14	9.70	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
24/07/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,533.0000	8,408.0000	(1.465)	0	0	0
24/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	799.0000	740.0000	(7.384)	0	0	0
24/07/2009	£ / R	2010/06/14	9.85	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
24/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
24/07/2009	£ / R	2010/06/14	19.40	Call	Currency Future	0.0000	145.0000	100.000	0	0	0
24/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,815.0000	2,939.0000	4.405	0	0	0
24/07/2009	£ / R	2010/06/14	9.35	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
24/07/2009	£ / R	2010/06/14	12.10	Put	Currency Future	334.0000	308.0000	(7.784)	0	0	0
24/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,954.0000	2,068.0000	5.834	0	0	0
24/07/2009	£ / R	2010/06/14	11.35	Put	Currency Future	163.0000	152.0000	(6.748)	0	0	0
24/07/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,679.0000	2,802.0000	4.591	0	0	0
24/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,617.0000	2,517.0000	(3.821)	0	0	0
24/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	261.0000	280.0000	7.280	0	0	0
24/07/2009	£ / R	2010/06/14	14.75	Call	Currency Future	587.0000	628.0000	6.985	0	0	0
24/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,628.0000	3,760.0000	3.638	0	0	0
24/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,037.0000	3,923.0000	(2.824)	0	0	0
24/07/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,546.0000	4,430.0000	(2.552)	0	0	0
24/07/2009	£ / R	2010/06/14	10.85	Put	Currency Future	105.0000	96.0000	(8.571)	0	0	0
24/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	191.0000	205.0000	7.330	0	0	0
24/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,744.0000	2,643.0000	(3.681)	0	0	0
24/07/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,335.0000	3,467.0000	3.958	0	0	0
24/07/2009	£ / R	2010/06/14	16.75	Call	Currency Future	299.0000	322.0000	7.692	0	0	0
24/07/2009	£ / R	2010/06/14	10.15	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
24/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	219.0000	236.0000	7.763	0	0	0
24/07/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,623.0000	1,729.0000	6.531	0	0	0
24/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,626.0000	3,515.0000	(3.061)	0	0	0
24/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,072.0000	1,146.0000	6.903	0	0	0
24/07/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,116.0000	4,243.0000	3.086	0	0	0
24/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,967.0000	4,849.0000	(2.376)	0	0	0
24/07/2009	£ / R	2010/06/14	17.65	Call	Currency Future	226.0000	244.0000	7.965	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	266.0000	245.0000	(7.895)	0	0	0
24/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,535.0000	3,426.0000	(3.083)	0	0	0
24/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	309.0000	332.0000	7.443	0	0	0
24/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	1,840.0000	1,951.0000	6.033	0	0	0
24/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,453.0000	4,338.0000	(2.583)	0	0	0
24/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	563.0000	516.0000	(8.348)	0	0	0
24/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	349.0000	322.0000	(7.736)	0	0	0
24/07/2009	£ / R 2010/06/14	15.60	Call	Currency Future	440.0000	473.0000	7.500	0	0	0
24/07/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,658.0000	1,765.0000	6.454	0	0	0
24/07/2009	£ / R 2010/06/14	13.05	Put	Currency Future	743.0000	687.0000	(7.537)	0	0	0
24/07/2009	£ / R 2010/06/14	15.55	Call	Currency Future	448.0000	482.0000	7.589	0	0	0
24/07/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,574.0000	2,475.0000	(3.846)	0	0	0
24/07/2009	£ / R 2010/06/14	16.55	Call	Currency Future	319.0000	343.0000	7.524	0	0	0
24/07/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,445.0000	3,337.0000	(3.135)	0	0	0
24/07/2009	£ / R 2010/06/14	13.05	Call	Currency Future	1,117.0000	1,193.0000	6.804	0	0	0
24/07/2009	£ / R 2010/06/14	18.45	Put	Currency Future	5,203.0000	5,084.0000	(2.287)	0	0	0
24/07/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,693.0000	1,801.0000	6.379	0	0	0
24/07/2009	£ / R 2010/06/14	11.05	Put	Currency Future	126.0000	116.0000	(7.937)	0	0	0
24/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,530.0000	3,662.0000	3.739	0	0	0
24/07/2009	£ / R 2010/06/14	18.55	Call	Currency Future	172.0000	185.0000	7.558	0	0	0
24/07/2009	£ / R 2010/06/14	10.05	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
24/07/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,499.0000	2,622.0000	4.922	0	0	0
24/07/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,433.0000	3,564.0000	3.816	0	0	0
24/07/2009	£ / R 2010/06/14	18.55	Put	Currency Future	5,298.0000	5,179.0000	(2.246)	0	0	0
24/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
24/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,589.0000	2,712.0000	4.751	0	0	0
24/07/2009	£ / R 2010/06/14	12.05	Put	Currency Future	320.0000	295.0000	(7.813)	0	0	0
24/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,766.0000	1,875.0000	6.172	0	0	0
24/07/2009	£ / R 2010/06/14	18.45	Call	Currency Future	177.0000	190.0000	7.345	0	0	0
24/07/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,268.0000	4,153.0000	(2.694)	0	0	0
24/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	115.0000	105.0000	(8.696)	0	0	0
24/07/2009	£ / R 2010/06/14	17.45	Call	Currency Future	242.0000	260.0000	7.438	0	0	0
24/07/2009	£ / R 2010/06/14	16.45	Call	Currency Future	330.0000	354.0000	7.273	0	0	0
24/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	292.0000	269.0000	(7.877)	0	0	0
24/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,163.0000	1,242.0000	6.793	0	0	0
24/07/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,356.0000	3,248.0000	(3.218)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	464.0000	497.0000	7.112	0	0	0
24/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	689.0000	635.0000	(7.837)	0	0	0
24/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,491.0000	2,391.0000	(4.014)	0	0	0
24/07/2009	€ / R	2009/09/14			Currency Future	11.0206	11.1641	1.302	11.1600	11.0400	21,689
24/07/2009	€ / R	2009/09/14	11.85	Call	Currency Future	88.0000	107.0000	21.591	0	0	0
24/07/2009	€ / R	2009/09/14	11.20	Put	Currency Future	408.0000	314.0000	(23.039)	0	0	0
24/07/2009	€ / R	2009/09/14	12.35	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
24/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
24/07/2009	€ / R	2009/09/14	9.20	Call	Currency Future	1,828.0000	1,970.0000	7.768	0	0	0
24/07/2009	€ / R	2009/09/14	13.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,629.0000	8,486.0000	(1.657)	0	0	0
24/07/2009	€ / R	2009/09/14	13.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	€ / R	2009/09/14	10.75	Put	Currency Future	179.0000	131.0000	(26.816)	0	0	0
24/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
24/07/2009	€ / R	2009/09/14	19.05	Put	Currency Future	8,029.0000	7,886.0000	(1.781)	0	0	0
24/07/2009	€ / R	2009/09/14	13.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	€ / R	2009/09/14	11.85	Put	Currency Future	918.0000	793.0000	(13.617)	0	0	0
24/07/2009	€ / R	2009/09/14	12.35	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
24/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
24/07/2009	€ / R	2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	14.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,737.0000	2,595.0000	(5.188)	0	0	0
24/07/2009	€ / R	2009/09/14	10.70	Call	Currency Future	482.0000	581.0000	20.539	0	0	0
24/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	€ / R	2009/09/14	19.20	Put	Currency Future	8,179.0000	8,036.0000	(1.748)	0	0	0
24/07/2009	€ / R	2009/09/14	11.80	Call	Currency Future	95.0000	115.0000	21.053	0	0	0
24/07/2009	€ / R	2009/09/14	11.00	Call	Currency Future	305.0000	381.0000	24.918	0	0	0
24/07/2009	€ / R	2009/09/14	12.20	Put	Currency Future	1,234.0000	1,101.0000	(10.778)	0	0	0
24/07/2009	€ / R	2009/09/14	13.10	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
24/07/2009	€ / R	2009/09/14	8.20	Call	Currency Future	2,821.0000	2,964.0000	5.069	0	0	0
24/07/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,935.0000	2,793.0000	(4.838)	0	0	0
24/07/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,886.0000	2,743.0000	(4.955)	0	0	0
24/07/2009	€ / R	2009/09/14	10.70	Put	Currency Future	162.0000	117.0000	(27.778)	0	0	0
24/07/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,580.0000	4,437.0000	(3.122)	0	0	0
24/07/2009	€ / R	2009/09/14	19.05	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
24/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,097.0000	1,956.0000	(6.724)	0	0	0
24/07/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,181.0000	4,038.0000	(3.420)	0	0	0
24/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	7.05	Call	Currency Future	3,971.0000	4,114.0000	3.601	0	0	0
24/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,836.0000	2,694.0000	(5.007)	0	0	0
24/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	229.0000	278.0000	21.397	0	0	0
24/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,539.0000	2,397.0000	(5.593)	0	0	0
24/07/2009	€ / R 2009/09/14	10.20	Put	Currency Future	50.0000	33.0000	(34.000)	0	0	0
24/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,886.0000	2,743.0000	(4.955)	0	0	0
24/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,468.0000	1,332.0000	(9.264)	0	0	0
24/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	198.0000	146.0000	(26.263)	0	0	0
24/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,579.0000	6,436.0000	(2.174)	0	0	0
24/07/2009	€ / R 2009/09/14	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,687.0000	2,545.0000	(5.285)	0	0	0
24/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	285.0000	217.0000	(23.860)	0	0	0
24/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
24/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	870.0000	997.0000	14.598	0	0	0
24/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	88.0000	107.0000	21.591	0	0	0
24/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,391.0000	2,250.0000	(5.897)	0	0	0
24/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,146.0000	2,005.0000	(6.570)	0	0	0
24/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	418.0000	510.0000	22.010	0	0	0
24/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,579.0000	8,436.0000	(1.667)	0	0	0
24/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,902.0000	1,762.0000	(7.361)	0	0	0
24/07/2009	€ / R 2009/09/14	9.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,638.0000	2,496.0000	(5.383)	0	0	0
24/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
24/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	344.0000	261.0000	(24.128)	0	0	0
24/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	707.0000	590.0000	(16.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R	2009/09/14	13.30	Put	Currency Future	2,293.0000	2,152.0000	(6.149)	0	0	0
24/07/2009	€ / R	2009/09/14	12.25	Put	Currency Future	1,280.0000	1,146.0000	(10.469)	0	0	0
24/07/2009	€ / R	2009/09/14	11.80	Put	Currency Future	874.0000	751.0000	(14.073)	0	0	0
24/07/2009	€ / R	2009/09/14	12.60	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
24/07/2009	€ / R	2009/09/14	14.05	Put	Currency Future	3,035.0000	2,892.0000	(4.712)	0	0	0
24/07/2009	€ / R	2009/09/14	15.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,832.0000	3,688.0000	(3.758)	0	0	0
24/07/2009	€ / R	2009/09/14	13.30	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
24/07/2009	€ / R	2009/09/14	12.25	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
24/07/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,539.0000	2,397.0000	(5.593)	0	0	0
24/07/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,611.0000	1,474.0000	(8.504)	0	0	0
24/07/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,836.0000	2,694.0000	(5.007)	0	0	0
24/07/2009	€ / R	2009/09/14	7.20	Call	Currency Future	3,821.0000	3,964.0000	3.742	0	0	0
24/07/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,985.0000	2,842.0000	(4.791)	0	0	0
24/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	13.05	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
24/07/2009	€ / R	2009/09/14	13.15	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
24/07/2009	€ / R	2009/09/14	12.20	Call	Currency Future	54.0000	65.0000	20.370	0	0	0
24/07/2009	€ / R	2009/09/14	12.85	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
24/07/2009	€ / R	2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	14.10	Put	Currency Future	3,084.0000	2,942.0000	(4.604)	0	0	0
24/07/2009	€ / R	2009/09/14	13.05	Put	Currency Future	2,048.0000	1,908.0000	(6.836)	0	0	0
24/07/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,440.0000	2,299.0000	(5.779)	0	0	0
24/07/2009	€ / R	2009/09/14	11.90	Put	Currency Future	962.0000	835.0000	(13.202)	0	0	0
24/07/2009	€ / R	2009/09/14	14.25	Put	Currency Future	3,234.0000	3,091.0000	(4.422)	0	0	0
24/07/2009	€ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	14.20	Put	Currency Future	3,184.0000	3,041.0000	(4.491)	0	0	0
24/07/2009	€ / R	2009/09/14	12.75	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
24/07/2009	€ / R	2009/09/14	13.30	Put	Currency Future	2,293.0000	2,152.0000	(6.149)	0	0	0
24/07/2009	€ / R	2009/09/14	13.45	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
24/07/2009	€ / R	2009/09/14	11.10	Call	Currency Future	264.0000	325.0000	23.106	0	0	0
24/07/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,950.0000	1,810.0000	(7.179)	0	0	0
24/07/2009	€ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	14.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	€ / R	2009/09/14	11.40	Call	Currency Future	171.0000	207.0000	21.053	0	0	0
24/07/2009	€ / R	2009/09/14	14.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,621.0000	3,764.0000	3.949	0	0	0
24/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,097.0000	1,956.0000	(6.724)	0	0	0
24/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,756.0000	1,617.0000	(7.916)	0	0	0
24/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,588.0000	2,447.0000	(5.448)	0	0	0
24/07/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
24/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
24/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	918.0000	793.0000	(13.617)	0	0	0
24/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
24/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
24/07/2009	€ / R 2009/09/14	8.05	Call	Currency Future	2,971.0000	3,114.0000	4.813	0	0	0
24/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,379.0000	8,236.0000	(1.707)	0	0	0
24/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,786.0000	2,644.0000	(5.097)	0	0	0
24/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
24/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,435.0000	1,575.0000	9.756	0	0	0
24/07/2009	€ / R 2009/09/14	15.05	Put	Currency Future	4,031.0000	3,888.0000	(3.548)	0	0	0
24/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	832.0000	710.0000	(14.663)	0	0	0
24/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,142.0000	1,010.0000	(11.559)	0	0	0
24/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	3,134.0000	2,991.0000	(4.563)	0	0	0
24/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,621.0000	2,764.0000	5.456	0	0	0
24/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,146.0000	2,005.0000	(6.570)	0	0	0
24/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	388.0000	476.0000	22.680	0	0	0
24/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	15.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	102.0000	124.0000	21.569	0	0	0
24/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,563.0000	1,426.0000	(8.765)	0	0	0
24/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,853.0000	1,713.0000	(7.555)	0	0	0
24/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	83.0000	56.0000	(32.530)	0	0	0
24/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
24/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,638.0000	2,496.0000	(5.383)	0	0	0
24/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	127.0000	154.0000	21.260	0	0	0
24/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	375.0000	285.0000	(24.000)	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
24/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
24/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	217.0000	162.0000	(25.346)	0	0	0
24/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,371.0000	3,514.0000	4.242	0	0	0
24/07/2009	€ / R 2009/09/14	10.05	Put	Currency Future	33.0000	23.0000	(30.303)	0	0	0
24/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,374.0000	1,239.0000	(9.825)	0	0	0
24/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	703.0000	821.0000	16.785	0	0	0
24/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	314.0000	238.0000	(24.204)	0	0	0
24/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	246.0000	299.0000	21.545	0	0	0
24/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
24/07/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,321.0000	2,464.0000	6.161	0	0	0
24/07/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,003.0000	1,138.0000	13.460	0	0	0
24/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,490.0000	2,348.0000	(5.703)	0	0	0
24/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,379.0000	6,236.0000	(2.242)	0	0	0
24/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
24/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	550.0000	443.0000	(19.455)	0	0	0
24/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,804.0000	1,665.0000	(7.705)	0	0	0
24/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,321.0000	3,464.0000	4.306	0	0	0
24/07/2009	€ / R 2009/09/14	9.05	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
24/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	82.0000	99.0000	20.732	0	0	0
24/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	513.0000	409.0000	(20.273)	0	0	0
24/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	82.0000	99.0000	20.732	0	0	0
24/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	17.05	Put	Currency Future	6,029.0000	5,886.0000	(2.372)	0	0	0
24/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,853.0000	1,713.0000	(7.555)	0	0	0
24/07/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,179.0000	6,036.0000	(2.314)	0	0	0
24/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	184.0000	223.0000	21.196	0	0	0
24/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	962.0000	835.0000	(13.202)	0	0	0
24/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,371.0000	2,514.0000	6.031	0	0	0
24/07/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	58.0000	69.0000	18.966	0	0	0
24/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	513.0000	409.0000	(20.273)	0	0	0
24/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,194.0000	2,054.0000	(6.381)	0	0	0
24/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	516.0000	619.0000	19.961	0	0	0
24/07/2009	€ / R 2009/09/14	9.05	Call	Currency Future	1,976.0000	2,117.0000	7.136	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,391.0000	2,250.0000	(5.897)	0	0	0
24/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,374.0000	1,239.0000	(9.825)	0	0	0
24/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,386.0000	1,526.0000	10.101	0	0	0
24/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,026.0000	2,167.0000	6.960	0	0	0
24/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	8,129.0000	7,986.0000	(1.759)	0	0	0
24/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,999.0000	1,859.0000	(7.004)	0	0	0
24/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	146.0000	105.0000	(28.082)	0	0	0
24/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	93.0000	64.0000	(31.183)	0	0	0
24/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,342.0000	2,201.0000	(6.020)	0	0	0
24/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	184.0000	223.0000	21.196	0	0	0
24/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	284.0000	352.0000	23.944	0	0	0
24/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
24/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	664.0000	778.0000	17.169	0	0	0
24/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	914.0000	1,042.0000	14.004	0	0	0
24/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
24/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,071.0000	5,214.0000	2.820	0	0	0
24/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,244.0000	2,103.0000	(6.283)	0	0	0
24/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
24/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	43.0000	28.0000	(34.884)	0	0	0
24/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,630.0000	4,486.0000	(3.110)	0	0	0
24/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,075.0000	2,216.0000	6.795	0	0	0
24/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
24/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,021.0000	3,164.0000	4.734	0	0	0
24/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	34.0000	40.0000	17.647	0	0	0
24/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
24/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
24/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
24/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,049.0000	1,186.0000	13.060	0	0	0
24/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,187.0000	1,055.0000	(11.120)	0	0	0
24/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	4,131.0000	3,988.0000	(3.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	375.0000	285.0000	(24.000)	0	0	0
24/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,611.0000	1,474.0000	(8.504)	0	0	0
24/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
24/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,979.0000	5,836.0000	(2.392)	0	0	0
24/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
24/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	6,129.0000	5,986.0000	(2.333)	0	0	0
24/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	450.0000	545.0000	21.111	0	0	0
24/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,337.0000	1,477.0000	10.471	0	0	0
24/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	36.0000	43.0000	19.444	0	0	100
24/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,979.0000	7,836.0000	(1.792)	0	0	0
24/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,516.0000	1,379.0000	(9.037)	0	0	0
24/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,571.0000	3,714.0000	4.004	0	0	0
24/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
24/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,931.0000	3,788.0000	(3.638)	0	0	0
24/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,021.0000	4,164.0000	3.556	0	0	0
24/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	1,877.0000	2,019.0000	7.565	0	0	0
24/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,342.0000	2,201.0000	(6.020)	0	0	0
24/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
24/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	2,871.0000	3,014.0000	4.981	0	0	0
24/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	158.0000	193.0000	22.152	0	0	0
24/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,659.0000	1,521.0000	(8.318)	0	0	0
24/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,429.0000	5,286.0000	(2.634)	0	0	0
24/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
24/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,981.0000	3,838.0000	(3.592)	0	0	0
24/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	588.0000	478.0000	(18.707)	0	0	0
24/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	30.0000	35.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
24/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	588.0000	478.0000	(18.707)	0	0	0
24/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
24/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	158.0000	193.0000	22.152	0	0	0
24/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,530.0000	4,387.0000	(3.157)	0	0	0
24/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	246.0000	299.0000	21.545	0	0	0
24/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	748.0000	629.0000	(15.909)	0	0	0
24/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	3,871.0000	4,014.0000	3.694	0	0	0
24/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	7,079.0000	6,936.0000	(2.020)	0	0	0
24/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,680.0000	4,536.0000	(3.077)	0	0	0
24/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,529.0000	8,386.0000	(1.677)	0	0	0
24/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	213.0000	258.0000	21.127	0	0	0
24/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	118.0000	143.0000	21.186	0	0	0
24/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,529.0000	6,386.0000	(2.190)	0	0	0
24/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	442.0000	344.0000	(22.172)	0	0	0
24/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,679.0000	6,536.0000	(2.141)	0	0	0
24/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	117.0000	83.0000	(29.060)	0	0	0
24/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	4,081.0000	3,938.0000	(3.504)	0	0	0
24/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,929.0000	6,786.0000	(2.064)	0	0	0
24/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
24/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,421.0000	3,564.0000	4.180	0	0	0
24/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,679.0000	8,536.0000	(1.648)	0	0	0
24/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	127.0000	154.0000	21.260	0	0	0
24/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,484.0000	1,624.0000	9.434	0	0	0
24/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
24/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	110.0000	133.0000	20.909	0	0	0
24/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	588.0000	697.0000	18.537	0	0	0
24/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	2,048.0000	1,908.0000	(6.836)	0	0	0
24/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	1,927.0000	2,068.0000	7.317	0	0	0
24/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,629.0000	6,486.0000	(2.157)	0	0	0
24/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	198.0000	240.0000	21.212	0	0	0
24/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,471.0000	3,614.0000	4.120	0	0	0
24/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	552.0000	657.0000	19.022	0	0	0
24/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	47.0000	56.0000	19.149	0	0	0
24/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,471.0000	2,614.0000	5.787	0	0	0
24/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	131.0000	93.0000	(29.008)	0	0	0
24/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
24/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	118.0000	143.0000	21.186	0	0	0
24/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,327.0000	1,192.0000	(10.173)	0	0	0
24/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,533.0000	1,673.0000	9.132	0	0	0
24/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	748.0000	629.0000	(15.909)	0	0	0
24/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	4,921.0000	5,064.0000	2.906	0	0	0
24/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	477.0000	376.0000	(21.174)	0	0	0
24/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,479.0000	6,336.0000	(2.207)	0	0	0
24/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
24/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	67.0000	80.0000	19.403	0	0	0
24/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,779.0000	1,920.0000	7.926	0	0	0
24/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	1,006.0000	878.0000	(12.724)	0	0	0
24/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	147.0000	179.0000	21.769	0	0	0
24/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,480.0000	4,337.0000	(3.192)	0	0	0
24/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	666.0000	552.0000	(17.117)	0	0	0
24/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	1,096.0000	966.0000	(11.861)	0	0	0
24/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	789.0000	669.0000	(15.209)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	171.0000	207.0000	21.053	0	0	0
24/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,771.0000	2,914.0000	5.161	0	0	0
24/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	627.0000	515.0000	(17.863)	0	0	0
24/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	105.0000	73.0000	(30.476)	0	0	0
24/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	827.0000	952.0000	15.115	0	0	0
24/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,142.0000	1,010.0000	(11.559)	0	0	0
24/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	707.0000	590.0000	(16.549)	0	0	0
24/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
24/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	77.0000	92.0000	19.481	0	0	0
24/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	625.0000	737.0000	17.920	0	0	0
24/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	57.0000	38.0000	(33.333)	0	0	0
24/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	41.0000	49.0000	19.512	0	0	0
24/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	137.0000	166.0000	21.168	0	0	0
24/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,230.0000	4,087.0000	(3.381)	0	0	0
24/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	72.0000	86.0000	19.444	0	0	0
24/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,479.0000	8,336.0000	(1.687)	0	0	0
24/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,229.0000	8,086.0000	(1.738)	0	0	0
24/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	1,051.0000	922.0000	(12.274)	0	0	0
24/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	550.0000	443.0000	(19.455)	0	0	0
24/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,579.0000	5,436.0000	(2.563)	0	0	0
24/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,421.0000	1,285.0000	(9.571)	0	0	0
24/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,229.0000	6,086.0000	(2.296)	0	0	0
24/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,483.0000	3,340.0000	(4.106)	0	0	0
24/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
24/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,582.0000	3,439.0000	(3.992)	0	0	0
24/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,379.0000	7,236.0000	(1.938)	0	0	0
24/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,421.0000	2,564.0000	5.907	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,771.0000	3,914.0000	3.792	0	0	0
24/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
24/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	785.0000	907.0000	15.541	0	0	0
24/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,879.0000	5,736.0000	(2.432)	0	0	0
24/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,786.0000	2,644.0000	(5.097)	0	0	0
24/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	4,280.0000	4,137.0000	(3.341)	0	0	0
24/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	58.0000	69.0000	18.966	0	0	0
24/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	3,084.0000	2,942.0000	(4.604)	0	0	0
24/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	65.0000	43.0000	(33.846)	0	0	0
24/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,383.0000	3,240.0000	(4.227)	0	0	0
24/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,279.0000	6,136.0000	(2.277)	0	0	0
24/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,631.0000	1,772.0000	8.645	0	0	0
24/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,283.0000	3,140.0000	(4.356)	0	0	0
24/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,279.0000	8,136.0000	(1.727)	0	0	0
24/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,729.0000	1,871.0000	8.213	0	0	0
24/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
24/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,187.0000	1,055.0000	(11.120)	0	0	0
24/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,380.0000	4,237.0000	(3.265)	0	0	0
24/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	238.0000	179.0000	(24.790)	0	0	0
24/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	359.0000	443.0000	23.398	0	0	0
24/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
24/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,121.0000	3,264.0000	4.582	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R	2009/09/14	6.40	Call	Currency Future	4,621.0000	4,764.0000	3.095	0	0	0
24/07/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,659.0000	1,521.0000	(8.318)	0	0	0
24/07/2009	€ / R	2009/09/14	8.30	Call	Currency Future	2,721.0000	2,864.0000	5.255	0	0	0
24/07/2009	€ / R	2009/09/14	7.50	Call	Currency Future	3,521.0000	3,664.0000	4.061	0	0	0
24/07/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,521.0000	2,664.0000	5.672	0	0	0
24/07/2009	€ / R	2009/09/14	7.30	Call	Currency Future	3,721.0000	3,864.0000	3.843	0	0	0
24/07/2009	€ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,383.0000	3,240.0000	(4.227)	0	0	0
24/07/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,902.0000	1,762.0000	(7.361)	0	0	0
24/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
24/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,804.0000	1,665.0000	(7.705)	0	0	0
24/07/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,708.0000	1,569.0000	(8.138)	0	0	0
24/07/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,588.0000	2,447.0000	(5.448)	0	0	0
24/07/2009	€ / R	2009/09/14	12.80	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
24/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	€ / R	2009/09/14	12.70	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
24/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,283.0000	3,140.0000	(4.356)	0	0	0
24/07/2009	€ / R	2009/09/14	13.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
24/07/2009	€ / R	2009/09/14	10.95	Call	Currency Future	331.0000	411.0000	24.169	0	0	0
24/07/2009	€ / R	2009/09/14	10.95	Put	Currency Future	261.0000	197.0000	(24.521)	0	0	0
24/07/2009	€ / R	2009/12/14			Currency Future	11.2115	11.3570	1.298	11.2800	11.2100	12,014
24/07/2009	€ / R	2009/12/14	13.85	Call	Currency Future	75.0000	85.0000	13.333	0	0	0
24/07/2009	€ / R	2009/12/14	13.90	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
24/07/2009	€ / R	2009/12/14	8.65	Call	Currency Future	2,576.0000	2,719.0000	5.551	0	0	0
24/07/2009	€ / R	2009/12/14	12.65	Call	Currency Future	183.0000	202.0000	10.383	0	0	0
24/07/2009	€ / R	2009/12/14	11.25	Call	Currency Future	501.0000	564.0000	12.575	0	0	0
24/07/2009	€ / R	2009/12/14	13.10	Put	Currency Future	2,027.0000	1,894.0000	(6.561)	0	0	0
24/07/2009	€ / R	2009/12/14	7.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,622.0000	1,495.0000	(7.830)	0	0	0
24/07/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,713.0000	2,578.0000	(4.976)	0	0	0
24/07/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,644.0000	6,499.0000	(2.182)	0	0	0
24/07/2009	€ / R	2009/12/14	13.60	Call	Currency Future	93.0000	106.0000	13.978	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,564.0000	3,708.0000	4.040	0	0	0
24/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	178.0000	195.0000	9.551	0	0	0
24/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	520.0000	588.0000	13.077	0	0	0
24/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,982.0000	1,849.0000	(6.710)	0	0	0
24/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,760.0000	2,625.0000	(4.891)	0	0	0
24/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
24/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,120.0000	1,986.0000	(6.321)	0	0	0
24/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	369.0000	413.0000	11.924	0	0	0
24/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	143.0000	156.0000	9.091	0	0	0
24/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
24/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,614.0000	1,751.0000	8.488	0	0	0
24/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
24/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,035.0000	923.0000	(10.821)	0	0	0
24/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,800.0000	1,670.0000	(7.222)	0	0	0
24/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,482.0000	2,349.0000	(5.359)	0	0	0
24/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,386.0000	1,519.0000	9.596	0	0	0
24/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	330.0000	269.0000	(18.485)	0	0	0
24/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	97.0000	110.0000	13.402	0	0	0
24/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	509.0000	431.0000	(15.324)	0	0	0
24/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	162.0000	177.0000	9.259	0	0	0
24/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,640.0000	8,495.0000	(1.678)	0	0	0
24/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,949.0000	2,812.0000	(4.646)	0	0	0
24/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	453.0000	380.0000	(16.115)	0	0	0
24/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,315.0000	3,460.0000	4.374	0	0	0
24/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,254.0000	2,124.0000	(5.768)	0	0	0
24/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	106.0000	120.0000	13.208	0	0	0
24/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	296.0000	330.0000	11.486	0	0	0
24/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,578.0000	1,452.0000	(7.985)	0	0	0
24/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	157.0000	172.0000	9.554	0	0	0
24/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,544.0000	6,399.0000	(2.216)	0	0	0
24/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	85.0000	97.0000	14.118	0	0	0
24/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,902.0000	2,765.0000	(4.721)	0	0	0
24/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	401.0000	333.0000	(16.958)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,331.0000	2,474.0000	6.135	0	0	0
24/07/2009	€ / R 2009/12/14	17.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,074.0000	961.0000	(10.521)	0	0	0
24/07/2009	€ / R 2009/12/14	11.25	Put	Currency Future	539.0000	457.0000	(15.213)	0	0	0
24/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	152.0000	166.0000	9.211	0	0	0
24/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	613.0000	690.0000	12.561	0	0	0
24/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	74.0000	62.0000	(16.216)	0	0	0
24/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,046.0000	1,162.0000	11.090	0	0	0
24/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,574.0000	2,440.0000	(5.206)	0	0	0
24/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
24/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,890.0000	1,759.0000	(6.931)	0	0	0
24/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	85.0000	71.0000	(16.471)	0	0	0
24/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,613.0000	3,758.0000	4.013	0	0	0
24/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,704.0000	4,560.0000	(3.061)	0	0	0
24/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	115.0000	131.0000	13.913	0	0	0
24/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	134.0000	105.0000	(21.642)	0	0	0
24/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,540.0000	8,395.0000	(1.698)	0	0	0
24/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,390.0000	8,245.0000	(1.728)	0	0	0
24/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	189.0000	209.0000	10.582	0	0	0
24/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,667.0000	2,532.0000	(5.062)	0	0	0
24/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,296.0000	1,428.0000	10.185	0	0	0
24/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	53.0000	44.0000	(16.981)	0	0	0
24/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,405.0000	1,282.0000	(8.754)	0	0	0
24/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
24/07/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,395.0000	6,250.0000	(2.267)	0	0	0
24/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,853.0000	4,709.0000	(2.967)	0	0	0
24/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,155.0000	1,039.0000	(10.043)	0	0	0
24/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	216.0000	239.0000	10.648	0	0	0
24/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,299.0000	2,168.0000	(5.698)	0	0	0
24/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,845.0000	1,715.0000	(7.046)	0	0	0
24/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
24/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,670.0000	3,529.0000	(3.842)	0	0	0
24/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	216.0000	239.0000	10.648	0	0	0
24/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,654.0000	4,510.0000	(3.094)	0	0	0
24/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	93.0000	106.0000	13.978	0	0	0
24/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,114.0000	1,000.0000	(10.233)	0	0	0
24/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,405.0000	1,282.0000	(8.754)	0	0	0
24/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,982.0000	1,849.0000	(6.710)	0	0	0
24/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
24/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
24/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,666.0000	1,538.0000	(7.683)	0	0	0
24/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,139.0000	3,001.0000	(4.396)	0	0	0
24/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	276.0000	307.0000	11.232	0	0	0
24/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	231.0000	256.0000	10.823	0	0	0
24/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,209.0000	2,077.0000	(5.976)	0	0	0
24/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	63.0000	72.0000	14.286	0	0	0
24/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,816.0000	3,675.0000	(3.695)	0	0	0
24/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,625.0000	2,768.0000	5.448	0	0	0
24/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,719.0000	3,578.0000	(3.791)	0	0	0
24/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,944.0000	2,084.0000	7.202	0	0	0
24/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
24/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	89.0000	101.0000	13.483	0	0	0
24/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,320.0000	1,199.0000	(9.167)	0	0	0
24/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,667.0000	2,532.0000	(5.062)	0	0	0
24/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	139.0000	151.0000	8.633	0	0	0
24/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,803.0000	4,659.0000	(2.998)	0	0	0
24/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
24/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,209.0000	2,077.0000	(5.976)	0	0	0
24/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	115.0000	131.0000	13.913	0	0	0
24/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	111.0000	125.0000	12.613	0	0	0
24/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
24/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,661.0000	1,798.0000	8.248	0	0	0
24/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	353.0000	290.0000	(17.847)	0	0	0
24/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,528.0000	2,394.0000	(5.301)	0	0	0
24/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
24/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	664.0000	747.0000	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
24/07/2009	€ / R 2009/12/14	19.35	Put	Currency Future	0.0000	7,996.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,254.0000	2,124.0000	(5.768)	0	0	0
24/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,991.0000	7,846.0000	(1.815)	0	0	0
24/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	120.0000	134.0000	11.667	0	0	0
24/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	737.0000	639.0000	(13.297)	0	0	0
24/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
24/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,456.0000	4,313.0000	(3.209)	0	0	0
24/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,912.0000	4,058.0000	3.732	0	0	0
24/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,365.0000	3,510.0000	4.309	0	0	0
24/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,252.0000	1,383.0000	10.463	0	0	0
24/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	266.0000	296.0000	11.278	0	0	0
24/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,578.0000	1,452.0000	(7.985)	0	0	0
24/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,096.0000	5,951.0000	(2.379)	0	0	0
24/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	398.0000	446.0000	12.060	0	0	0
24/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
24/07/2009	€ / R 2009/12/14	15.35	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
24/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	157.0000	172.0000	9.554	0	0	0
24/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	78.0000	89.0000	14.103	0	0	0
24/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	565.0000	637.0000	12.743	0	0	0
24/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	147.0000	161.0000	9.524	0	0	0
24/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
24/07/2009	€ / R 2009/12/14	15.35	Put	Currency Future	0.0000	4,017.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,185.0000	2,327.0000	6.499	0	0	0
24/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,344.0000	2,213.0000	(5.589)	0	0	0
24/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	66.0000	75.0000	13.636	0	0	0
24/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
24/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,936.0000	1,804.0000	(6.818)	0	0	0
24/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,110.0000	3,968.0000	(3.455)	0	0	0
24/07/2009	€ / R 2009/12/14	17.35	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
24/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,482.0000	2,349.0000	(5.359)	0	0	0
24/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	808.0000	706.0000	(12.624)	0	0	0
24/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	139.0000	151.0000	8.633	0	0	0
24/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,902.0000	4,758.0000	(2.938)	0	0	0
24/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
24/07/2009	€ / R 2009/12/14	17.35	Put	Currency Future	0.0000	6,001.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	691.0000	776.0000	12.301	0	0	0
24/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,167.0000	3,311.0000	4.547	0	0	0
24/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	286.0000	318.0000	11.189	0	0	0
24/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,091.0000	7,946.0000	(1.792)	0	0	0
24/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
24/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,233.0000	2,376.0000	6.404	0	0	0
24/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
24/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
24/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	111.0000	125.0000	12.613	0	0	0
24/07/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	69.0000	58.0000	(15.942)	0	0	0
24/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	90.0000	76.0000	(15.556)	0	0	0
24/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	97.0000	110.0000	13.402	0	0	0
24/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	189.0000	209.0000	10.582	0	0	0
24/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,996.0000	2,859.0000	(4.573)	0	0	0
24/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	97.0000	81.0000	(16.495)	0	0	0
24/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,407.0000	4,263.0000	(3.268)	0	0	0
24/07/2009	€ / R 2009/12/14	11.35	Put	Currency Future	0.0000	512.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,431.0000	1,565.0000	9.364	0	0	0
24/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,491.0000	1,366.0000	(8.384)	0	0	0
24/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
24/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	€ / R 2009/12/14	11.35	Call	Currency Future	0.0000	519.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,380.0000	2,523.0000	6.008	0	0	0
24/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
24/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,436.0000	2,303.0000	(5.460)	0	0	0
24/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	224.0000	248.0000	10.714	0	0	0
24/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	482.0000	541.0000	12.241	0	0	0
24/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,208.0000	1,338.0000	10.762	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
24/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	120.0000	134.0000	11.667	0	0	0
24/07/2009	€ / R 2009/12/14	10.35	Put	Currency Future	0.0000	112.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,865.0000	3,723.0000	(3.674)	0	0	0
24/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,362.0000	1,241.0000	(8.884)	0	0	0
24/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,091.0000	2,953.0000	(4.465)	0	0	0
24/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	570.0000	484.0000	(15.088)	0	0	0
24/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,216.0000	3,361.0000	4.509	0	0	0
24/07/2009	€ / R 2009/12/14	17.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,299.0000	2,168.0000	(5.698)	0	0	0
24/07/2009	€ / R 2009/12/14	10.35	Call	Currency Future	0.0000	1,119.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,528.0000	2,394.0000	(5.301)	0	0	0
24/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	772.0000	672.0000	(12.953)	0	0	0
24/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,118.0000	3,262.0000	4.618	0	0	0
24/07/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,046.0000	5,902.0000	(2.382)	0	0	0
24/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	167.0000	183.0000	9.581	0	0	0
24/07/2009	€ / R 2009/12/14	7.35	Call	Currency Future	0.0000	4,008.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	135.0000	147.0000	8.889	0	0	0
24/07/2009	€ / R 2009/12/14	19.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,073.0000	1,940.0000	(6.416)	0	0	0
24/07/2009	€ / R 2009/12/14	10.25	Put	Currency Future	122.0000	99.0000	(18.852)	0	0	0
24/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	172.0000	189.0000	9.884	0	0	0
24/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	101.0000	115.0000	13.861	0	0	0
24/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,845.0000	1,715.0000	(7.046)	0	0	0
24/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	89.0000	101.0000	13.483	0	0	0
24/07/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,083.0000	1,206.0000	11.357	0	0	0
24/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,710.0000	1,582.0000	(7.485)	0	0	0
24/07/2009	€ / R 2009/12/14	8.35	Call	Currency Future	0.0000	3,015.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	126.0000	138.0000	9.524	0	0	0
24/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,622.0000	1,495.0000	(7.830)	0	0	0
24/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,902.0000	2,765.0000	(4.721)	0	0	0
24/07/2009	€ / R 2009/12/14	8.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	131.0000	143.0000	9.160	0	0	0
24/07/2009	€ / R 2009/12/14	9.35	Call	Currency Future	0.0000	2,036.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,390.0000	2,258.0000	(5.523)	0	0	0
24/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	183.0000	202.0000	10.383	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	135.0000	147.0000	8.889	0	0	0
24/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	384.0000	429.0000	11.719	0	0	0
24/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,464.0000	3,609.0000	4.186	0	0	0
24/07/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,962.0000	4,107.0000	3.660	0	0	0
24/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,694.0000	6,549.0000	(2.166)	0	0	0
24/07/2009	€ / R 2009/12/14	9.35	Put	Currency Future	0.0000	29.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,436.0000	2,303.0000	(5.460)	0	0	0
24/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	202.0000	223.0000	10.396	0	0	0
24/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,073.0000	1,940.0000	(6.416)	0	0	0
24/07/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,755.0000	1,626.0000	(7.350)	0	0	0
24/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	€ / R 2009/12/14	8.35	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
24/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	414.0000	463.0000	11.836	0	0	0
24/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	75.0000	85.0000	13.333	0	0	0
24/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/07/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,970.0000	3,114.0000	4.848	0	0	0
24/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,920.0000	3,064.0000	4.932	0	0	0
24/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
24/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	143.0000	156.0000	9.091	0	0	0
24/07/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,041.0000	7,896.0000	(1.803)	0	0	0
24/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
24/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,399.0000	5,255.0000	(2.667)	0	0	0
24/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	702.0000	606.0000	(13.675)	0	0	0
24/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,164.0000	2,031.0000	(6.146)	0	0	0
24/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,760.0000	2,625.0000	(4.891)	0	0	0
24/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	248.0000	275.0000	10.887	0	0	0
24/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,690.0000	8,545.0000	(1.669)	0	0	0
24/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
24/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
24/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,893.0000	6,748.0000	(2.104)	0	0	0
24/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,997.0000	5,852.0000	(2.418)	0	0	0
24/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,854.0000	2,718.0000	(4.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,992.0000	2,133.0000	7.078	0	0	0
24/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
24/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,027.0000	1,894.0000	(6.561)	0	0	0
24/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,428.0000	3,288.0000	(4.084)	0	0	0
24/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	82.0000	93.0000	13.415	0	0	0
24/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	748.0000	838.0000	12.032	0	0	0
24/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
24/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,914.0000	3,772.0000	(3.628)	0	0	0
24/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	69.0000	78.0000	13.043	0	0	0
24/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,236.0000	1,118.0000	(9.547)	0	0	0
24/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	228.0000	180.0000	(21.053)	0	0	0
24/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,713.0000	2,578.0000	(4.976)	0	0	0
24/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	286.0000	231.0000	(19.231)	0	0	0
24/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	63.0000	72.0000	14.286	0	0	0
24/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,061.0000	3,919.0000	(3.497)	0	0	0
24/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,807.0000	2,671.0000	(4.845)	0	0	0
24/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,043.0000	6,898.0000	(2.059)	0	0	0
24/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,136.0000	2,278.0000	6.648	0	0	0
24/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,620.0000	2,486.0000	(5.115)	0	0	0
24/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,549.0000	5,404.0000	(2.613)	0	0	0
24/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
24/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,522.0000	1,658.0000	8.936	0	0	0
24/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
24/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	839.0000	937.0000	11.681	0	0	0
24/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
24/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	957.0000	848.0000	(11.390)	0	0	0
24/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	209.0000	231.0000	10.526	0	0	0
24/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,448.0000	1,324.0000	(8.564)	0	0	0
24/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	356.0000	398.0000	11.798	0	0	0
24/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,534.0000	1,409.0000	(8.149)	0	0	0
24/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	844.0000	741.0000	(12.204)	0	0	0
24/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	319.0000	355.0000	11.285	0	0	0
24/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	196.0000	216.0000	10.204	0	0	0
24/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,040.0000	2,181.0000	6.912	0	0	0
24/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	446.0000	500.0000	12.108	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
24/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
24/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	635.0000	543.0000	(14.488)	0	0	0
24/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
24/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
24/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,019.0000	3,163.0000	4.770	0	0	0
24/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
24/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,342.0000	7,197.0000	(1.975)	0	0	0
24/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	240.0000	266.0000	10.833	0	0	0
24/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,012.0000	4,157.0000	3.614	0	0	0
24/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
24/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,278.0000	1,159.0000	(9.311)	0	0	0
24/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	307.0000	342.0000	11.401	0	0	0
24/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,122.0000	1,249.0000	11.319	0	0	0
24/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,708.0000	1,845.0000	8.021	0	0	0
24/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
24/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	55.0000	63.0000	14.545	0	0	0
24/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	248.0000	275.0000	10.887	0	0	13,397
24/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,847.0000	5,702.0000	(2.480)	0	0	0
24/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	996.0000	885.0000	(11.145)	0	0	0
24/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,012.0000	3,870.0000	(3.539)	0	0	0
24/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,357.0000	4,214.0000	(3.282)	0	0	0
24/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,555.0000	4,412.0000	(3.139)	0	0	0
24/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	39.0000	45.0000	15.385	0	0	12,462
24/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
24/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,044.0000	2,906.0000	(4.534)	0	0	0
24/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	589.0000	663.0000	12.564	0	0	0
24/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,195.0000	1,078.0000	(9.791)	0	0	0
24/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,445.0000	6,300.0000	(2.250)	0	0	0
24/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	110.0000	92.0000	(16.364)	0	0	0
24/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	330.0000	369.0000	11.818	0	0	0
24/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	427.0000	356.0000	(16.628)	0	0	0
24/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,477.0000	2,621.0000	5.813	0	0	0
24/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	881.0000	776.0000	(11.918)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	257.0000	285.0000	10.895	0	0	0
24/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	343.0000	383.0000	11.662	0	0	0
24/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	246.0000	196.0000	(20.325)	0	0	0
24/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	919.0000	812.0000	(11.643)	0	0	0
24/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,236.0000	1,118.0000	(9.547)	0	0	0
24/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	542.0000	612.0000	12.915	0	0	0
24/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	481.0000	405.0000	(15.800)	0	0	0
24/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,440.0000	8,295.0000	(1.718)	0	0	0
24/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,476.0000	3,336.0000	(4.028)	0	0	0
24/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
24/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	719.0000	807.0000	12.239	0	0	0
24/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	308.0000	250.0000	(18.831)	0	0	0
24/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
24/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	65.0000	54.0000	(16.923)	0	0	0
24/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
24/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	377.0000	311.0000	(17.507)	0	0	0
24/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,621.0000	3,481.0000	(3.866)	0	0	0
24/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	430.0000	481.0000	11.860	0	0	0
24/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,415.0000	3,559.0000	4.217	0	0	0
24/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,822.0000	2,966.0000	5.103	0	0	0
24/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	668.0000	574.0000	(14.072)	0	0	0
24/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
24/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,429.0000	2,572.0000	5.887	0	0	0
24/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,849.0000	1,988.0000	7.518	0	0	0
24/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,573.0000	3,432.0000	(3.946)	0	0	0
24/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,476.0000	1,611.0000	9.146	0	0	0
24/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	638.0000	718.0000	12.539	0	0	0
24/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,506.0000	4,362.0000	(3.196)	0	0	0
24/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	266.0000	213.0000	(19.925)	0	0	0
24/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,524.0000	3,384.0000	(3.973)	0	0	0
24/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,196.0000	6,051.0000	(2.340)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,514.0000	3,659.0000	4.126	0	0	0
24/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	177.0000	137.0000	(22.599)	0	0	0
24/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
24/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	808.0000	903.0000	11.757	0	0	0
24/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,605.0000	4,461.0000	(3.127)	0	0	0
24/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
24/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,568.0000	1,704.0000	8.673	0	0	0
24/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
24/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	777.0000	870.0000	11.969	0	0	0
24/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	939.0000	1,044.0000	11.182	0	0	0
24/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
24/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
24/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,527.0000	2,670.0000	5.659	0	0	0
24/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,295.0000	6,151.0000	(2.288)	0	0	0
24/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	974.0000	1,081.0000	10.986	0	0	0
24/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
24/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	162.0000	124.0000	(23.457)	0	0	0
24/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
24/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,290.0000	8,145.0000	(1.749)	0	0	0
24/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,191.0000	8,045.0000	(1.782)	0	0	0
24/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,209.0000	4,066.0000	(3.397)	0	0	0
24/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,813.0000	3,958.0000	3.803	0	0	0
24/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,613.0000	3,758.0000	4.013	0	0	0
24/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,713.0000	3,858.0000	3.905	0	0	0
24/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,723.0000	2,867.0000	5.288	0	0	0
24/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,308.0000	4,164.0000	(3.343)	0	0	0
24/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
24/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,331.0000	3,192.0000	(4.173)	0	0	0
24/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	193.0000	150.0000	(22.280)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
24/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
24/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,754.0000	1,893.0000	7.925	0	0	0
24/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	905.0000	1,007.0000	11.271	0	0	0
24/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	43.0000	36.0000	(16.279)	0	0	0
24/07/2009	€ / R 2010/03/15			Currency Future	11.4018	11.5489	1.290	0.0000	0.0000	1,116
24/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,171.0000	3,316.0000	4.573	0	0	0
24/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	306.0000	331.0000	8.170	0	0	0
24/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
24/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,694.0000	1,822.0000	7.556	0	0	0
24/07/2009	€ / R 2010/03/15	8.40	Call	Currency Future	0.0000	3,169.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	510.0000	441.0000	(13.529)	0	0	0
24/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
24/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,656.0000	8,510.0000	(1.687)	0	0	0
24/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,193.0000	2,336.0000	6.521	0	0	0
24/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,854.0000	1,732.0000	(6.580)	0	0	0
24/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,515.0000	3,661.0000	4.154	0	0	0
24/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	71.0000	80.0000	12.676	0	0	0
24/07/2009	€ / R 2010/03/15	8.40	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,984.0000	1,860.0000	(6.250)	0	0	0
24/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,901.0000	3,763.0000	(3.538)	0	0	0
24/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	179.0000	148.0000	(17.318)	0	0	0
24/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	436.0000	373.0000	(14.450)	0	0	0
24/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,534.0000	2,678.0000	5.683	0	0	0
24/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,616.0000	3,480.0000	(3.761)	0	0	0
24/07/2009	€ / R 2010/03/15	9.40	Call	Currency Future	0.0000	2,191.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	812.0000	890.0000	9.606	0	0	0
24/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,964.0000	2,833.0000	(4.420)	0	0	0
24/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	440.0000	479.0000	8.864	0	0	0
24/07/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,666.0000	6,520.0000	(2.190)	0	0	0
24/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
24/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	888.0000	972.0000	9.459	0	0	0
24/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
24/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	66.0000	75.0000	13.636	0	0	0
24/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,186.0000	4,049.0000	(3.273)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2010/03/15	10.40	Call	Currency Future	0.0000	1,331.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	286.0000	309.0000	8.042	0	0	0
24/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
24/07/2009	€ / R 2010/03/15	18.05	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
24/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,330.0000	1,447.0000	8.797	0	0	0
24/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,568.0000	1,693.0000	7.972	0	0	0
24/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,290.0000	2,434.0000	6.288	0	0	0
24/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,565.0000	4,426.0000	(3.045)	0	0	0
24/07/2009	€ / R 2010/03/15	19.40	Put	Currency Future	0.0000	7,864.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	145.0000	119.0000	(17.931)	0	0	0
24/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	166.0000	182.0000	9.639	0	0	0
24/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
24/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	189.0000	207.0000	9.524	0	0	0
24/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	118.0000	129.0000	9.322	0	0	0
24/07/2009	€ / R 2010/03/15	7.55	Call	Currency Future	0.0000	4,007.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,418.0000	6,272.0000	(2.275)	0	0	0
24/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,852.0000	4,712.0000	(2.885)	0	0	0
24/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,238.0000	1,130.0000	(8.724)	0	0	0
24/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
24/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	788.0000	864.0000	9.645	0	0	0
24/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,692.0000	2,563.0000	(4.792)	0	0	0
24/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	88.0000	97.0000	10.227	0	0	0
24/07/2009	€ / R 2010/03/15	7.55	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
24/07/2009	€ / R 2010/03/15	17.80	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
24/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	100.0000	109.0000	9.000	0	0	0
24/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,485.0000	2,629.0000	5.795	0	0	0
24/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	156.0000	128.0000	(17.949)	0	0	0
24/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	194.0000	212.0000	9.278	0	0	0
24/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
24/07/2009	€ / R 2010/03/15	19.40	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	175.0000	191.0000	9.143	0	0	0
24/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
24/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,949.0000	3,810.0000	(3.520)	0	0	0
24/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	607.0000	663.0000	9.226	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
24/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,407.0000	1,527.0000	8.529	0	0	0
24/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	412.0000	351.0000	(14.806)	0	0	0
24/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	143.0000	156.0000	9.091	0	0	0
24/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,557.0000	8,410.0000	(1.718)	0	0	0
24/07/2009	€ / R 2010/03/15	17.40	Put	Currency Future	0.0000	5,877.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,447.0000	1,568.0000	8.362	0	0	0
24/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,117.0000	1,990.0000	(5.999)	0	0	0
24/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	116.0000	94.0000	(18.966)	0	0	0
24/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
24/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	313.0000	339.0000	8.307	0	0	0
24/07/2009	€ / R 2010/03/15	17.40	Call	Currency Future	0.0000	26.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,318.0000	3,463.0000	4.370	0	0	0
24/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	162.0000	177.0000	9.259	0	0	0
24/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	452.0000	492.0000	8.850	0	0	0
24/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	805.0000	714.0000	(11.304)	0	0	0
24/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,609.0000	1,735.0000	7.831	0	0	0
24/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,811.0000	1,690.0000	(6.681)	0	0	0
24/07/2009	€ / R 2010/03/15	15.40	Put	Currency Future	0.0000	3,953.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,339.0000	2,483.0000	6.156	0	0	0
24/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
24/07/2009	€ / R 2010/03/15	11.45	Call	Currency Future	660.0000	724.0000	9.697	0	0	0
24/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,737.0000	2,608.0000	(4.713)	0	0	0
24/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	536.0000	466.0000	(13.060)	0	0	0
24/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,614.0000	3,759.0000	4.012	0	0	0
24/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
24/07/2009	€ / R 2010/03/15	10.40	Put	Currency Future	0.0000	182.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
24/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,663.0000	3,527.0000	(3.713)	0	0	0
24/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,269.0000	3,414.0000	4.436	0	0	0
24/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,469.0000	4,331.0000	(3.088)	0	0	0
24/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,567.0000	6,421.0000	(2.223)	0	0	0
24/07/2009	€ / R 2010/03/15	9.40	Put	Currency Future	0.0000	42.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,407.0000	8,261.0000	(1.737)	0	0	0
24/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,010.0000	2,878.0000	(4.385)	0	0	0
24/07/2009	€ / R 2010/03/15	11.45	Put	Currency Future	708.0000	625.0000	(11.723)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	742.0000	815.0000	9.838	0	0	0
24/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
24/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
24/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	€ / R 2010/03/15	13.40	Call	Currency Future	0.0000	271.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,873.0000	2,742.0000	(4.560)	0	0	0
24/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,072.0000	1,947.0000	(6.033)	0	0	0
24/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
24/07/2009	€ / R 2010/03/15	15.40	Call	Currency Future	0.0000	102.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,806.0000	3,668.0000	(3.626)	0	0	0
24/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,200.0000	1,093.0000	(8.917)	0	0	0
24/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	280.0000	302.0000	7.857	0	0	0
24/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,602.0000	2,474.0000	(4.919)	0	0	0
24/07/2009	€ / R 2010/03/15	13.40	Put	Currency Future	0.0000	2,122.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,756.0000	4,616.0000	(2.944)	0	0	0
24/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	274.0000	296.0000	8.029	0	0	0
24/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	907.0000	811.0000	(10.584)	0	0	0
24/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	170.0000	186.0000	9.412	0	0	0
24/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	124.0000	135.0000	8.871	0	0	0
24/07/2009	€ / R 2010/03/15	7.40	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,367.0000	3,513.0000	4.336	0	0	0
24/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	167.0000	138.0000	(17.365)	0	0	0
24/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	559.0000	610.0000	9.123	0	0	0
24/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,522.0000	3,386.0000	(3.861)	0	0	0
24/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
24/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	765.0000	839.0000	9.673	0	0	0
24/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	429.0000	467.0000	8.858	0	0	0
24/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	204.0000	223.0000	9.314	0	0	0
24/07/2009	€ / R 2010/03/15	8.55	Call	Currency Future	0.0000	3,022.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,466.0000	3,611.0000	4.183	0	0	0
24/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,804.0000	4,664.0000	(2.914)	0	0	0
24/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,726.0000	1,606.0000	(6.952)	0	0	0
24/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,387.0000	2,532.0000	6.075	0	0	0
24/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
24/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
24/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	328.0000	355.0000	8.232	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
24/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,277.0000	1,168.0000	(8.536)	0	0	0
24/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	115.0000	126.0000	9.565	0	0	0
24/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,853.0000	3,715.0000	(3.582)	0	0	0
24/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	92.0000	73.0000	(20.652)	0	0	0
24/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,612.0000	4,474.0000	(2.992)	0	0	0
24/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,028.0000	1,903.0000	(6.164)	0	0	0
24/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	969.0000	1,060.0000	9.391	0	0	0
24/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,910.0000	4,056.0000	3.734	0	0	0
24/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	515.0000	562.0000	9.126	0	0	0
24/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,919.0000	2,787.0000	(4.522)	0	0	0
24/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	368.0000	311.0000	(15.489)	0	0	0
24/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,477.0000	1,362.0000	(7.786)	0	0	0
24/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	1,013.0000	913.0000	(9.872)	0	0	0
24/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
24/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,631.0000	2,776.0000	5.511	0	0	0
24/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	239.0000	260.0000	8.787	0	0	0
24/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	563.0000	490.0000	(12.966)	0	0	0
24/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,971.0000	5,828.0000	(2.395)	0	0	0
24/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	108.0000	87.0000	(19.444)	0	0	0
24/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	914.0000	1,000.0000	9.409	0	0	0
24/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,337.0000	2,211.0000	(5.392)	0	0	0
24/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	299.0000	324.0000	8.361	0	0	0
24/07/2009	€ / R 2010/03/15	17.45	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
24/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	378.0000	411.0000	8.730	0	0	0
24/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
24/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,564.0000	3,710.0000	4.097	0	0	0
24/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	250.0000	208.0000	(16.800)	0	0	0
24/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,487.0000	1,609.0000	8.204	0	0	0
24/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,369.0000	1,487.0000	8.619	0	0	0
24/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
24/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,152.0000	1,257.0000	9.115	0	0	0
24/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	135.0000	110.0000	(18.519)	0	0	0
24/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
24/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	591.0000	516.0000	(12.690)	0	0	0
24/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,436.0000	2,580.0000	5.911	0	0	0
24/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	55.0000	45.0000	(18.182)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
24/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,241.0000	2,385.0000	6.426	0	0	0
24/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	740.0000	654.0000	(11.622)	0	0	0
24/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,527.0000	1,651.0000	8.120	0	0	0
24/07/2009	€ / R 2010/03/15	7.40	Call	Currency Future	0.0000	4,155.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,708.0000	4,569.0000	(2.952)	0	0	0
24/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
24/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
24/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,241.0000	3,107.0000	(4.135)	0	0	0
24/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,716.0000	6,570.0000	(2.174)	0	0	0
24/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
24/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,220.0000	3,365.0000	4.503	0	0	0
24/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,517.0000	4,379.0000	(3.055)	0	0	0
24/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,926.0000	3,071.0000	4.956	0	0	0
24/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,758.0000	3,621.0000	(3.646)	0	0	0
24/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,900.0000	4,760.0000	(2.857)	0	0	0
24/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
24/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,957.0000	2,094.0000	7.001	0	0	0
24/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	110.0000	120.0000	9.091	0	0	0
24/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	268.0000	289.0000	7.836	0	0	0
24/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	641.0000	702.0000	9.516	0	0	0
24/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,417.0000	3,562.0000	4.243	0	0	0
24/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
24/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,827.0000	2,697.0000	(4.599)	0	0	0
24/07/2009	€ / R 2010/03/15	8.55	Put	Currency Future	0.0000	23.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	179.0000	196.0000	9.497	0	0	0
24/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	977.0000	879.0000	(10.031)	0	0	0
24/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
24/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	125.0000	102.0000	(18.400)	0	0	0
24/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	836.0000	917.0000	9.689	0	0	0
24/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,960.0000	7,814.0000	(1.834)	0	0	0
24/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,660.0000	4,521.0000	(2.983)	0	0	0
24/07/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,960.0000	4,105.0000	3.662	0	0	0
24/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	107.0000	117.0000	9.346	0	0	0
24/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,162.0000	1,056.0000	(9.122)	0	0	0
24/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,044.0000	3,905.0000	(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
24/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,897.0000	1,775.0000	(6.431)	0	0	0
24/07/2009	€ / R 2010/03/15	7.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
24/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
24/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	485.0000	418.0000	(13.814)	0	0	0
24/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	872.0000	778.0000	(10.780)	0	0	0
24/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	184.0000	201.0000	9.239	0	0	0
24/07/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,975.0000	3,120.0000	4.874	0	0	0
24/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
24/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,941.0000	1,817.0000	(6.388)	0	0	0
24/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	96.0000	104.0000	8.333	0	0	0
24/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	699.0000	768.0000	9.871	0	0	0
24/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	862.0000	944.0000	9.513	0	0	0
24/07/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,060.0000	7,914.0000	(1.811)	0	0	0
24/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,706.0000	8,560.0000	(1.677)	0	0	0
24/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	293.0000	316.0000	7.850	0	0	0
24/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,256.0000	1,369.0000	8.997	0	0	0
24/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	647.0000	569.0000	(12.056)	0	0	0
24/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,782.0000	2,652.0000	(4.673)	0	0	0
24/07/2009	€ / R 2010/03/15	19.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
24/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	529.0000	578.0000	9.263	0	0	0
24/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
24/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,711.0000	3,574.0000	(3.692)	0	0	0
24/07/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,070.0000	5,926.0000	(2.372)	0	0	0
24/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,096.0000	2,239.0000	6.823	0	0	0
24/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	62.0000	70.0000	12.903	0	0	0
24/07/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,294.0000	2,167.0000	(5.536)	0	0	0
24/07/2009	€ / R 2010/03/15	11.40	Put	Currency Future	0.0000	597.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	464.0000	505.0000	8.836	0	0	0
24/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	204.0000	170.0000	(16.667)	0	0	0
24/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	113.0000	123.0000	8.850	0	0	0
24/07/2009	€ / R 2010/03/15	15.45	Call	Currency Future	91.0000	100.0000	9.890	0	0	0
24/07/2009	€ / R 2010/03/15	11.40	Call	Currency Future	0.0000	746.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	574.0000	627.0000	9.233	0	0	0
24/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,356.0000	1,245.0000	(8.186)	0	0	0
24/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	460.0000	395.0000	(14.130)	0	0	0
24/07/2009	€ / R 2010/03/15	13.45	Call	Currency Future	245.0000	266.0000	8.571	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
24/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	257.0000	277.0000	7.782	0	0	0
24/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	69.0000	78.0000	13.043	0	0	0
24/07/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,185.0000	1,294.0000	9.198	0	0	0
24/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,102.0000	2,970.0000	(4.255)	0	0	0
24/07/2009	€ / R 2010/03/15	8.45	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
24/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	154.0000	168.0000	9.091	0	0	0
24/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	942.0000	845.0000	(10.297)	0	0	0
24/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	941.0000	1,030.0000	9.458	0	0	0
24/07/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,002.0000	2,142.0000	6.993	0	0	0
24/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	489.0000	533.0000	8.998	0	0	0
24/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,205.0000	2,078.0000	(5.760)	0	0	0
24/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	100.0000	80.0000	(20.000)	0	0	0
24/07/2009	€ / R 2010/03/15	9.45	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
24/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	574.0000	627.0000	9.233	0	0	0
24/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
24/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	544.0000	594.0000	9.191	0	0	0
24/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	390.0000	331.0000	(15.128)	0	0	0
24/07/2009	€ / R 2010/03/15	10.45	Put	Currency Future	234.0000	195.0000	(16.667)	0	0	0
24/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,087.0000	984.0000	(9.476)	0	0	0
24/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,073.0000	3,218.0000	4.719	0	0	0
24/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,651.0000	1,779.0000	7.753	0	0	0
24/07/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,139.0000	4,001.0000	(3.334)	0	0	0
24/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
24/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,583.0000	2,727.0000	5.575	0	0	0
24/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
24/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
24/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,059.0000	4,204.0000	3.572	0	0	0
24/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
24/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,120.0000	5,975.0000	(2.369)	0	0	0
24/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
24/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	872.0000	778.0000	(10.780)	0	0	0
24/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	320.0000	347.0000	8.438	0	0	0
24/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	199.0000	218.0000	9.548	0	0	0
24/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	502.0000	547.0000	8.964	0	0	0
24/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,050.0000	948.0000	(9.714)	0	0	0
24/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,769.0000	1,648.0000	(6.840)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
24/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,124.0000	1,020.0000	(9.253)	0	0	0
24/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,457.0000	8,311.0000	(1.726)	0	0	0
24/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	121.0000	132.0000	9.091	0	0	0
24/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	476.0000	519.0000	9.034	0	0	0
24/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,647.0000	2,519.0000	(4.836)	0	0	0
24/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,109.0000	7,963.0000	(1.800)	0	0	0
24/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,569.0000	3,433.0000	(3.811)	0	0	0
24/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,467.0000	6,322.0000	(2.242)	0	0	0
24/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	408.0000	444.0000	8.824	0	0	0
24/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
24/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
24/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,564.0000	3,710.0000	4.097	0	0	0
24/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	82.0000	92.0000	12.195	0	0	0
24/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,088.0000	1,187.0000	9.099	0	0	0
24/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	66.0000	51.0000	(22.727)	0	0	0
24/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,868.0000	2,000.0000	7.066	0	0	0
24/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	287.0000	238.0000	(17.073)	0	0	0
24/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
24/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	227.0000	248.0000	9.251	0	0	0
24/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
24/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,280.0000	4,143.0000	(3.201)	0	0	0
24/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
24/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,219.0000	6,073.0000	(2.348)	0	0	0
24/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,209.0000	8,063.0000	(1.779)	0	0	0
24/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,828.0000	2,973.0000	5.127	0	0	0
24/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,811.0000	3,957.0000	3.831	0	0	0
24/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
24/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,318.0000	6,173.0000	(2.295)	0	0	0
24/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
24/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
24/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,308.0000	8,162.0000	(1.757)	0	0	0
24/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,425.0000	2,299.0000	(5.196)	0	0	0
24/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,642.0000	1,524.0000	(7.186)	0	0	0
24/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	344.0000	373.0000	8.430	0	0	0
24/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	78.0000	61.0000	(21.795)	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
24/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,027.0000	1,122.0000	9.250	0	0	0
24/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	215.0000	235.0000	9.302	0	0	0
24/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	326.0000	273.0000	(16.258)	0	0	0
24/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,513.0000	2,386.0000	(5.054)	0	0	0
24/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,428.0000	3,293.0000	(3.938)	0	0	0
24/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,780.0000	1,910.0000	7.303	0	0	0
24/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,663.0000	3,809.0000	3.986	0	0	0
24/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,375.0000	4,237.0000	(3.154)	0	0	0
24/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	76.0000	86.0000	13.158	0	0	0
24/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	130.0000	142.0000	9.231	0	0	0
24/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
24/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,729.0000	2,874.0000	5.313	0	0	0
24/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
24/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	85.0000	67.0000	(21.176)	0	0	0
24/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	998.0000	1,090.0000	9.218	0	0	0
24/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,737.0000	1,866.0000	7.427	0	0	0
24/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
24/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	346.0000	291.0000	(15.896)	0	0	0
24/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,684.0000	1,565.0000	(7.067)	0	0	0
24/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,475.0000	3,339.0000	(3.914)	0	0	0
24/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	336.0000	364.0000	8.333	0	0	0
24/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	127.0000	138.0000	8.661	0	0	0
24/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	209.0000	229.0000	9.569	0	0	0
24/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,558.0000	2,430.0000	(5.004)	0	0	0
24/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,422.0000	4,284.0000	(3.121)	0	0	0
24/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,680.0000	2,825.0000	5.410	0	0	0
24/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,712.0000	3,858.0000	3.933	0	0	0
24/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	74.0000	83.0000	12.162	0	0	0
24/07/2009	€ / R 2010/03/15	9.55	Call	Currency Future	0.0000	2,046.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	15.55	Put	Currency Future	0.0000	4,096.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	17.55	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	17.55	Put	Currency Future	0.0000	6,024.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	15.55	Call	Currency Future	0.0000	95.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	13.55	Put	Currency Future	0.0000	2,256.0000	100.000	0	0	0
24/07/2009	€ / R 2010/03/15	13.55	Call	Currency Future	0.0000	255.0000	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
24/07/2009	€ / R	2010/03/15	11.55	Put	Currency Future	0.0000	683.0000	100.000	0	0	0
24/07/2009	€ / R	2010/03/15	9.55	Put	Currency Future	0.0000	47.0000	100.000	0	0	0
24/07/2009	€ / R	2010/03/15	19.55	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
24/07/2009	€ / R	2010/03/15	10.55	Call	Currency Future	0.0000	1,220.0000	100.000	0	0	0
24/07/2009	€ / R	2010/03/15	11.55	Call	Currency Future	0.0000	682.0000	100.000	0	0	0
24/07/2009	€ / R	2010/03/15	10.55	Put	Currency Future	0.0000	221.0000	100.000	0	0	0
24/07/2009	€ / R	2010/03/15	19.55	Put	Currency Future	0.0000	8,013.0000	100.000	0	0	0
24/07/2009	AL12	2009/08/06			Index Future	315.4320	314.3440	(0.345)	0.0000	0.0000	0
24/07/2009	AL13	2009/08/06			Index Future	244.4730	244.3710	(0.042)	0.0000	0.0000	7
24/07/2009	AL37	2009/08/06			Index Future	276.4240	275.9780	(0.161)	0.0000	0.0000	0
24/07/2009	AL7T	2009/08/06			Index Future	309.7290	308.9420	(0.254)	0.0000	0.0000	0
24/07/2009	ALBI	2009/08/06			Index Future	288.5070	287.8680	(0.221)	0.0000	0.0000	703
24/07/2009	ALBI	2009/11/05			Index Future	293.6850	293.0350	(0.221)	0.0000	0.0000	0
24/07/2009	ALBI	2010/02/04			Index Future	299.3620	298.7050	(0.219)	0.0000	0.0000	0
24/07/2009	CRD1	2009/08/06			Index Future	124.1560	124.0010	(0.125)	0.0000	0.0000	2
24/07/2009	CRD1	2009/11/05			Index Future	126.4120	126.2550	(0.124)	0.0000	0.0000	0
24/07/2009	CRD1	2010/02/04			Index Future	128.7980	128.6380	(0.124)	0.0000	0.0000	0
24/07/2009	GOVI	2009/08/06			jGovi	290.3440	289.7180	(0.216)	0.0000	0.0000	566
24/07/2009	GOVI	2009/11/05			jGovi	295.5605	294.9240	(0.215)	0.0000	0.0000	0
24/07/2009	GOVI	2010/02/04			jGovi	301.1405	300.4910	(0.216)	0.0000	0.0000	0
24/07/2009	ILBI	2009/08/06			Index Future	361.3380	361.1920	(0.040)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ILBI	2009/11/05			Index Future	368.5080	368.3520	(0.042)	0.0000	0.0000	0
24/07/2009	J153	2010/08/31			jSwap	7.8420	7.8560	0.179	0.0000	0.0000	0
24/07/2009	J157	2015/09/15			jSwap	8.9060	8.9520	0.517	0.0000	0.0000	0
24/07/2009	J186	2026/12/21			jSwap	8.5280	8.5800	0.610	0.0000	0.0000	0
24/07/2009	J201	2014/12/22			jSwap	8.7730	8.8120	0.445	0.0000	0.0000	0
24/07/2009	J203	2017/09/15			jSwap	9.0340	9.0840	0.553	0.0000	0.0000	0
24/07/2009	J204	2018/12/21			jSwap	9.0310	9.0850	0.598	0.0000	0.0000	0
24/07/2009	J207	2020/01/15			jSwap	9.0340	9.0880	0.598	0.0000	0.0000	0
24/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
24/07/2009	JFRA	2009/08/06			jFra	7.7260	7.7260	-	0.0000	0.0000	0
24/07/2009	JFRA	2009/11/05			jFra	7.2670	7.3020	0.482	0.0000	0.0000	0
24/07/2009	JFRA	2010/02/04			jFra	7.3030	7.3280	0.342	0.0000	0.0000	0
24/07/2009	JFRA	2010/05/06			jFra	7.4600	7.4670	0.094	0.0000	0.0000	0
24/07/2009	JFRA	2010/08/05			jFra	7.7010	7.7220	0.273	0.0000	0.0000	0
24/07/2009	JFRA	2010/11/04			jFra	7.9960	8.0140	0.225	0.0000	0.0000	0
24/07/2009	JN02	2009/08/06			jNote	7.7700	7.7910	0.270	0.0000	0.0000	0
24/07/2009	JN02	2009/11/05			jNote	7.9000	7.9280	0.354	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
24/07/2009	JN02	2010/02/04			jNote	8.1120	8.1440	0.394	0.0000	0.0000	0
24/07/2009	JN05	2009/08/06			jNote	8.6680	8.7040	0.415	0.0000	0.0000	0
24/07/2009	JN05	2009/11/05			jNote	8.7720	8.8120	0.456	0.0000	0.0000	0
24/07/2009	JN05	2010/02/04			jNote	8.9030	8.9480	0.505	0.0000	0.0000	0
24/07/2009	JN10	2009/08/06			jNote	8.9630	9.0180	0.614	0.0000	0.0000	0
24/07/2009	JN10	2009/11/05			jNote	9.0040	9.0590	0.611	0.0000	0.0000	0
24/07/2009	JN10	2010/02/04			jNote	9.0600	9.1160	0.618	0.0000	0.0000	0
24/07/2009	JROD	2009/07/31			jRod	7.9150	7.8140	(1.276)	0.0000	0.0000	0
24/07/2009	JROD	2009/08/31			jRod	7.3040	7.2960	(0.110)	0.0000	0.0000	0
24/07/2009	JROD	2009/09/30			jRod	7.4880	7.4730	(0.200)	0.0000	0.0000	0
24/07/2009	JROD	2009/10/30			jRod	7.6590	7.6500	(0.118)	0.0000	0.0000	0
24/07/2009	JROD	2009/11/30			jRod	7.6240	7.6160	(0.105)	0.0000	0.0000	0
24/07/2009	JROD	2009/12/31			jRod	7.7940	7.7890	(0.064)	0.0000	0.0000	0
24/07/2009	OTH1	2009/08/06			Index Future	278.3370	277.6250	(0.256)	0.0000	0.0000	3
24/07/2009	OTH1	2009/11/05			Index Future	283.3940	282.6700	(0.255)	0.0000	0.0000	0
24/07/2009	OTH1	2010/02/04			Index Future	288.7440	288.0050	(0.256)	0.0000	0.0000	0
24/07/2009	R153	2009/08/06			Bond Future	9.1400	9.1790	0.427	0.0000	0.0000	0
24/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	159.0000	166.0000	4.403	0	0	0
24/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	1,023.0000	991.0000	(3.128)	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
24/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	839.0000	810.0000	(3.456)	0	0	0
24/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	226.0000	236.0000	4.425	0	0	0
24/07/2009	R153	2009/11/05			Bond Future	9.1980	9.2390	0.446	0.0000	0.0000	0
24/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	2,140.0000	2,172.0000	1.495	0	0	0
24/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2009	R157	2009/08/06			Bond Future	8.5440	8.5830	0.456	0.0000	0.0000	6,435
24/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,729.0000	3,522.0000	(5.551)	0	0	0
24/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	25.0000	26.0000	4.000	0	0	0
24/07/2009	R157	2009/11/05			Bond Future	8.6390	8.6800	0.475	0.0000	0.0000	3,174
24/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,340.0000	6,520.0000	2.839	0	0	0
24/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	304.0000	274.0000	(9.868)	0	0	0
24/07/2009	R157	2010/02/04			Bond Future	8.7150	8.7590	0.505	0.0000	0.0000	0
24/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,785.0000	5,945.0000	2.766	0	0	0
24/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	913.0000	857.0000	(6.134)	0	0	0
24/07/2009	R157	2010/05/06			Bond Future	8.7430	8.7900	0.538	0.0000	0.0000	0
24/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,493.0000	2,389.0000	(4.172)	0	0	0
24/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,648.0000	3,765.0000	3.207	0	0	0
24/07/2009	R186	2009/08/06			Bond Future	9.0280	9.0680	0.443	0.0000	0.0000	7,054
24/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	1,618.0000	1,771.0000	9.456	0	0	0
24/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,351.0000	1,125.0000	(16.728)	0	0	0
24/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	16,077.0000	16,456.0000	2.357	0	0	0
24/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
24/07/2009	R186	2009/11/05			Bond Future	9.0760	9.1170	0.452	0.0000	0.0000	7,544
24/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,672.0000	3,468.0000	(5.556)	0	0	0
24/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,389.0000	4,570.0000	4.124	0	0	5,000
24/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,642.0000	16,999.0000	2.145	0	0	0
24/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	438.0000	394.0000	(10.046)	0	0	240
24/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,011.0000	14,351.0000	2.427	0	0	0
24/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	240.0000	213.0000	(11.250)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,779.0000	5,997.0000	3.772	0	0	240
24/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,652.0000	2,485.0000	(6.297)	0	0	0
24/07/2009	R186	2010/02/04			Bond Future	9.1190	9.1610	0.461	0.0000	0.0000	0
24/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,715.0000	10,984.0000	2.510	0	0	0
24/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,195.0000	2,075.0000	(5.467)	0	0	0
24/07/2009	R186	2010/05/06			Bond Future	9.1420	9.1850	0.470	0.0000	0.0000	0
24/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,685.0000	5,481.0000	(3.588)	0	0	0
24/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	7,001.0000	7,191.0000	2.714	0	0	0
24/07/2009	R201	2009/08/06			Bond Future	8.6020	8.6410	0.453	0.0000	0.0000	2
24/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,735.0000	2,572.0000	(5.960)	0	0	0
24/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	33.0000	35.0000	6.061	0	0	0
24/07/2009	R201	2009/11/05			Bond Future	8.6750	8.7170	0.484	0.0000	0.0000	0
24/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,172.0000	5,319.0000	2.842	0	0	0
24/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	247.0000	223.0000	(9.717)	0	0	0
24/07/2009	R201	2010/02/04			Bond Future	8.7410	8.7850	0.503	0.0000	0.0000	0
24/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,516.0000	5,652.0000	2.466	0	0	0
24/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	532.0000	498.0000	(6.391)	0	0	0
24/07/2009	R201	2010/05/06			Bond Future	8.7670	8.8150	0.548	0.0000	0.0000	0
24/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,003.0000	1,919.0000	(4.194)	0	0	0
24/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,004.0000	3,100.0000	3.196	0	0	0
24/07/2009	R203	2009/08/06			Bond Future	9.0210	9.0610	0.443	0.0000	0.0000	1,570
24/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,635.0000	1,452.0000	(11.193)	0	0	0
24/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	386.0000	423.0000	9.585	0	0	0
24/07/2009	R203	2009/11/05			Bond Future	9.0940	9.1350	0.451	0.0000	0.0000	0
24/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	155.0000	138.0000	(10.968)	0	0	0
24/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,207.0000	9,410.0000	2.205	0	0	0
24/07/2009	R203	2010/02/04			Bond Future	9.1630	9.2060	0.469	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
24/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,329.0000	6,489.0000	2.528	0	0	0
24/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,131.0000	1,067.0000	(5.659)	0	0	0
24/07/2009	R203	2010/05/06			Bond Future	9.1990	9.2440	0.489	0.0000	0.0000	0
24/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,103.0000	4,218.0000	2.803	0	0	0
24/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,083.0000	2,970.0000	(3.665)	0	0	0
24/07/2009	R204	2009/08/06			Bond Future	9.0510	9.0900	0.431	0.0000	0.0000	883
24/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,647.0000	1,458.0000	(11.475)	0	0	0
24/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	471.0000	515.0000	9.342	0	0	0
24/07/2009	R204	2009/11/05			Bond Future	9.1160	9.1570	0.450	0.0000	0.0000	837
24/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,229.0000	10,450.0000	2.161	0	0	0
24/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	160.0000	142.0000	(11.250)	0	0	0
24/07/2009	R204	2010/02/04			Bond Future	9.1750	9.2180	0.469	0.0000	0.0000	0
24/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,003.0000	7,179.0000	2.513	0	0	0
24/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,220.0000	1,151.0000	(5.656)	0	0	0
24/07/2009	R204	2010/05/06			Bond Future	9.2090	9.2540	0.489	0.0000	0.0000	0
24/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,360.0000	3,236.0000	(3.690)	0	0	0
24/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,538.0000	4,665.0000	2.799	0	0	0
24/07/2009	R206	2009/08/06			Bond Future	8.6430	8.6730	0.347	0.0000	0.0000	1,775
24/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,144.0000	2,039.0000	(4.897)	0	0	0
24/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	35.0000	36.0000	2.857	0	0	0
24/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
24/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,006.0000	6,111.0000	1.748	0	0	0
24/07/2009	R206	2009/11/05			Bond Future	8.7270	8.7590	0.367	0.0000	0.0000	0
24/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	186.0000	171.0000	(8.065)	0	0	0
24/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,409.0000	4,502.0000	2.109	0	0	0
24/07/2009	R206	2010/02/04			Bond Future	8.8060	8.8390	0.375	0.0000	0.0000	0
24/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	402.0000	382.0000	(4.975)	0	0	0
24/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,665.0000	4,749.0000	1.801	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	R206	2010/05/06			Bond Future	8.8450	8.8820	0.418	0.0000	0.0000	0
24/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,172.0000	2,225.0000	2.440	0	0	0
24/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,885.0000	1,828.0000	(3.024)	0	0	0
24/07/2009	R207	2009/08/06			Bond Future	9.1600	9.1900	0.328	0.0000	0.0000	600
24/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	716.0000	757.0000	5.726	0	0	0
24/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,259.0000	1,119.0000	(11.120)	0	0	0
24/07/2009	R207	2009/11/05			Bond Future	9.2210	9.2520	0.336	0.0000	0.0000	600
24/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,217.0000	11,389.0000	1.533	0	0	0
24/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	135.0000	122.0000	(9.630)	0	0	0
24/07/2009	R207	2010/02/04			Bond Future	9.2780	9.3100	0.345	0.0000	0.0000	0
24/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,476.0000	7,611.0000	1.806	0	0	0
24/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,189.0000	1,136.0000	(4.458)	0	0	0
24/07/2009	R207	2010/05/06			Bond Future	9.3150	9.3480	0.354	0.0000	0.0000	0
24/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,247.0000	4,334.0000	2.049	0	0	0
24/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,873.0000	3,770.0000	(2.659)	0	0	0
24/07/2009	R208	2009/08/06			Bond Future	9.2310	9.2620	0.336	0.0000	0.0000	120
24/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	929.0000	987.0000	6.243	0	0	0
24/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	1,047.0000	913.0000	(12.798)	0	0	0
24/07/2009	R208	2009/11/05			Bond Future	9.2780	9.3110	0.356	0.0000	0.0000	120
24/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,286.0000	10,468.0000	1.769	0	0	0
24/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	212.0000	193.0000	(8.962)	0	0	0
24/07/2009	R208	2010/02/04			Bond Future	9.3440	9.3770	0.353	0.0000	0.0000	0
24/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,527.0000	1,462.0000	(4.257)	0	0	0
24/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,808.0000	6,941.0000	1.954	0	0	0
24/07/2009	R208	2010/05/06			Bond Future	9.4260	9.4590	0.350	0.0000	0.0000	0
24/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,722.0000	4,816.0000	1.991	0	0	0
24/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,676.0000	3,575.0000	(2.748)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	R209	2009/08/06			Bond Future	8.6150	8.6550	0.464	0.0000	0.0000	1,573
24/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,437.0000	5,745.0000	5.665	0	0	0
24/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	55.0000	34.0000	(38.182)	0	0	1,950
24/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,868.0000	1,617.0000	(13.437)	0	0	0
24/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	764.0000	844.0000	10.471	0	0	0
24/07/2009	R209	2009/11/05			Bond Future	8.6430	8.6830	0.463	0.0000	0.0000	3,023
24/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,882.0000	16,193.0000	1.958	0	0	0
24/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,297.0000	13,596.0000	2.249	0	0	0
24/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,002.0000	8,714.0000	(3.199)	0	0	0
24/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	132.0000	116.0000	(12.121)	0	0	5,000
24/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	264.0000	235.0000	(10.985)	0	0	0
24/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	732.0000	773.0000	5.601	0	0	2,500
24/07/2009	R209	2010/02/04			Bond Future	8.6660	8.7080	0.485	0.0000	0.0000	0
24/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,158.0000	1,083.0000	(6.477)	0	0	2,500
24/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,769.0000	12,036.0000	2.269	0	0	0
24/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,268.0000	1,321.0000	4.180	0	0	0
24/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,000.0000	10,711.0000	(2.627)	0	0	0
24/07/2009	R209	2010/05/06			Bond Future	8.6730	8.7150	0.484	0.0000	0.0000	0
24/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	6,119.0000	6,285.0000	2.713	0	0	0
24/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,686.0000	4,511.0000	(3.735)	0	0	0
24/07/2009	TRT1	2009/08/06			Index Future	286.6050	285.9860	(0.216)	0.0000	0.0000	100
24/07/2009	TRT1	2009/11/05			Index Future	291.8130	291.1830	(0.216)	0.0000	0.0000	0
24/07/2009	TRT1	2010/02/04			Index Future	297.3210	296.6790	(0.216)	0.0000	0.0000	0
24/07/2009	ZAAD	2009/09/14			Currency Future	6.3166	6.3764	0.947	6.3600	6.3600	201,309
24/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,134.0000	6,074.0000	(0.978)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	949.0000	892.0000	(6.006)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
24/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
24/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	529.0000	477.0000	(9.830)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	758.0000	702.0000	(7.388)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	183.0000	148.0000	(19.126)	0	0	0
24/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,185.0000	2,126.0000	(2.700)	0	0	0
24/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,767.0000	5,826.0000	1.023	0	0	0
24/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,717.0000	2,776.0000	2.172	0	0	0
24/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
24/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
24/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,242.0000	1,183.0000	(4.750)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
24/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
24/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	68.0000	79.0000	16.176	0	0	0
24/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	828.0000	885.0000	6.884	0	0	0
24/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	8,033.0000	7,974.0000	(0.734)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	419.0000	469.0000	11.933	0	0	0
24/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	232.0000	271.0000	16.810	0	0	0
24/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	901.0000	844.0000	(6.326)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	574.0000	521.0000	(9.233)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
24/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	619.0000	565.0000	(8.724)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
24/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	361.0000	314.0000	(13.019)	0	0	0
24/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,817.0000	1,877.0000	3.302	0	0	0
24/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	6,034.0000	5,974.0000	(0.994)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	53.0000	43.0000	(18.868)	0	0	0
24/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,717.0000	1,777.0000	3.494	0	0	0
24/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	115.0000	95.0000	(17.391)	0	0	0
24/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	853.0000	796.0000	(6.682)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	711.0000	656.0000	(7.736)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
24/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	443.0000	393.0000	(11.287)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	200.0000	237.0000	18.500	0	0	0
24/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	806.0000	749.0000	(7.072)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	68.0000	79.0000	16.176	0	0	0
24/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	150.0000	174.0000	16.000	0	0	0
24/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	998.0000	940.0000	(5.812)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
24/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
24/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
24/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	758.0000	702.0000	(7.388)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	131.0000	153.0000	16.794	0	0	0
24/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	401.0000	353.0000	(11.970)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,284.0000	4,224.0000	(1.401)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
24/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	619.0000	565.0000	(8.724)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,144.0000	1,085.0000	(5.157)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	133.0000	110.0000	(17.293)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
24/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	401.0000	353.0000	(11.970)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	215.0000	177.0000	(17.674)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,817.0000	3,876.0000	1.546	0	0	0
24/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
24/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,095.0000	1,037.0000	(5.297)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	46.0000	53.0000	15.217	0	0	0
24/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
24/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	170.0000	204.0000	20.000	0	0	0

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24/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,717.0000	3,776.0000	1.587	0	0	0
24/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	2,136.0000	2,076.0000	(2.809)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
24/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	998.0000	940.0000	(5.812)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
24/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	60.0000	69.0000	15.000	0	0	0
24/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	665.0000	610.0000	(8.271)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	154.0000	128.0000	(16.883)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	322.0000	277.0000	(13.975)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	302.0000	346.0000	14.570	0	0	0
24/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,285.0000	2,225.0000	(2.626)	0	0	0
24/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,134.0000	4,074.0000	(1.451)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	901.0000	844.0000	(6.326)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	115.0000	95.0000	(17.391)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
24/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	154.0000	128.0000	(16.883)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	77.0000	90.0000	16.883	0	0	0
24/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	88.0000	103.0000	17.045	0	0	0
24/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	85.0000	70.0000	(17.647)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	876.0000	934.0000	6.621	0	0	0
24/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,193.0000	1,134.0000	(4.946)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
24/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	170.0000	204.0000	20.000	0	0	0
24/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	461.0000	513.0000	11.280	0	0	0
24/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,095.0000	1,037.0000	(5.297)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	853.0000	796.0000	(6.682)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
24/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
24/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	529.0000	477.0000	(9.830)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	232.0000	271.0000	16.810	0	0	0
24/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	665.0000	610.0000	(8.271)	0	0	0

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24/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	215.0000	177.0000	(17.674)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	131.0000	153.0000	16.794	0	0	0
24/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	361.0000	314.0000	(13.019)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	549.0000	602.0000	9.654	0	0	0
24/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	732.0000	789.0000	7.787	0	0	0
24/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
24/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	52.0000	61.0000	17.308	0	0	0
24/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	806.0000	749.0000	(7.072)	0	0	0
24/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,983.0000	7,924.0000	(0.739)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	419.0000	469.0000	11.933	0	0	0
24/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	2,917.0000	2,976.0000	2.023	0	0	0
24/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,046.0000	988.0000	(5.545)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	443.0000	393.0000	(11.287)	0	0	0
24/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
24/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	77.0000	90.0000	16.883	0	0	0
24/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	53.0000	43.0000	(18.868)	0	0	0
24/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	504.0000	557.0000	10.516	0	0	0
24/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
24/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	379.0000	427.0000	12.665	0	0	0
24/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	101.0000	118.0000	16.832	0	0	0
24/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,267.0000	4,326.0000	1.383	0	0	0
24/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	99.0000	81.0000	(18.182)	0	0	0
24/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	4,034.0000	3,974.0000	(1.487)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	302.0000	346.0000	14.570	0	0	0
24/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,234.0000	6,174.0000	(0.962)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	62.0000	50.0000	(19.355)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	284.0000	241.0000	(15.141)	0	0	0
24/07/2009	ZAAD	2009/09/14	10.35	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
24/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,734.0000	4,674.0000	(1.267)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,022.0000	1,081.0000	5.773	0	0	0
24/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	266.0000	308.0000	15.789	0	0	0
24/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
24/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,269.0000	1,328.0000	4.649	0	0	0
24/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,984.0000	5,924.0000	(1.003)	0	0	0
24/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	8,083.0000	8,024.0000	(0.730)	0	0	0
24/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	2,967.0000	3,026.0000	1.989	0	0	0
24/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,017.0000	4,076.0000	1.469	0	0	0
24/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	73.0000	59.0000	(19.178)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	924.0000	983.0000	6.385	0	0	0
24/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	2,036.0000	1,976.0000	(2.947)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	85.0000	70.0000	(17.647)	0	0	0
24/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,017.0000	3,076.0000	1.956	0	0	0
24/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	3,967.0000	4,026.0000	1.487	0	0	0
24/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	1,917.0000	1,977.0000	3.130	0	0	0
24/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	4,134.0000	4,074.0000	(1.451)	0	0	0
24/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,017.0000	2,077.0000	2.975	0	0	0
24/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	3,917.0000	3,976.0000	1.506	0	0	0
24/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	6,134.0000	6,074.0000	(0.978)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,767.0000	2,826.0000	2.132	0	0	0
24/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,284.0000	6,224.0000	(0.955)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	973.0000	1,031.0000	5.961	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,737.0000	1,678.0000	(3.397)	0	0	0
24/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	339.0000	386.0000	13.864	0	0	0
24/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
24/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,133.0000	8,074.0000	(0.725)	0	0	0
24/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
24/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,319.0000	1,378.0000	4.473	0	0	0
24/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,684.0000	4,624.0000	(1.281)	0	0	0
24/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,767.0000	1,827.0000	3.396	0	0	0
24/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	1,967.0000	2,027.0000	3.050	0	0	0
24/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,817.0000	2,876.0000	2.094	0	0	0
24/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,234.0000	3,174.0000	(1.855)	0	0	0
24/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,984.0000	3,924.0000	(1.506)	0	0	0
24/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	2,086.0000	2,026.0000	(2.876)	0	0	0
24/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,067.0000	4,126.0000	1.451	0	0	0
24/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
24/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,317.0000	4,376.0000	1.367	0	0	0
24/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	115.0000	134.0000	16.522	0	0	0
24/07/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	780.0000	837.0000	7.308	0	0	0
24/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,567.0000	5,626.0000	1.060	0	0	0
24/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
24/07/2009	ZAAD	2009/09/14	3.50	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
24/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	248.0000	208.0000	(16.129)	0	0	0
24/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,986.0000	1,926.0000	(3.021)	0	0	0
24/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	6,084.0000	6,024.0000	(0.986)	0	0	0
24/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	1,867.0000	1,927.0000	3.214	0	0	0
24/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,184.0000	6,124.0000	(0.970)	0	0	0
24/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,767.0000	3,826.0000	1.566	0	0	0
24/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	486.0000	434.0000	(10.700)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	4,084.0000	4,024.0000	(1.469)	0	0	0
24/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,235.0000	2,176.0000	(2.640)	0	0	0
24/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,567.0000	2,626.0000	2.298	0	0	0
24/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,071.0000	1,130.0000	5.509	0	0	0
24/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	88.0000	103.0000	17.045	0	0	0
24/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,283.0000	8,224.0000	(0.712)	0	0	0
24/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,687.0000	1,628.0000	(3.497)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	322.0000	277.0000	(13.975)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	248.0000	208.0000	(16.129)	0	0	0
24/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	115.0000	134.0000	16.522	0	0	0
24/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,936.0000	1,877.0000	(3.048)	0	0	0
24/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,234.0000	4,174.0000	(1.417)	0	0	0
24/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,184.0000	3,124.0000	(1.884)	0	0	0
24/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,183.0000	8,124.0000	(0.721)	0	0	0
24/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	8,133.0000	8,074.0000	(0.725)	0	0	0
24/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,434.0000	3,374.0000	(1.747)	0	0	0
24/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,233.0000	8,174.0000	(0.717)	0	0	0

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24/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	3,867.0000	3,926.0000	1.526	0	0	0
24/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,817.0000	5,876.0000	1.014	0	0	0
24/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,184.0000	4,124.0000	(1.434)	0	0	0
24/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,434.0000	6,374.0000	(0.933)	0	0	0
24/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,934.0000	4,874.0000	(1.216)	0	0	0
24/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	2,867.0000	2,926.0000	2.058	0	0	0
24/07/2009	ZAAD	2009/12/14			Currency Future	6.3815	6.4420	0.948	0.0000	0.0000	505
24/07/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,032.0000	4,092.0000	1.488	0	0	0
24/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	475.0000	518.0000	9.053	0	0	0
24/07/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	354.0000	390.0000	10.169	0	0	0
24/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	464.0000	423.0000	(8.836)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	182.0000	200.0000	9.890	0	0	0
24/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	259.0000	284.0000	9.653	0	0	0
24/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	144.0000	126.0000	(12.500)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	327.0000	362.0000	10.703	0	0	0
24/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	195.0000	215.0000	10.256	0	0	0
24/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	278.0000	309.0000	11.151	0	0	0
24/07/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,532.0000	2,593.0000	2.409	0	0	0
24/07/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	246.0000	220.0000	(10.569)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	278.0000	309.0000	11.151	0	0	0
24/07/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	428.0000	388.0000	(9.346)	0	0	0
24/07/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,532.0000	5,592.0000	1.085	0	0	0
24/07/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	8,069.0000	8,008.0000	(0.756)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	302.0000	334.0000	10.596	0	0	0
24/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	114.0000	125.0000	9.649	0	0	0
24/07/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	170.0000	187.0000	10.000	0	0	0
24/07/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	297.0000	267.0000	(10.101)	0	0	0

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24/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	209.0000	230.0000	10.048	0	0	0
24/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	3,932.0000	3,992.0000	1.526	0	0	0
24/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	148.0000	163.0000	10.135	0	0	0
24/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	782.0000	733.0000	(6.266)	0	0	0
24/07/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	3,982.0000	4,042.0000	1.507	0	0	0
24/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	148.0000	163.0000	10.135	0	0	0
24/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	327.0000	292.0000	(10.703)	0	0	0
24/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,972.0000	3,912.0000	(1.511)	0	0	0
24/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	271.0000	242.0000	(10.701)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	382.0000	420.0000	9.948	0	0	0
24/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	868.0000	818.0000	(5.760)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	223.0000	198.0000	(11.211)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	501.0000	458.0000	(8.583)	0	0	0
24/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	2,095.0000	2,036.0000	(2.816)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	617.0000	571.0000	(7.455)	0	0	0
24/07/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	201.0000	178.0000	(11.443)	0	0	0
24/07/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	957.0000	905.0000	(5.434)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	182.0000	200.0000	9.890	0	0	0
24/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,969.0000	5,909.0000	(1.005)	0	0	0
24/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	4,071.0000	4,011.0000	(1.474)	0	0	0
24/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,832.0000	3,892.0000	1.566	0	0	0
24/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
24/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
24/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	657.0000	610.0000	(7.154)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	297.0000	267.0000	(10.101)	0	0	0
24/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	6,069.0000	6,009.0000	(0.989)	0	0	0
24/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,169.0000	8,108.0000	(0.747)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
24/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	88.0000	97.0000	10.227	0	0	0
24/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	139.0000	152.0000	9.353	0	0	0
24/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	139.0000	152.0000	9.353	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	501.0000	458.0000	(8.583)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	393.0000	355.0000	(9.669)	0	0	0
24/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,970.0000	4,910.0000	(1.207)	0	0	0
24/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	577.0000	532.0000	(7.799)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	412.0000	451.0000	9.466	0	0	0
24/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	617.0000	571.0000	(7.455)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	538.0000	495.0000	(7.993)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	259.0000	284.0000	9.653	0	0	0
24/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	464.0000	423.0000	(8.836)	0	0	0
24/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
24/07/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,171.0000	4,111.0000	(1.439)	0	0	0
24/07/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	3,882.0000	3,942.0000	1.546	0	0	0
24/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	577.0000	532.0000	(7.799)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	181.0000	159.0000	(12.155)	0	0	0
24/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
24/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,474.0000	3,414.0000	(1.727)	0	0	0
24/07/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	393.0000	355.0000	(9.669)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	302.0000	334.0000	10.596	0	0	0
24/07/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
24/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	327.0000	292.0000	(10.703)	0	0	0
24/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	956.0000	1,012.0000	5.858	0	0	0
24/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
24/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	866.0000	921.0000	6.351	0	0	0
24/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	8,119.0000	8,058.0000	(0.751)	0	0	0
24/07/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,176.0000	3,116.0000	(1.889)	0	0	0
24/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,997.0000	1,939.0000	(2.904)	0	0	0
24/07/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,706.0000	1,648.0000	(3.400)	0	0	0
24/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	2,932.0000	2,992.0000	2.046	0	0	0
24/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,050.0000	1,109.0000	5.619	0	0	0
24/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	271.0000	242.0000	(10.701)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	225.0000	247.0000	9.778	0	0	0
24/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
24/07/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
24/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	1,935.0000	1,995.0000	3.101	0	0	0
24/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
24/07/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,670.0000	4,610.0000	(1.285)	0	0	0
24/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	443.0000	484.0000	9.255	0	0	0
24/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,032.0000	3,092.0000	1.979	0	0	0
24/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,469.0000	6,409.0000	(0.928)	0	0	0
24/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	162.0000	142.0000	(12.346)	0	0	0
24/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	509.0000	553.0000	8.644	0	0	0
24/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	195.0000	215.0000	10.256	0	0	0
24/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	1,836.0000	1,896.0000	3.268	0	0	0
24/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	128.0000	111.0000	(13.281)	0	0	0
24/07/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
24/07/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
24/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
24/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	581.0000	628.0000	8.090	0	0	0
24/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,191.0000	2,133.0000	(2.647)	0	0	0
24/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,969.0000	7,908.0000	(0.765)	0	0	0
24/07/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	6,119.0000	6,059.0000	(0.981)	0	0	0
24/07/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,269.0000	6,209.0000	(0.957)	0	0	0
24/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,034.0000	2,095.0000	2.999	0	0	0
24/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	99.0000	86.0000	(13.131)	0	0	0
24/07/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	779.0000	833.0000	6.932	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
24/07/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
24/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,219.0000	6,159.0000	(0.965)	0	0	0
24/07/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,169.0000	6,109.0000	(0.973)	0	0	0
24/07/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	382.0000	420.0000	9.948	0	0	0
24/07/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,269.0000	8,208.0000	(0.738)	0	0	0
24/07/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,001.0000	1,060.0000	5.894	0	0	0
24/07/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,342.0000	1,402.0000	4.471	0	0	0
24/07/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,289.0000	2,230.0000	(2.578)	0	0	0
24/07/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	1,985.0000	2,045.0000	3.023	0	0	0
24/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	201.0000	178.0000	(11.443)	0	0	0
24/07/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,271.0000	4,211.0000	(1.405)	0	0	0
24/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,832.0000	2,892.0000	2.119	0	0	0
24/07/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	4,121.0000	4,061.0000	(1.456)	0	0	0
24/07/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	2,982.0000	3,042.0000	2.012	0	0	0
24/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,832.0000	5,892.0000	1.029	0	0	0
24/07/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	246.0000	220.0000	(10.569)	0	0	0
24/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	225.0000	247.0000	9.778	0	0	0
24/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/07/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	2,882.0000	2,942.0000	2.082	0	0	0
24/07/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	2,046.0000	1,988.0000	(2.835)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	241.0000	265.0000	9.959	0	0	0
24/07/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0

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24/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,332.0000	4,392.0000	1.385	0	0	0
24/07/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	657.0000	610.0000	(7.154)	0	0	0
24/07/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	822.0000	876.0000	6.569	0	0	0
24/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	544.0000	590.0000	8.456	0	0	0
24/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	1,885.0000	1,946.0000	3.236	0	0	0
24/07/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	327.0000	362.0000	10.703	0	0	0
24/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,720.0000	4,660.0000	(1.271)	0	0	0
24/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	113.0000	98.0000	(13.274)	0	0	0
24/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,786.0000	1,846.0000	3.359	0	0	0
24/07/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,225.0000	3,166.0000	(1.829)	0	0	0
24/07/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	910.0000	966.0000	6.154	0	0	0
24/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
24/07/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,143.0000	2,085.0000	(2.706)	0	0	0
24/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,282.0000	4,342.0000	1.401	0	0	0
24/07/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	360.0000	323.0000	(10.278)	0	0	0
24/07/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,732.0000	3,792.0000	1.608	0	0	0
24/07/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
24/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,782.0000	5,842.0000	1.038	0	0	0
24/07/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,782.0000	3,842.0000	1.586	0	0	0
24/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
24/07/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,240.0000	2,182.0000	(2.589)	0	0	0
24/07/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,221.0000	4,161.0000	(1.421)	0	0	0
24/07/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/07/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,737.0000	1,797.0000	3.454	0	0	0
24/07/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	8,019.0000	7,958.0000	(0.761)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	4,022.0000	3,961.0000	(1.517)	0	0	0
24/07/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,782.0000	2,842.0000	2.157	0	0	0
24/07/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	6,019.0000	5,959.0000	(0.997)	0	0	0
24/07/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,219.0000	8,158.0000	(0.742)	0	0	0
24/07/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,732.0000	2,793.0000	2.233	0	0	0
24/07/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,754.0000	1,696.0000	(3.307)	0	0	0
24/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,293.0000	1,353.0000	4.640	0	0	0
24/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
24/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
24/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	698.0000	650.0000	(6.877)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	130.0000	142.0000	9.231	0	0	0
24/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	130.0000	142.0000	9.231	0	0	0
24/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	114.0000	125.0000	9.649	0	0	0
24/07/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	1,001.0000	949.0000	(5.195)	0	0	0
24/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	868.0000	818.0000	(5.760)	0	0	0
24/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	698.0000	650.0000	(6.877)	0	0	0
24/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
24/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	782.0000	733.0000	(6.266)	0	0	0
24/07/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	94.0000	103.0000	9.574	0	0	0
24/07/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	912.0000	861.0000	(5.592)	0	0	0
24/07/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	83.0000	91.0000	9.639	0	0	0
24/07/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	107.0000	117.0000	9.346	0	0	0
24/07/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	121.0000	133.0000	9.917	0	0	0
24/07/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	740.0000	691.0000	(6.622)	0	0	0
24/07/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	825.0000	775.0000	(6.061)	0	0	0
24/07/2009	ZAAD	2010/03/15			Currency Future	6.4434	6.5038	0.937	0.0000	0.0000	0
24/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	214.0000	230.0000	7.477	0	0	0
24/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
24/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	188.0000	168.0000	(10.638)	0	0	0
24/07/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	1,953.0000	2,012.0000	3.021	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
24/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	851.0000	805.0000	(5.405)	0	0	0
24/07/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,051.0000	2,111.0000	2.925	0	0	0
24/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	581.0000	622.0000	7.057	0	0	0
24/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	274.0000	294.0000	7.299	0	0	0
24/07/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	373.0000	402.0000	7.775	0	0	0
24/07/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	771.0000	726.0000	(5.837)	0	0	0
24/07/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,079.0000	1,137.0000	5.375	0	0	0
24/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	6,059.0000	5,999.0000	(0.990)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	545.0000	506.0000	(7.156)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	379.0000	348.0000	(8.179)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	260.0000	280.0000	7.692	0	0	0
24/07/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	8,058.0000	7,997.0000	(0.757)	0	0	0
24/07/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	2,995.0000	3,055.0000	2.003	0	0	0
24/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	288.0000	309.0000	7.292	0	0	0
24/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	545.0000	506.0000	(7.156)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	236.0000	253.0000	7.203	0	0	0
24/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,002.0000	2,062.0000	2.997	0	0	0
24/07/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	195.0000	209.0000	7.179	0	0	0
24/07/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	2,028.0000	1,972.0000	(2.761)	0	0	0
24/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	4,064.0000	4,004.0000	(1.476)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	288.0000	309.0000	7.292	0	0	0
24/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	617.0000	576.0000	(6.645)	0	0	0
24/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	3,993.0000	4,054.0000	1.528	0	0	0
24/07/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	354.0000	380.0000	7.345	0	0	0
24/07/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	580.0000	540.0000	(6.897)	0	0	0
24/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	905.0000	957.0000	5.746	0	0	0
24/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	692.0000	649.0000	(6.214)	0	0	0
24/07/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	65.0000	71.0000	9.231	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	395.0000	426.0000	7.848	0	0	0
24/07/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,163.0000	4,103.0000	(1.441)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	522.0000	560.0000	7.280	0	0	0
24/07/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,795.0000	2,856.0000	2.182	0	0	0
24/07/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	2,076.0000	2,019.0000	(2.746)	0	0	0
24/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	251.0000	227.0000	(9.562)	0	0	0
24/07/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,958.0000	7,897.0000	(0.767)	0	0	0
24/07/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	988.0000	1,042.0000	5.466	0	0	0
24/07/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	442.0000	407.0000	(7.919)	0	0	0
24/07/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,215.0000	2,160.0000	(2.483)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	654.0000	612.0000	(6.422)	0	0	0
24/07/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,213.0000	4,153.0000	(1.424)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
24/07/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,032.0000	1,089.0000	5.523	0	0	0
24/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	260.0000	280.0000	7.692	0	0	0
24/07/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	336.0000	361.0000	7.440	0	0	0
24/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	225.0000	241.0000	7.111	0	0	0
24/07/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,959.0000	5,899.0000	(1.007)	0	0	0
24/07/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/07/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
24/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	617.0000	576.0000	(6.645)	0	0	0
24/07/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
24/07/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	731.0000	687.0000	(6.019)	0	0	0
24/07/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,209.0000	6,149.0000	(0.966)	0	0	0
24/07/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	2,122.0000	2,067.0000	(2.592)	0	0	0
24/07/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,854.0000	1,914.0000	3.236	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/07/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	248.0000	266.0000	7.258	0	0	0
24/07/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,208.0000	8,147.0000	(0.743)	0	0	0
24/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,964.0000	3,905.0000	(1.488)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,258.0000	8,197.0000	(0.739)	0	0	0
24/07/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	476.0000	439.0000	(7.773)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	410.0000	376.0000	(8.293)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	299.0000	272.0000	(9.030)	0	0	0
24/07/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,845.0000	2,906.0000	2.144	0	0	0
24/07/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	325.0000	296.0000	(8.923)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	351.0000	322.0000	(8.262)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	476.0000	439.0000	(7.773)	0	0	0
24/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	418.0000	450.0000	7.656	0	0	0
24/07/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,794.0000	3,854.0000	1.581	0	0	0
24/07/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	442.0000	476.0000	7.692	0	0	0
24/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	905.0000	957.0000	5.746	0	0	0
24/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	229.0000	206.0000	(10.044)	0	0	0
24/07/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,262.0000	2,206.0000	(2.476)	0	0	0
24/07/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,045.0000	3,105.0000	1.970	0	0	0
24/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	494.0000	531.0000	7.490	0	0	0
24/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	319.0000	343.0000	7.524	0	0	0
24/07/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	468.0000	503.0000	7.479	0	0	0
24/07/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	71.0000	61.0000	(14.085)	0	0	0
24/07/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,259.0000	6,199.0000	(0.959)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	169.0000	151.0000	(10.651)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,158.0000	8,097.0000	(0.748)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	299.0000	272.0000	(9.030)	0	0	0
24/07/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,043.0000	4,104.0000	1.509	0	0	0
24/07/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	551.0000	590.0000	7.078	0	0	0

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24/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	303.0000	326.0000	7.591	0	0	0
24/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,843.0000	3,904.0000	1.587	0	0	0
24/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	494.0000	531.0000	7.490	0	0	0
24/07/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
24/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	825.0000	875.0000	6.061	0	0	0
24/07/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	208.0000	187.0000	(10.096)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	510.0000	472.0000	(7.451)	0	0	0
24/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	274.0000	249.0000	(9.124)	0	0	0
24/07/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,805.0000	1,865.0000	3.324	0	0	0
24/07/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,756.0000	1,815.0000	3.360	0	0	0
24/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	251.0000	227.0000	(9.562)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	442.0000	476.0000	7.692	0	0	0
24/07/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	865.0000	915.0000	5.780	0	0	0
24/07/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,746.0000	2,806.0000	2.185	0	0	0
24/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
24/07/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,159.0000	6,099.0000	(0.974)	0	0	0
24/07/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	82.0000	71.0000	(13.415)	0	0	0
24/07/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
24/07/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,263.0000	4,203.0000	(1.407)	0	0	0
24/07/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
24/07/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,309.0000	2,253.0000	(2.425)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	613.0000	655.0000	6.852	0	0	0
24/07/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	4,014.0000	3,954.0000	(1.495)	0	0	0
24/07/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,744.0000	3,804.0000	1.603	0	0	0
24/07/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	8,008.0000	7,947.0000	(0.762)	0	0	0
24/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	319.0000	343.0000	7.524	0	0	0
24/07/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	3,943.0000	4,004.0000	1.547	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
24/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	2,945.0000	3,005.0000	2.037	0	0	0
24/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/07/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	1,903.0000	1,963.0000	3.153	0	0	0
24/07/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	6,009.0000	5,949.0000	(0.999)	0	0	0
24/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	946.0000	999.0000	5.603	0	0	0
24/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	2,895.0000	2,955.0000	2.073	0	0	0
24/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
24/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	3,893.0000	3,954.0000	1.567	0	0	0
24/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,168.0000	2,113.0000	(2.537)	0	0	0
24/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
24/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	8,108.0000	8,047.0000	(0.752)	0	0	0
24/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	6,109.0000	6,049.0000	(0.982)	0	0	0
24/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
24/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	4,113.0000	4,054.0000	(1.434)	0	0	0

Grand Total: **990,333**