



# Derivatives High/Low Report

High/Low for 29/07/2009

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
29/07/2009	\$ / R 2009/09/14			Currency Future	7.9261	7.9605	0.434	8.0000	7.8600	264,065
29/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	834.0000	806.0000	(3.357)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	55.0000	61.0000	10.909	0	0	15,157
29/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	541.0000	570.0000	5.360	0	0	0
29/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	494.0000	472.0000	(4.453)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	84.0000	93.0000	10.714	0	0	30
29/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,377.0000	2,343.0000	(1.430)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,175.0000	3,140.0000	(1.102)	0	0	0
29/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,774.0000	5,740.0000	(0.589)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,224.0000	4,190.0000	(0.805)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	330.0000	356.0000	7.879	0	0	0
29/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	120.0000	132.0000	10.000	0	0	2,054
29/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	658.0000	633.0000	(3.799)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,377.0000	2,343.0000	(1.430)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,975.0000	2,941.0000	(1.143)	0	0	0
29/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,724.0000	5,690.0000	(0.594)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	65.0000	72.0000	10.769	0	0	100

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
29/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,278.0000	2,244.0000	(1.493)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,278.0000	2,244.0000	(1.493)	0	0	0
29/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,274.0000	7,240.0000	(0.467)	0	0	0
29/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,224.0000	7,190.0000	(0.471)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	153.0000	145.0000	(5.229)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,080.0000	2,046.0000	(1.635)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,424.0000	3,390.0000	(0.993)	0	0	0
29/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,302.0000	1,270.0000	(2.458)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,274.0000	4,240.0000	(0.796)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	394.0000	421.0000	6.853	0	0	0
29/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	174.0000	165.0000	(5.172)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,327.0000	2,294.0000	(1.418)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,626.0000	2,592.0000	(1.295)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	135.0000	127.0000	(5.926)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,276.0000	3,311.0000	1.068	0	0	0
29/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,591.0000	1,559.0000	(2.011)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	118.0000	111.0000	(5.932)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	581.0000	611.0000	5.164	0	0	0
29/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,324.0000	3,290.0000	(1.023)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,226.0000	3,261.0000	1.085	0	0	0
29/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	272.0000	297.0000	9.191	0	0	0
29/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	279.0000	264.0000	(5.376)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,446.0000	1,414.0000	(2.213)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,925.0000	2,891.0000	(1.162)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	196.0000	186.0000	(5.102)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	300.0000	325.0000	8.333	0	0	0
29/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
29/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,125.0000	3,090.0000	(1.120)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
29/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,726.0000	4,761.0000	0.741	0	0	0
29/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,777.0000	1,812.0000	1.970	0	0	0
29/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	144.0000	158.0000	9.722	0	0	110
29/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	206.0000	224.0000	8.738	0	0	2,000
29/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,883.0000	1,850.0000	(1.753)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	361.0000	388.0000	7.479	0	0	0
29/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	188.0000	205.0000	9.043	0	0	0
29/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
29/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,776.0000	4,811.0000	0.733	0	0	0
29/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,329.0000	1,364.0000	2.634	0	0	0
29/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	312.0000	295.0000	(5.449)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,476.0000	2,442.0000	(1.373)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,981.0000	1,948.0000	(1.666)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,526.0000	2,492.0000	(1.346)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	971.0000	942.0000	(2.987)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	60.0000	67.0000	11.667	0	0	0
29/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	708.0000	739.0000	4.379	0	0	0
29/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
29/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,224.0000	3,190.0000	(1.055)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,206.0000	1,175.0000	(2.570)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	534.0000	511.0000	(4.307)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,158.0000	1,128.0000	(2.591)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,825.0000	2,791.0000	(1.204)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,725.0000	2,691.0000	(1.248)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,495.0000	1,463.0000	(2.140)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
29/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	2,000
29/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
29/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,427.0000	2,393.0000	(1.401)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,374.0000	3,340.0000	(1.008)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,875.0000	2,841.0000	(1.183)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
29/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,446.0000	1,414.0000	(2.213)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
29/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	879.0000	851.0000	(3.185)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
29/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	753.0000	784.0000	4.117	0	0	0
29/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	381.0000	362.0000	(4.987)	0	0	25
29/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	346.0000	328.0000	(5.202)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,736.0000	1,704.0000	(1.843)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
29/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,474.0000	7,440.0000	(0.455)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	844.0000	876.0000	3.791	0	0	0
29/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	417.0000	397.0000	(4.796)	0	0	140
29/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	157.0000	172.0000	9.554	0	0	25
29/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	789.0000	762.0000	(3.422)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,576.0000	2,542.0000	(1.320)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,875.0000	2,841.0000	(1.183)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,111.0000	1,081.0000	(2.700)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	249.0000	234.0000	(6.024)	0	0	140
29/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,676.0000	2,641.0000	(1.308)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,975.0000	2,941.0000	(1.143)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,274.0000	3,240.0000	(1.038)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	131.0000	144.0000	9.924	0	0	0
29/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	502.0000	531.0000	5.777	0	0	0
29/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	92.0000	102.0000	10.870	0	0	0
29/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,230.0000	1,265.0000	2.846	0	0	0
29/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
29/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	1,000
29/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,775.0000	2,741.0000	(1.225)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	455.0000	434.0000	(4.615)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,179.0000	2,145.0000	(1.560)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	225.0000	245.0000	8.889	0	0	0
29/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	220.0000	209.0000	(5.000)	0	0	25
29/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	246.0000	270.0000	9.756	0	0	0
29/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	616.0000	591.0000	(4.058)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,495.0000	1,463.0000	(2.140)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,075.0000	3,040.0000	(1.138)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,350.0000	1,318.0000	(2.370)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
29/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	101.0000	111.0000	9.901	0	0	25
29/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	925.0000	896.0000	(3.135)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,017.0000	988.0000	(2.852)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,727.0000	1,762.0000	2.027	0	0	0
29/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	574.0000	550.0000	(4.181)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	92.0000	102.0000	10.870	0	0	140
29/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,030.0000	1,997.0000	(1.626)	0	0	0
29/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,526.0000	4,561.0000	0.773	0	0	0
29/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
29/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,874.0000	4,840.0000	(0.698)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,398.0000	1,366.0000	(2.289)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,179.0000	2,145.0000	(1.560)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,474.0000	4,440.0000	(0.760)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,374.0000	4,340.0000	(0.777)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
29/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
29/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,206.0000	1,175.0000	(2.570)	0	0	0
29/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,033.0000	1,067.0000	3.291	0	0	0
29/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,427.0000	2,393.0000	(1.401)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,158.0000	1,128.0000	(2.591)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
29/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,974.0000	5,940.0000	(0.569)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,874.0000	3,840.0000	(0.878)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	616.0000	591.0000	(4.058)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,725.0000	2,691.0000	(1.248)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	665.0000	695.0000	4.511	0	0	0
29/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,528.0000	1,562.0000	2.225	0	0	0
29/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,132.0000	1,166.0000	3.004	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	300.0000	325.0000	8.333	0	0	0
29/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
29/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,932.0000	1,899.0000	(1.708)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,026.0000	3,061.0000	1.157	0	0	0
29/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	174.0000	165.0000	(5.172)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,688.0000	1,655.0000	(1.955)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,129.0000	2,096.0000	(1.550)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,280.0000	1,314.0000	2.656	0	0	0
29/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,476.0000	2,442.0000	(1.373)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
29/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,834.0000	1,801.0000	(1.799)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	51.0000	57.0000	11.765	0	0	0
29/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,543.0000	1,511.0000	(2.074)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,129.0000	2,096.0000	(1.550)	0	0	0
29/07/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,626.0000	2,592.0000	(1.295)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,883.0000	1,850.0000	(1.753)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,030.0000	1,997.0000	(1.626)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,574.0000	3,540.0000	(0.951)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	1,977.0000	2,011.0000	1.720	0	0	0
29/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	701.0000	675.0000	(3.709)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,785.0000	1,752.0000	(1.849)	0	0	0
29/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	5,074.0000	5,040.0000	(0.670)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
29/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,574.0000	4,540.0000	(0.743)	0	0	0
29/07/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,824.0000	3,790.0000	(0.889)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	6,074.0000	6,040.0000	(0.560)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,824.0000	4,790.0000	(0.705)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	2,976.0000	3,011.0000	1.176	0	0	0
29/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,981.0000	1,948.0000	(1.666)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	40.0000	45.0000	12.500	0	0	200
29/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
29/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,228.0000	2,194.0000	(1.526)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,175.0000	3,140.0000	(1.102)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	937.0000	970.0000	3.522	0	0	0
29/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
29/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	834.0000	806.0000	(3.357)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,025.0000	2,990.0000	(1.157)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	798.0000	830.0000	4.010	0	0	0
29/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,064.0000	1,034.0000	(2.820)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
29/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,224.0000	3,190.0000	(1.055)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,932.0000	1,899.0000	(1.708)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	225.0000	245.0000	8.889	0	0	0
29/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	428.0000	456.0000	6.542	0	0	13,157



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	60.0000	67.0000	11.667	0	0	0
29/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	249.0000	234.0000	(6.024)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,826.0000	3,861.0000	0.915	0	0	0
29/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,027.0000	2,061.0000	1.677	0	0	0
29/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,924.0000	3,890.0000	(0.866)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	745.0000	718.0000	(3.624)	0	0	0
29/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	77.0000	86.0000	11.688	0	0	0
29/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,927.0000	1,961.0000	1.764	0	0	0
29/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,925.0000	2,891.0000	(1.162)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,785.0000	1,752.0000	(1.849)	0	0	0
29/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,429.0000	1,463.0000	2.379	0	0	0
29/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,024.0000	5,990.0000	(0.564)	0	0	0
29/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,688.0000	1,655.0000	(1.955)	0	0	0
29/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	102.0000	96.0000	(5.882)	0	0	200
29/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
29/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,974.0000	3,940.0000	(0.856)	0	0	0
29/07/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,576.0000	3,611.0000	0.979	0	0	0
29/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,424.0000	6,390.0000	(0.529)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,274.0000	6,240.0000	(0.542)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,676.0000	2,641.0000	(1.308)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,181.0000	1,215.0000	2.879	0	0	0
29/07/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	3,976.0000	4,011.0000	0.880	0	0	0
29/07/2009	\$ / R 2009/09/14	14.35	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
29/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,639.0000	1,607.0000	(1.952)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,125.0000	3,090.0000	(1.120)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	985.0000	1,018.0000	3.350	0	0	0
29/07/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,924.0000	4,890.0000	(0.690)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,926.0000	3,961.0000	0.891	0	0	0
29/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
29/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,374.0000	6,340.0000	(0.533)	0	0	0
29/07/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,736.0000	1,704.0000	(1.843)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,724.0000	4,690.0000	(0.720)	0	0	0
29/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,076.0000	4,111.0000	0.859	0	0	0
29/07/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,926.0000	2,961.0000	1.196	0	0	0
29/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,543.0000	1,511.0000	(2.074)	0	0	0
29/07/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.35	Call	Currency Future	2,576.0000	2,611.0000	1.359	0	0	0
29/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
29/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,674.0000	4,640.0000	(0.727)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,254.0000	1,222.0000	(2.552)	0	0	0
29/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,302.0000	1,270.0000	(2.458)	0	0	0
29/07/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,726.0000	2,761.0000	1.284	0	0	0
29/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
29/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
29/07/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,628.0000	1,662.0000	2.088	0	0	0
29/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	30.0000	33.0000	10.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,639.0000	1,607.0000	(1.952)	0	0	0
29/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,077.0000	2,111.0000	1.637	0	0	0
29/07/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.40	Call	Currency Future	3,526.0000	3,561.0000	0.993	0	0	0
29/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,228.0000	2,194.0000	(1.526)	0	0	0
29/07/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,478.0000	1,513.0000	2.368	0	0	0
29/07/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,974.0000	4,940.0000	(0.684)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.20	Call	Currency Future	3,726.0000	3,761.0000	0.939	0	0	0
29/07/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	4,026.0000	4,061.0000	0.869	0	0	0
29/07/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	5,874.0000	5,840.0000	(0.579)	0	0	0
29/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/07/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	3,126.0000	3,161.0000	1.120	0	0	0
29/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	4,126.0000	4,161.0000	0.848	0	0	0
29/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,474.0000	6,440.0000	(0.525)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	14.10	Put	Currency Future	6,174.0000	6,140.0000	(0.551)	0	0	0
29/07/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	985.0000	1,018.0000	3.350	0	0	0
29/07/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,676.0000	3,711.0000	0.952	0	0	0
29/07/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	2,127.0000	2,161.0000	1.598	0	0	0
29/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,524.0000	3,490.0000	(0.965)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,674.0000	3,640.0000	(0.925)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,324.0000	6,290.0000	(0.538)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,474.0000	3,440.0000	(0.979)	0	0	0
29/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,774.0000	3,740.0000	(0.901)	0	0	0
29/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,132.0000	1,166.0000	3.004	0	0	0
29/07/2009	\$ / R 2009/09/14	5.40	Call	Currency Future	2,526.0000	2,561.0000	1.386	0	0	0
29/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,676.0000	2,711.0000	1.308	0	0	0
29/07/2009	\$ / R 2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,774.0000	4,740.0000	(0.712)	0	0	0
29/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	1,827.0000	1,861.0000	1.861	0	0	0
29/07/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,626.0000	3,661.0000	0.965	0	0	0
29/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	2,826.0000	2,861.0000	1.238	0	0	0
29/07/2009	\$ / R 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,724.0000	3,690.0000	(0.913)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,626.0000	2,661.0000	1.333	0	0	0
29/07/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,678.0000	1,712.0000	2.026	0	0	0
29/07/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	971.0000	942.0000	(2.987)	0	0	0
29/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,324.0000	4,290.0000	(0.786)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,578.0000	1,612.0000	2.155	0	0	0
29/07/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,076.0000	3,111.0000	1.138	0	0	0
29/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,924.0000	5,890.0000	(0.574)	0	0	0
29/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,082.0000	1,116.0000	3.142	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
29/07/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,424.0000	4,390.0000	(0.769)	0	0	0
29/07/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,524.0000	4,490.0000	(0.752)	0	0	0
29/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	622.0000	653.0000	4.984	0	0	0
29/07/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,824.0000	5,790.0000	(0.584)	0	0	0
29/07/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,176.0000	2,211.0000	1.608	0	0	0
29/07/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,176.0000	3,211.0000	1.102	0	0	0
29/07/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,176.0000	4,211.0000	0.838	0	0	0
29/07/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14			Currency Future	8.0647	8.0989	0.424	8.1400	8.0800	54,474
29/07/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	334.0000	353.0000	5.689	0	0	0
29/07/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,022.0000	1,992.0000	(1.484)	0	0	0
29/07/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,116.0000	2,087.0000	(1.371)	0	0	0
29/07/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
29/07/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	184.0000	179.0000	(2.717)	0	0	0
29/07/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	187.0000	199.0000	6.417	0	0	0
29/07/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	640.0000	623.0000	(2.656)	0	0	0
29/07/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
29/07/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,615.0000	3,583.0000	(0.885)	0	0	0
29/07/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,394.0000	5,361.0000	(0.612)	0	0	0
29/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	240.0000	234.0000	(2.500)	0	0	0
29/07/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
29/07/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	385.0000	406.0000	5.455	0	0	0
29/07/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	92.0000	97.0000	5.435	0	0	11,110
29/07/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	502.0000	488.0000	(2.789)	0	0	0
29/07/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,511.0000	1,485.0000	(1.721)	0	0	0
29/07/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,305.0000	2,275.0000	(1.302)	0	0	0
29/07/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	30.0000	32.0000	6.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,257.0000	2,228.0000	(1.285)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,927.0000	1,899.0000	(1.453)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
29/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,027.0000	2,996.0000	(1.024)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	605.0000	633.0000	4.628	0	0	0
29/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
29/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	470.0000	457.0000	(2.766)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	367.0000	387.0000	5.450	0	0	0
29/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
29/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
29/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	261.0000	255.0000	(2.299)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
29/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,448.0000	2,418.0000	(1.225)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,400.0000	2,370.0000	(1.250)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,206.0000	4,174.0000	(0.761)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	202.0000	196.0000	(2.970)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	576.0000	603.0000	4.688	0	0	0
29/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,348.0000	1,381.0000	2.448	0	0	0
29/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	470.0000	495.0000	5.319	0	0	200
29/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,948.0000	4,915.0000	(0.667)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	355.0000	347.0000	(2.254)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	121.0000	129.0000	6.612	0	0	3,000
29/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,376.0000	1,351.0000	(1.817)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
29/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,305.0000	4,272.0000	(0.767)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	33.0000	33.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	254.0000	269.0000	5.906	0	0	0
29/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	126.0000	134.0000	6.349	0	0	0
29/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,352.0000	2,323.0000	(1.233)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	330.0000	322.0000	(2.424)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	666.0000	695.0000	4.354	0	0	0
29/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	240.0000	234.0000	(2.500)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,164.0000	1,198.0000	2.921	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	12.0000	13.0000	8.333	0	0	9,605
29/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
29/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,640.0000	2,609.0000	(1.174)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,116.0000	2,087.0000	(1.371)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	495.0000	521.0000	5.253	0	0	0
29/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	605.0000	633.0000	4.628	0	0	0
29/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	49.0000	49.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,187.0000	7,153.0000	(0.473)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	423.0000	447.0000	5.674	0	0	0
29/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	20.0000	22.0000	10.000	0	0	1,109
29/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	438.0000	426.0000	(2.740)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,244.0000	1,220.0000	(1.929)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
29/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,799.0000	4,766.0000	(0.688)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,209.0000	1,243.0000	2.812	0	0	0
29/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,237.0000	7,203.0000	(0.470)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,319.0000	2,353.0000	1.466	0	0	0
29/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	408.0000	398.0000	(2.451)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	789.0000	770.0000	(2.408)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	159.0000	169.0000	6.289	0	0	0
29/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
29/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,164.0000	1,198.0000	2.921	0	0	0
29/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	789.0000	770.0000	(2.408)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	179.0000	191.0000	6.704	0	0	0
29/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	98.0000	104.0000	6.122	0	0	0
29/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	165.0000	176.0000	6.667	0	0	0
29/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	204.0000	216.0000	5.882	0	0	0
29/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,295.0000	5,262.0000	(0.623)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	36.0000	36.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,315.0000	3,350.0000	1.056	0	0	0
29/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,115.0000	1,092.0000	(2.063)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	80.0000	86.0000	7.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,332.0000	1,307.0000	(1.877)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	989.0000	967.0000	(2.224)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	58.0000	62.0000	6.897	0	0	189
29/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	254.0000	269.0000	5.906	0	0	0
29/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	408.0000	398.0000	(2.451)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
29/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	261.0000	255.0000	(2.299)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,536.0000	1,570.0000	2.214	0	0	0
29/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,777.0000	1,811.0000	1.913	0	0	0
29/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,087.0000	7,053.0000	(0.480)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,543.0000	2,513.0000	(1.180)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,881.0000	2,850.0000	(1.076)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,222.0000	3,191.0000	(0.962)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	576.0000	603.0000	4.688	0	0	0
29/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	88.0000	85.0000	(3.409)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	381.0000	372.0000	(2.362)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,255.0000	4,223.0000	(0.752)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	350.0000	370.0000	5.714	0	0	0
29/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,557.0000	1,530.0000	(1.734)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
29/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,305.0000	4,272.0000	(0.767)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
29/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,593.0000	5,560.0000	(0.590)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	952.0000	984.0000	3.361	0	0	0
29/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,016.0000	3,050.0000	1.127	0	0	0
29/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,266.0000	3,300.0000	1.041	0	0	0
29/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	213.0000	226.0000	6.103	0	0	75
29/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	403.0000	425.0000	5.459	0	0	0
29/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	751.0000	732.0000	(2.530)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	19.0000	21.0000	10.526	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	948.0000	927.0000	(2.215)	0	0	0
29/07/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	535.0000	521.0000	(2.617)	0	0	0
29/07/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	117.0000	124.0000	5.983	0	0	0
29/07/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,898.0000	4,865.0000	(0.674)	0	0	0
29/07/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	49.0000	49.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,601.0000	4,568.0000	(0.717)	0	0	0
29/07/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	446.0000	471.0000	5.605	0	0	0
29/07/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,812.0000	3,780.0000	(0.839)	0	0	0
29/07/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,301.0000	1,335.0000	2.613	0	0	0
29/07/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	306.0000	298.0000	(2.614)	0	0	0
29/07/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	470.0000	495.0000	5.319	0	0	0
29/07/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,494.0000	5,461.0000	(0.601)	0	0	0
29/07/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	221.0000	215.0000	(2.715)	0	0	0
29/07/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,515.0000	4,549.0000	0.753	0	0	0
29/07/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,765.0000	4,799.0000	0.714	0	0	0
29/07/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	521.0000	547.0000	4.990	0	0	0
29/07/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	569.0000	554.0000	(2.636)	0	0	0
29/07/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,834.0000	1,805.0000	(1.581)	0	0	0
29/07/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
29/07/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
29/07/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	123.0000	119.0000	(3.252)	0	0	0
29/07/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	676.0000	659.0000	(2.515)	0	0	0
29/07/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,591.0000	2,561.0000	(1.158)	0	0	0
29/07/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
29/07/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,763.0000	3,730.0000	(0.877)	0	0	0
29/07/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	152.0000	162.0000	6.579	0	0	0
29/07/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	699.0000	728.0000	4.149	0	0	0
29/07/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	291.0000	308.0000	5.842	0	0	0
29/07/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	502.0000	488.0000	(2.789)	0	0	0
29/07/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,376.0000	1,351.0000	(1.817)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,468.0000	3,435.0000	(0.952)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
29/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,942.0000	5,908.0000	(0.572)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	676.0000	659.0000	(2.515)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	334.0000	353.0000	5.689	0	0	0
29/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
29/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,566.0000	3,534.0000	(0.897)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	147.0000	156.0000	6.122	0	0	0
29/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	367.0000	387.0000	5.450	0	0	0
29/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,736.0000	2,705.0000	(1.133)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,713.0000	3,681.0000	(0.862)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,693.0000	5,659.0000	(0.597)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
29/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	838.0000	868.0000	3.580	0	0	0
29/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	232.0000	246.0000	6.034	0	0	0
29/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	291.0000	308.0000	5.842	0	0	0
29/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	265.0000	281.0000	6.038	0	0	0
29/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
29/07/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,201.0000	1,177.0000	(1.998)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,255.0000	1,289.0000	2.709	0	0	0
29/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	867.0000	847.0000	(2.307)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,354.0000	4,321.0000	(0.758)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,059.0000	4,026.0000	(0.813)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,615.0000	3,583.0000	(0.885)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
29/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,269.0000	2,303.0000	1.498	0	0	0
29/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	751.0000	732.0000	(2.530)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
29/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,069.0000	2,040.0000	(1.402)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,960.0000	3,928.0000	(0.808)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,517.0000	3,485.0000	(0.910)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,799.0000	4,766.0000	(0.688)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,163.0000	2,134.0000	(1.341)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	278.0000	294.0000	5.755	0	0	0
29/07/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
29/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
29/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	40.0000	40.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	713.0000	695.0000	(2.525)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,210.0000	2,181.0000	(1.312)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,255.0000	4,223.0000	(0.752)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,930.0000	2,899.0000	(1.058)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	20.0000	22.0000	10.000	0	0	10,100
29/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,502.0000	4,469.0000	(0.733)	0	0	0
29/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	801.0000	832.0000	3.870	0	0	13,513
29/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,125.0000	3,093.0000	(1.024)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,108.0000	4,075.0000	(0.803)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,992.0000	5,958.0000	(0.567)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	265.0000	281.0000	6.038	0	0	0
29/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
29/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,288.0000	1,263.0000	(1.941)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	243.0000	257.0000	5.761	0	0	0
29/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	152.0000	162.0000	6.579	0	0	0
29/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,076.0000	3,045.0000	(1.008)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	828.0000	808.0000	(2.415)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	60.0000	64.0000	6.667	0	0	0
29/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
29/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
29/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	355.0000	347.0000	(2.254)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	304.0000	322.0000	5.921	0	0	247
29/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	187.0000	199.0000	6.417	0	0	0
29/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	131.0000	139.0000	6.107	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,496.0000	2,465.0000	(1.242)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,271.0000	3,240.0000	(0.948)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,196.0000	5,163.0000	(0.635)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
29/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,466.0000	1,440.0000	(1.774)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
29/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,320.0000	3,289.0000	(0.934)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,030.0000	1,008.0000	(2.136)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	126.0000	134.0000	6.349	0	0	0
29/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
29/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
29/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,174.0000	3,142.0000	(1.008)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
29/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,486.0000	7,452.0000	(0.454)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	548.0000	575.0000	4.927	0	0	0
29/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,817.0000	2,851.0000	1.207	0	0	0
29/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
29/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,787.0000	1,759.0000	(1.567)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,911.0000	3,878.0000	(0.844)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,163.0000	2,134.0000	(1.341)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
29/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,403.0000	4,371.0000	(0.727)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	604.0000	588.0000	(2.649)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,511.0000	1,485.0000	(1.721)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,749.0000	4,717.0000	(0.674)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	635.0000	664.0000	4.567	0	0	0
29/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,415.0000	3,450.0000	1.025	0	0	0
29/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,072.0000	1,050.0000	(2.052)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,784.0000	2,754.0000	(1.078)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,071.0000	2,105.0000	1.642	0	0	0
29/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,602.0000	1,575.0000	(1.685)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
29/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,166.0000	3,200.0000	1.074	0	0	0
29/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	989.0000	967.0000	(2.224)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,288.0000	1,263.0000	(1.941)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
29/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	283.0000	276.0000	(2.473)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	319.0000	337.0000	5.643	0	0	0
29/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,543.0000	2,513.0000	(1.180)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,665.0000	3,699.0000	0.928	0	0	0
29/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,030.0000	1,008.0000	(2.136)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
29/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,170.0000	2,204.0000	1.567	0	0	0
29/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,418.0000	2,452.0000	1.406	0	0	0
29/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	569.0000	554.0000	(2.636)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	867.0000	847.0000	(2.307)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
29/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	195.0000	207.0000	6.154	0	0	0
29/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,337.0000	7,303.0000	(0.463)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	137.0000	133.0000	(2.920)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,880.0000	1,852.0000	(1.489)	0	0	0
29/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,886.0000	7,852.0000	(0.431)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,066.0000	3,100.0000	1.109	0	0	0
29/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	604.0000	588.0000	(2.649)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	58.0000	62.0000	6.897	0	0	9,530
29/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	102.0000	108.0000	5.882	0	0	0
29/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	54.0000	54.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,880.0000	1,852.0000	(1.489)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,784.0000	2,754.0000	(1.078)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
29/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,997.0000	4,964.0000	(0.660)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,539.0000	6,505.0000	(0.520)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	423.0000	447.0000	5.674	0	0	0
29/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,688.0000	6,654.0000	(0.508)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	195.0000	207.0000	6.154	0	0	13,513
29/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
29/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,601.0000	4,568.0000	(0.717)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,892.0000	5,858.0000	(0.577)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	232.0000	246.0000	6.034	0	0	0
29/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,923.0000	1,957.0000	1.768	0	0	0
29/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
29/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,648.0000	1,621.0000	(1.638)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
29/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	319.0000	337.0000	5.643	0	0	0
29/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	204.0000	216.0000	5.882	0	0	0
29/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,027.0000	2,996.0000	(1.024)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	113.0000	120.0000	6.195	0	0	0
29/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	828.0000	808.0000	(2.415)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,119.0000	1,153.0000	3.038	0	0	0
29/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,826.0000	1,859.0000	1.807	0	0	0
29/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,245.0000	5,212.0000	(0.629)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	605.0000	633.0000	4.628	0	0	0
29/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
29/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	243.0000	257.0000	5.761	0	0	0
29/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	60.0000	60.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,441.0000	1,475.0000	2.359	0	0	0
29/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
29/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	240.0000	234.0000	(2.500)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	152.0000	147.0000	(3.289)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,210.0000	2,181.0000	(1.312)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
29/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	766.0000	796.0000	3.916	0	0	0
29/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,489.0000	6,455.0000	(0.524)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,738.0000	6,704.0000	(0.505)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	907.0000	887.0000	(2.205)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
29/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
29/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,271.0000	3,240.0000	(0.948)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
29/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,141.0000	6,107.0000	(0.554)	0	0	0
29/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,974.0000	1,945.0000	(1.469)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	98.0000	95.0000	(3.061)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,186.0000	8,152.0000	(0.415)	0	0	0
29/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	222.0000	236.0000	6.306	0	0	0
29/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
29/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	913.0000	944.0000	3.395	0	0	0
29/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,767.0000	2,801.0000	1.229	0	0	0
29/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,915.0000	3,949.0000	0.868	0	0	0
29/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	88.0000	85.0000	(3.409)	0	0	0
29/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,688.0000	2,657.0000	(1.153)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,369.0000	3,337.0000	(0.950)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,617.0000	2,651.0000	1.299	0	0	0
29/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,240.0000	6,206.0000	(0.545)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,632.0000	1,666.0000	2.083	0	0	0
29/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,916.0000	2,950.0000	1.166	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,874.0000	1,908.0000	1.814	0	0	0
29/07/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,979.0000	2,947.0000	(1.074)	0	0	0
29/07/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,059.0000	4,026.0000	(0.813)	0	0	0
29/07/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,974.0000	1,945.0000	(1.469)	0	0	0
29/07/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
29/07/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,287.0000	7,253.0000	(0.467)	0	0	0
29/07/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,866.0000	2,901.0000	1.221	0	0	0
29/07/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
29/07/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,740.0000	1,713.0000	(1.552)	0	0	0
29/07/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,887.0000	6,854.0000	(0.479)	0	0	0
29/07/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,295.0000	5,262.0000	(0.623)	0	0	0
29/07/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,220.0000	2,254.0000	1.532	0	0	0
29/07/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,861.0000	3,829.0000	(0.829)	0	0	0
29/07/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,190.0000	6,157.0000	(0.533)	0	0	0
29/07/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,136.0000	8,102.0000	(0.418)	0	0	0
29/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
29/07/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,517.0000	3,485.0000	(0.910)	0	0	0
29/07/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
29/07/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,216.0000	3,250.0000	1.057	0	0	0
29/07/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	4,010.0000	3,977.0000	(0.823)	0	0	0
29/07/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,146.0000	5,113.0000	(0.641)	0	0	0
29/07/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,418.0000	3,386.0000	(0.936)	0	0	0
29/07/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
29/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,072.0000	1,050.0000	(2.052)	0	0	0
29/07/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,339.0000	6,306.0000	(0.521)	0	0	0
29/07/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,552.0000	4,519.0000	(0.725)	0	0	0
29/07/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/07/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,650.0000	4,618.0000	(0.688)	0	0	0
29/07/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,389.0000	6,356.0000	(0.517)	0	0	0
29/07/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,336.0000	8,302.0000	(0.408)	0	0	0
29/07/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,047.0000	5,014.0000	(0.654)	0	0	0
29/07/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,120.0000	2,155.0000	1.651	0	0	0
29/07/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	7,936.0000	7,902.0000	(0.428)	0	0	0
29/07/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	105.0000	112.0000	6.667	0	0	0
29/07/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
29/07/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/07/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,201.0000	1,177.0000	(1.998)	0	0	0
29/07/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,812.0000	3,780.0000	(0.839)	0	0	0
29/07/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	992.0000	1,024.0000	3.226	0	0	0
29/07/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	165.0000	176.0000	6.667	0	0	0
29/07/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,075.0000	1,109.0000	3.163	0	0	0
29/07/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,833.0000	2,802.0000	(1.094)	0	0	0
29/07/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	4,065.0000	4,099.0000	0.836	0	0	0
29/07/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,091.0000	6,057.0000	(0.558)	0	0	0
29/07/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	213.0000	226.0000	6.103	0	0	0
29/07/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,037.0000	7,003.0000	(0.483)	0	0	0
29/07/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	110.0000	107.0000	(2.727)	0	0	0
29/07/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	77.0000	75.0000	(2.597)	0	0	0
29/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
29/07/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,865.0000	3,899.0000	0.880	0	0	0
29/07/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
29/07/2009	\$ / R	2009/12/14	15.10	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
29/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	875.0000	906.0000	3.543	0	0	0
29/07/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,236.0000	8,202.0000	(0.413)	0	0	0
29/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	952.0000	984.0000	3.361	0	0	0
29/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,664.0000	3,632.0000	(0.873)	0	0	0
29/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,861.0000	3,829.0000	(0.829)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,815.0000	3,849.0000	0.891	0	0	0
29/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
29/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,643.0000	5,610.0000	(0.585)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,116.0000	3,150.0000	1.091	0	0	0
29/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,765.0000	3,799.0000	0.903	0	0	0
29/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,115.0000	4,149.0000	0.826	0	0	0
29/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,715.0000	3,749.0000	0.915	0	0	0
29/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,848.0000	4,816.0000	(0.660)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	948.0000	927.0000	(2.215)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,842.0000	5,809.0000	(0.565)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,047.0000	5,014.0000	(0.654)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,788.0000	6,754.0000	(0.501)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,453.0000	4,420.0000	(0.741)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,086.0000	8,052.0000	(0.420)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,728.0000	1,762.0000	1.968	0	0	0
29/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,489.0000	1,522.0000	2.216	0	0	0
29/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,717.0000	2,751.0000	1.251	0	0	0
29/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	15.0000	15.0000	-	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
29/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,743.0000	5,709.0000	(0.592)	0	0	0
29/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,421.0000	1,395.0000	(1.830)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,838.0000	6,804.0000	(0.497)	0	0	0
29/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,386.0000	8,351.0000	(0.417)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	136.0000	144.0000	5.882	0	0	0
29/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,680.0000	1,714.0000	2.024	0	0	0
29/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,468.0000	2,502.0000	1.378	0	0	0
29/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,986.0000	7,952.0000	(0.426)	0	0	0
29/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,345.0000	5,311.0000	(0.636)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,667.0000	2,701.0000	1.275	0	0	0
29/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,465.0000	3,500.0000	1.010	0	0	0
29/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,749.0000	4,717.0000	(0.674)	0	0	0
29/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,444.0000	5,411.0000	(0.606)	0	0	0
29/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,021.0000	2,056.0000	1.732	0	0	0
29/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	167.0000	162.0000	(2.994)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,157.0000	4,125.0000	(0.770)	0	0	0
29/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,439.0000	6,405.0000	(0.528)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,015.0000	4,049.0000	0.847	0	0	0
29/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,436.0000	8,401.0000	(0.415)	0	0	0
29/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
29/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	732.0000	761.0000	3.962	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,763.0000	3,730.0000	(0.877)	0	0	0
29/07/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,544.0000	5,510.0000	(0.613)	0	0	0
29/07/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,584.0000	1,618.0000	2.146	0	0	0
29/07/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	3,565.0000	3,599.0000	0.954	0	0	0
29/07/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,567.0000	2,602.0000	1.363	0	0	0
29/07/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
29/07/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,615.0000	3,649.0000	0.941	0	0	0
29/07/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	4,215.0000	4,249.0000	0.807	0	0	0
29/07/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	5,792.0000	5,759.0000	(0.570)	0	0	0
29/07/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	7,786.0000	7,752.0000	(0.437)	0	0	0
29/07/2009	\$ / R	2010/03/15			Currency Future	8.2008	8.2344	0.410	8.2400	8.2400	2,242
29/07/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	551.0000	574.0000	4.174	0	0	0
29/07/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	747.0000	732.0000	(2.008)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	188.0000	196.0000	4.255	0	0	0
29/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
29/07/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
29/07/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	889.0000	917.0000	3.150	0	0	0
29/07/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,218.0000	7,185.0000	(0.457)	0	0	0
29/07/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	156.0000	152.0000	(2.564)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	303.0000	316.0000	4.290	0	0	0
29/07/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	480.0000	499.0000	3.958	0	0	0
29/07/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	226.0000	236.0000	4.425	0	0	0
29/07/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,487.0000	2,460.0000	(1.086)	0	0	0
29/07/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,005.0000	2,976.0000	(0.965)	0	0	0
29/07/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/07/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,970.0000	3,939.0000	(0.781)	0	0	0
29/07/2009	\$ / R	2010/03/15	13.95	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
29/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	828.0000	855.0000	3.261	0	0	0
29/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,505.0000	4,474.0000	(0.688)	0	0	0
29/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
29/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	679.0000	665.0000	(2.062)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,453.0000	1,430.0000	(1.583)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,625.0000	1,602.0000	(1.415)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	106.0000	110.0000	3.774	0	0	0
29/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,847.0000	4,816.0000	(0.640)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
29/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,946.0000	4,914.0000	(0.647)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	405.0000	422.0000	4.198	0	0	0
29/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,241.0000	5,209.0000	(0.611)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	269.0000	280.0000	4.089	0	0	0
29/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
29/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	277.0000	270.0000	(2.527)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
29/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,265.0000	2,299.0000	1.501	0	0	0
29/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	514.0000	534.0000	3.891	0	0	0
29/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	854.0000	838.0000	(1.874)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,368.0000	1,346.0000	(1.608)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,495.0000	1,472.0000	(1.538)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,599.0000	1,632.0000	2.064	0	0	0
29/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,801.0000	4,834.0000	0.687	0	0	0
29/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	85.0000	83.0000	(2.353)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	157.0000	164.0000	4.459	0	0	0
29/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	138.0000	144.0000	4.348	0	0	0
29/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,721.0000	2,693.0000	(1.029)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	303.0000	316.0000	4.290	0	0	0
29/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
29/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
29/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
29/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,466.0000	7,433.0000	(0.442)	0	0	0
29/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
29/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,057.0000	1,086.0000	2.744	0	0	0
29/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
29/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	594.0000	618.0000	4.040	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	613.0000	600.0000	(2.121)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
29/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	246.0000	257.0000	4.472	0	0	0
29/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,057.0000	3,090.0000	1.079	0	0	0
29/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,335.0000	1,368.0000	2.472	0	0	0
29/07/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	572.0000	596.0000	4.196	0	0	0
29/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	646.0000	632.0000	(2.167)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	379.0000	395.0000	4.222	0	0	0
29/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	253.0000	264.0000	4.348	0	0	0
29/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,284.0000	1,263.0000	(1.636)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,302.0000	2,276.0000	(1.129)	0	0	0
29/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	110.0000	108.0000	(1.818)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	344.0000	359.0000	4.360	0	0	0
29/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	285.0000	298.0000	4.561	0	0	0
29/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,339.0000	5,307.0000	(0.599)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,798.0000	4,767.0000	(0.646)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,256.0000	2,230.0000	(1.152)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	170.0000	177.0000	4.118	0	0	0
29/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
29/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,713.0000	1,689.0000	(1.401)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	494.0000	483.0000	(2.227)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	466.0000	457.0000	(1.931)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	448.0000	466.0000	4.018	0	0	0
29/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,119.0000	2,093.0000	(1.227)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,310.0000	4,279.0000	(0.719)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	617.0000	641.0000	3.890	0	0	0
29/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	928.0000	911.0000	(1.832)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
29/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
29/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,106.0000	3,140.0000	1.095	0	0	0
29/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	269.0000	280.0000	4.089	0	0	0
29/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	103.0000	108.0000	4.854	0	0	0
29/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	6.0000	5.0000	(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
29/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,043.0000	1,024.0000	(1.822)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,368.0000	1,346.0000	(1.608)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	141.0000	148.0000	4.965	0	0	0
29/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
29/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,117.0000	2,151.0000	1.606	0	0	0
29/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,441.0000	2,414.0000	(1.106)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
29/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
29/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,211.0000	1,243.0000	2.642	0	0	0
29/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	232.0000	243.0000	4.741	0	0	0
29/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,484.0000	3,455.0000	(0.832)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,202.0000	1,182.0000	(1.664)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,700.0000	4,669.0000	(0.660)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,213.0000	4,182.0000	(0.736)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,213.0000	4,182.0000	(0.736)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,305.0000	3,339.0000	1.029	0	0	0
29/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	178.0000	186.0000	4.494	0	0	0
29/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,394.0000	2,367.0000	(1.128)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,052.0000	3,024.0000	(0.917)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,436.0000	3,406.0000	(0.873)	0	0	0
29/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	389.0000	381.0000	(2.057)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	497.0000	516.0000	3.823	0	0	0
29/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	891.0000	874.0000	(1.908)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,028.0000	2,002.0000	(1.282)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	367.0000	383.0000	4.360	0	0	0
29/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	690.0000	715.0000	3.623	0	0	0
29/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,829.0000	1,862.0000	1.804	0	0	0
29/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,582.0000	1,558.0000	(1.517)	0	0	0
29/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
29/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
29/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	713.0000	698.0000	(2.104)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,768.0000	2,740.0000	(1.012)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
29/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
29/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,635.0000	5,603.0000	(0.568)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,995.0000	4,963.0000	(0.641)	0	0	0
29/07/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	414.0000	405.0000	(2.174)	0	0	0
29/07/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,551.0000	4,585.0000	0.747	0	0	0
29/07/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	392.0000	408.0000	4.082	0	0	0
29/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	119.0000	124.0000	4.202	0	0	0
29/07/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,487.0000	5,455.0000	(0.583)	0	0	0
29/07/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
29/07/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,261.0000	4,231.0000	(0.704)	0	0	0
29/07/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,255.0000	3,289.0000	1.045	0	0	0
29/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	220.0000	230.0000	4.545	0	0	0
29/07/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	111.0000	116.0000	4.505	0	0	0
29/07/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,669.0000	1,645.0000	(1.438)	0	0	0
29/07/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
29/07/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	966.0000	948.0000	(1.863)	0	0	0
29/07/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,116.0000	4,085.0000	(0.753)	0	0	0
29/07/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	818.0000	802.0000	(1.956)	0	0	0
29/07/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,910.0000	2,881.0000	(0.997)	0	0	0
29/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
29/07/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
29/07/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
29/07/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	313.0000	326.0000	4.153	0	0	0
29/07/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	193.0000	201.0000	4.145	0	0	0
29/07/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,726.0000	3,696.0000	(0.805)	0	0	0
29/07/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,044.0000	5,012.0000	(0.634)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,410.0000	1,388.0000	(1.560)	0	0	0
29/07/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	522.0000	511.0000	(2.107)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,892.0000	1,866.0000	(1.374)	0	0	0
29/07/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,627.0000	2,599.0000	(1.066)	0	0	0
29/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	138.0000	144.0000	4.348	0	0	0
29/07/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	28.0000	28.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	464.0000	482.0000	3.879	0	0	0
29/07/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,162.0000	1,142.0000	(1.721)	0	0	0
29/07/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	125.0000	130.0000	4.000	0	0	0
29/07/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,438.0000	5,406.0000	(0.588)	0	0	0
29/07/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,348.0000	2,321.0000	(1.150)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	238.0000	232.0000	(2.521)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,388.0000	3,358.0000	(0.885)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	134.0000	141.0000	5.224	0	0	0
29/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,534.0000	2,506.0000	(1.105)	0	0	0
29/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
29/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	149.0000	156.0000	4.698	0	0	0
29/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	261.0000	272.0000	4.215	0	0	0
29/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	550.0000	540.0000	(1.818)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
29/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,534.0000	2,506.0000	(1.105)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	134.0000	141.0000	5.224	0	0	0
29/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,487.0000	2,460.0000	(1.086)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,509.0000	1,542.0000	2.187	0	0	0
29/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	440.0000	430.0000	(2.273)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,495.0000	1,472.0000	(1.538)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,674.0000	2,646.0000	(1.047)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,292.0000	3,262.0000	(0.911)	0	0	0
29/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	220.0000	214.0000	(2.727)	0	0	0
29/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	716.0000	741.0000	3.492	0	0	0
29/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	319.0000	312.0000	(2.194)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	641.0000	665.0000	3.744	0	0	0
29/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	419.0000	436.0000	4.057	0	0	0
29/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,538.0000	1,515.0000	(1.495)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	131.0000	137.0000	4.580	0	0	0
29/07/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	921.0000	949.0000	3.040	0	0	0
29/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,355.0000	3,388.0000	0.984	0	0	0
29/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	770.0000	796.0000	3.377	0	0	0
29/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	174.0000	182.0000	4.598	0	0	0
29/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	239.0000	250.0000	4.603	0	0	0
29/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
29/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	58.0000	58.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	128.0000	134.0000	4.688	0	0	0
29/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,122.0000	1,102.0000	(1.783)	0	0	0
29/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	365.0000	357.0000	(2.192)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	782.0000	767.0000	(1.918)	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
29/07/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,073.0000	2,047.0000	(1.254)	0	0	0
29/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
29/07/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,629.0000	3,599.0000	(0.827)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	323.0000	337.0000	4.334	0	0	0
29/07/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,363.0000	2,397.0000	1.439	0	0	0
29/07/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	294.0000	307.0000	4.422	0	0	17,961
29/07/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,142.0000	5,111.0000	(0.603)	0	0	0
29/07/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,093.0000	5,061.0000	(0.628)	0	0	0
29/07/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,653.0000	3,687.0000	0.931	0	0	0
29/07/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,421.0000	1,454.0000	2.322	0	0	0
29/07/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	433.0000	451.0000	4.157	0	0	0
29/07/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,580.0000	2,553.0000	(1.047)	0	0	0
29/07/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	257.0000	251.0000	(2.335)	0	0	0
29/07/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,872.0000	3,842.0000	(0.775)	0	0	0
29/07/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
29/07/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,753.0000	3,786.0000	0.879	0	0	0
29/07/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,243.0000	1,222.0000	(1.689)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	246.0000	257.0000	4.472	0	0	0
29/07/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
29/07/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,407.0000	4,377.0000	(0.681)	0	0	0
29/07/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	858.0000	885.0000	3.147	0	0	0
29/07/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,847.0000	1,822.0000	(1.354)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	188.0000	196.0000	4.255	0	0	0
29/07/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,815.0000	2,787.0000	(0.995)	0	0	0
29/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	178.0000	186.0000	4.494	0	0	0
29/07/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	93.0000	97.0000	4.301	0	0	0
29/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,847.0000	1,822.0000	(1.354)	0	0	0
29/07/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
29/07/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	198.0000	206.0000	4.040	0	0	28,101
29/07/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
29/07/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,758.0000	1,733.0000	(1.422)	0	0	0
29/07/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	41.0000	43.0000	4.878	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
29/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	214.0000	223.0000	4.206	0	0	0
29/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,782.0000	1,815.0000	1.852	0	0	0
29/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,862.0000	2,834.0000	(0.978)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
29/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	208.0000	217.0000	4.327	0	0	0
29/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
29/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	333.0000	348.0000	4.505	0	0	0
29/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	31.0000	31.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,164.0000	4,134.0000	(0.720)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	113.0000	118.0000	4.425	0	0	0
29/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,244.0000	3,214.0000	(0.925)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,028.0000	2,002.0000	(1.282)	0	0	0
29/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,660.0000	2,694.0000	1.278	0	0	0
29/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	65.0000	68.0000	4.615	0	0	28,101
29/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,022.0000	1,050.0000	2.740	0	0	0
29/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	333.0000	348.0000	4.505	0	0	0
29/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,937.0000	1,911.0000	(1.342)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,957.0000	2,929.0000	(0.947)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	161.0000	169.0000	4.969	0	0	0
29/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,290.0000	5,258.0000	(0.605)	0	0	0
29/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	203.0000	197.0000	(2.956)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	108.0000	113.0000	4.630	0	0	17,961
29/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	220.0000	230.0000	4.545	0	0	0
29/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
29/07/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,211.0000	2,184.0000	(1.221)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,082.0000	1,063.0000	(1.756)	0	0	0
29/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	954.0000	982.0000	2.935	0	0	0
29/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,669.0000	1,645.0000	(1.438)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
29/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	261.0000	272.0000	4.215	0	0	0
29/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,815.0000	2,787.0000	(0.995)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	62.0000	65.0000	4.839	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
29/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
29/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,957.0000	2,929.0000	(0.947)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,119.0000	2,093.0000	(1.227)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,340.0000	3,310.0000	(0.898)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,302.0000	2,276.0000	(1.129)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,410.0000	1,388.0000	(1.560)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	131.0000	137.0000	4.580	0	0	0
29/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	665.0000	689.0000	3.609	0	0	0
29/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,759.0000	2,793.0000	1.232	0	0	0
29/07/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	355.0000	370.0000	4.225	0	0	0
29/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
29/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	103.0000	108.0000	4.854	0	0	0
29/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,896.0000	4,865.0000	(0.633)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	203.0000	212.0000	4.433	0	0	0
29/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,130.0000	1,162.0000	2.832	0	0	0
29/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	43.0000	43.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,768.0000	2,740.0000	(1.012)	0	0	0
29/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,191.0000	5,160.0000	(0.597)	0	0	0
29/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
29/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,644.0000	1,677.0000	2.007	0	0	0
29/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,244.0000	3,214.0000	(0.925)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	119.0000	124.0000	4.202	0	0	0
29/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
29/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,284.0000	1,263.0000	(1.636)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,082.0000	1,063.0000	(1.756)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	99.0000	103.0000	4.040	0	0	0
29/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
29/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
29/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,052.0000	3,024.0000	(0.917)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,690.0000	1,723.0000	1.953	0	0	0
29/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,359.0000	4,328.0000	(0.711)	0	0	0
29/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	129.0000	128.0000	(0.775)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	285.0000	298.0000	4.561	0	0	0
29/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,378.0000	1,411.0000	2.395	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,454.0000	3,488.0000	0.984	0	0	0
29/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,902.0000	3,936.0000	0.871	0	0	0
29/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,148.0000	3,119.0000	(0.921)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,721.0000	2,693.0000	(1.029)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,580.0000	2,553.0000	(1.047)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
29/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,007.0000	3,041.0000	1.131	0	0	0
29/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	101.0000	99.0000	(1.980)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,202.0000	1,182.0000	(1.664)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,252.0000	1,284.0000	2.556	0	0	0
29/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	226.0000	236.0000	4.425	0	0	0
29/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,013.0000	7,980.0000	(0.412)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,937.0000	1,911.0000	(1.342)	0	0	0
29/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,536.0000	5,504.0000	(0.578)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,002.0000	4,036.0000	0.850	0	0	0
29/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,314.0000	2,348.0000	1.469	0	0	0
29/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	97.0000	101.0000	4.124	0	0	0
29/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,073.0000	2,047.0000	(1.254)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,456.0000	4,425.0000	(0.696)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
29/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,030.0000	5,998.0000	(0.531)	0	0	0
29/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	171.0000	166.0000	(2.924)	0	0	0
29/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,004.0000	986.0000	(1.793)	0	0	0
29/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,923.0000	1,956.0000	1.716	0	0	0
29/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,196.0000	3,167.0000	(0.907)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,982.0000	1,956.0000	(1.312)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,102.0000	4,135.0000	0.804	0	0	0
29/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,803.0000	3,836.0000	0.868	0	0	0
29/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,625.0000	1,602.0000	(1.415)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,853.0000	3,886.0000	0.856	0	0	0
29/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,908.0000	2,942.0000	1.169	0	0	0
29/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	170.0000	177.0000	4.118	0	0	0
29/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
29/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	93.0000	97.0000	4.301	0	0	0
29/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
29/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	183.0000	191.0000	4.372	0	0	0
29/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,156.0000	3,190.0000	1.077	0	0	0
29/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
29/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	25.0000	25.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,330.0000	3,301.0000	(0.871)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,726.0000	3,696.0000	(0.805)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,802.0000	1,777.0000	(1.387)	0	0	0
29/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
29/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,166.0000	2,200.0000	1.570	0	0	0
29/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
29/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
29/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,165.0000	2,139.0000	(1.201)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
29/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,858.0000	2,892.0000	1.190	0	0	0
29/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,005.0000	2,976.0000	(0.965)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,292.0000	3,262.0000	(0.911)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,823.0000	3,793.0000	(0.785)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
29/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,425.0000	6,393.0000	(0.498)	0	0	0
29/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
29/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,876.0000	1,909.0000	1.759	0	0	0
29/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	106.0000	110.0000	3.774	0	0	0
29/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,749.0000	4,718.0000	(0.653)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	198.0000	206.0000	4.040	0	0	0
29/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
29/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,611.0000	2,644.0000	1.264	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,388.0000	5,357.0000	(0.575)	0	0	0
29/07/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,921.0000	3,890.0000	(0.791)	0	0	0
29/07/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
29/07/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,809.0000	2,842.0000	1.175	0	0	0
29/07/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/07/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,783.0000	5,751.0000	(0.553)	0	0	0
29/07/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
29/07/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,554.0000	4,523.0000	(0.681)	0	0	0
29/07/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,603.0000	3,637.0000	0.944	0	0	0
29/07/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/07/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,100.0000	3,071.0000	(0.935)	0	0	0
29/07/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
29/07/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,256.0000	2,230.0000	(1.152)	0	0	0
29/07/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	987.0000	1,016.0000	2.938	0	0	0
29/07/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,410.0000	8,377.0000	(0.392)	0	0	0
29/07/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,533.0000	3,503.0000	(0.849)	0	0	0
29/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	157.0000	164.0000	4.459	0	0	0
29/07/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/07/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,277.0000	6,245.0000	(0.510)	0	0	0
29/07/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	119.0000	118.0000	(0.840)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	214.0000	223.0000	4.206	0	0	0
29/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,165.0000	2,139.0000	(1.201)	0	0	0
29/07/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	6,475.0000	6,443.0000	(0.494)	0	0	0
29/07/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,261.0000	8,228.0000	(0.399)	0	0	0
29/07/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,678.0000	3,648.0000	(0.816)	0	0	0
29/07/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	2,561.0000	2,595.0000	1.328	0	0	0
29/07/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
29/07/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,018.0000	3,988.0000	(0.747)	0	0	0
29/07/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	5,882.0000	5,850.0000	(0.544)	0	0	0
29/07/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,326.0000	1,304.0000	(1.659)	0	0	0
29/07/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	35.0000	36.0000	2.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
29/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,460.0000	8,427.0000	(0.390)	0	0	0
29/07/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
29/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,178.0000	6,146.0000	(0.518)	0	0	0
29/07/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,963.0000	7,930.0000	(0.414)	0	0	0
29/07/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
29/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	277.0000	289.0000	4.332	0	0	0
29/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,734.0000	5,702.0000	(0.558)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
29/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,129.0000	6,097.0000	(0.522)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
29/07/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/07/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,170.0000	1,202.0000	2.735	0	0	0
29/07/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,863.0000	7,831.0000	(0.407)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
29/07/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
29/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
29/07/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,052.0000	4,085.0000	0.814	0	0	0
29/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,581.0000	3,551.0000	(0.838)	0	0	0
29/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
29/07/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,068.0000	2,102.0000	1.644	0	0	0
29/07/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	174.0000	182.0000	4.598	0	0	0
29/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,713.0000	1,689.0000	(1.401)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,152.0000	4,185.0000	0.795	0	0	0
29/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,161.0000	8,129.0000	(0.392)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,484.0000	3,455.0000	(0.832)	0	0	0
29/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,981.0000	5,949.0000	(0.535)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,775.0000	3,745.0000	(0.795)	0	0	0
29/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	187.0000	181.0000	(3.209)	0	0	0
29/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,376.0000	6,344.0000	(0.502)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,112.0000	8,079.0000	(0.407)	0	0	0
29/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
29/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,554.0000	3,587.0000	0.929	0	0	0
29/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,833.0000	5,801.0000	(0.549)	0	0	0
29/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,211.0000	8,179.0000	(0.390)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
29/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,228.0000	6,196.0000	(0.514)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,678.0000	3,648.0000	(0.816)	0	0	0
29/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,018.0000	2,053.0000	1.734	0	0	0
29/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,196.0000	3,167.0000	(0.907)	0	0	0
29/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,802.0000	1,777.0000	(1.387)	0	0	0
29/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
29/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	203.0000	212.0000	4.433	0	0	0
29/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,360.0000	8,327.0000	(0.395)	0	0	0
29/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	97.0000	101.0000	4.124	0	0	0
29/07/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,462.0000	2,496.0000	1.381	0	0	0
29/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
29/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
29/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	35.0000	35.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,736.0000	1,769.0000	1.901	0	0	0
29/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,504.0000	3,537.0000	0.942	0	0	0
29/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,710.0000	2,743.0000	1.218	0	0	0
29/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,703.0000	3,737.0000	0.918	0	0	0
29/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,913.0000	7,880.0000	(0.417)	0	0	0
29/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
29/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,932.0000	5,899.0000	(0.556)	0	0	0
29/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
29/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,512.0000	2,545.0000	1.314	0	0	0
29/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,067.0000	4,036.0000	(0.762)	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
29/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
29/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,554.0000	1,587.0000	2.124	0	0	0
29/07/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	799.0000	825.0000	3.254	0	0	0
29/07/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	298.0000	291.0000	(2.349)	0	0	0
29/07/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	3,206.0000	3,239.0000	1.029	0	0	0
29/07/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	4,201.0000	4,235.0000	0.809	0	0	0
29/07/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	1,293.0000	1,326.0000	2.552	0	0	0
29/07/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,814.0000	7,781.0000	(0.422)	0	0	0
29/07/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/07/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	92.0000	91.0000	(1.087)	0	0	0
29/07/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	2,215.0000	2,250.0000	1.580	0	0	0
29/07/2009	\$ / R	2010/06/14			Currency Future	8.3341	8.3675	0.401	0.0000	0.0000	0
29/07/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	428.0000	444.0000	3.738	0	0	21,978
29/07/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	360.0000	374.0000	3.889	0	0	0
29/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	300.0000	311.0000	3.667	0	0	0
29/07/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,016.0000	1,001.0000	(1.476)	0	0	0
29/07/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,526.0000	1,506.0000	(1.311)	0	0	0
29/07/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,779.0000	1,758.0000	(1.180)	0	0	0
29/07/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	313.0000	325.0000	3.834	0	0	0
29/07/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,276.0000	3,249.0000	(0.824)	0	0	0
29/07/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	616.0000	605.0000	(1.786)	0	0	0
29/07/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,694.0000	1,673.0000	(1.240)	0	0	0
29/07/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	478.0000	470.0000	(1.674)	0	0	0
29/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	606.0000	627.0000	3.465	0	0	0
29/07/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	501.0000	519.0000	3.593	0	0	0
29/07/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	328.0000	340.0000	3.659	0	0	0
29/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,866.0000	1,844.0000	(1.179)	0	0	0
29/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	700.0000	723.0000	3.286	0	0	0
29/07/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,041.0000	2,018.0000	(1.127)	0	0	0
29/07/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	514.0000	533.0000	3.696	0	0	0
29/07/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	772.0000	759.0000	(1.684)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	275.0000	286.0000	4.000	0	0	0
29/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	721.0000	744.0000	3.190	0	0	0
29/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	243.0000	252.0000	3.704	0	0	0
29/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,219.0000	2,196.0000	(1.037)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	138.0000	143.0000	3.623	0	0	21,978
29/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	254.0000	263.0000	3.543	0	0	0
29/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,040.0000	4,011.0000	(0.718)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	623.0000	645.0000	3.531	0	0	0
29/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	909.0000	894.0000	(1.650)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	805.0000	792.0000	(1.615)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
29/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,095.0000	3,128.0000	1.066	0	0	0
29/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	378.0000	392.0000	3.704	0	0	2,557
29/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	812.0000	837.0000	3.079	0	0	0
29/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,585.0000	4,618.0000	0.720	0	0	0
29/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,444.0000	1,425.0000	(1.316)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	307.0000	318.0000	3.583	0	0	0
29/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,103.0000	5,073.0000	(0.588)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	589.0000	610.0000	3.565	0	0	0
29/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,822.0000	1,801.0000	(1.153)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	739.0000	727.0000	(1.624)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	112.0000	116.0000	3.571	0	0	0
29/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
29/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,328.0000	4,299.0000	(0.670)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	543.0000	562.0000	3.499	0	0	0
29/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,145.0000	3,178.0000	1.049	0	0	0
29/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,182.0000	3,155.0000	(0.849)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	980.0000	965.0000	(1.531)	0	0	0
29/07/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,136.0000	4,107.0000	(0.701)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	743.0000	767.0000	3.230	0	0	0
29/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,171.0000	2,204.0000	1.520	0	0	0
29/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	160.0000	167.0000	4.375	0	0	0
29/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	559.0000	549.0000	(1.789)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	944.0000	929.0000	(1.589)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,280.0000	4,251.0000	(0.678)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	120.0000	125.0000	4.167	0	0	0
29/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	336.0000	348.0000	3.571	0	0	0
29/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	942.0000	969.0000	2.866	0	0	0
29/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
29/07/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
29/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,651.0000	1,631.0000	(1.211)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	369.0000	383.0000	3.794	0	0	0
29/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,739.0000	5,708.0000	(0.540)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	270.0000	280.0000	3.704	0	0	0
29/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	126.0000	130.0000	3.175	0	0	0
29/07/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
29/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	85.0000	88.0000	3.529	0	0	0
29/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,283.0000	1,265.0000	(1.403)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,184.0000	4,155.0000	(0.693)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,992.0000	3,963.0000	(0.726)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	397.0000	412.0000	3.778	0	0	0
29/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0
29/07/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,214.0000	7,183.0000	(0.430)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,418.0000	3,391.0000	(0.790)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,411.0000	2,444.0000	1.369	0	0	0
29/07/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	528.0000	547.0000	3.598	0	0	0
29/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,953.0000	1,931.0000	(1.126)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	504.0000	496.0000	(1.587)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,779.0000	1,758.0000	(1.180)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,363.0000	1,344.0000	(1.394)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	173.0000	179.0000	3.468	0	0	0
29/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
29/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
29/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	27.0000	27.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	321.0000	333.0000	3.738	0	0	0
29/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	254.0000	263.0000	3.543	0	0	0
29/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,088.0000	3,062.0000	(0.842)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,856.0000	2,829.0000	(0.945)	0	0	0
29/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,347.0000	5,317.0000	(0.561)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	8.0000	8.0000	-	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
29/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	417.0000	433.0000	3.837	0	0	0
29/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,736.0000	1,715.0000	(1.210)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,085.0000	2,062.0000	(1.103)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,866.0000	1,844.0000	(1.179)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
29/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	190.0000	197.0000	3.684	0	0	0
29/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	157.0000	155.0000	(1.274)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,502.0000	1,534.0000	2.130	0	0	0
29/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	147.0000	153.0000	4.082	0	0	0
29/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	300.0000	311.0000	3.667	0	0	0
29/07/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,985.0000	5,954.0000	(0.518)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	57.0000	57.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,341.0000	1,373.0000	2.386	0	0	0
29/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,957.0000	4,927.0000	(0.605)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	837.0000	862.0000	2.987	0	0	0
29/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,513.0000	3,485.0000	(0.797)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	294.0000	290.0000	(1.361)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,671.0000	1,704.0000	1.975	0	0	0
29/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	152.0000	158.0000	3.947	0	0	0
29/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	452.0000	445.0000	(1.549)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	659.0000	682.0000	3.490	0	0	0
29/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	214.0000	222.0000	3.738	0	0	0
29/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	287.0000	298.0000	3.833	0	0	0
29/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,219.0000	2,196.0000	(1.037)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	313.0000	325.0000	3.834	0	0	0
29/07/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,461.0000	7,430.0000	(0.415)	0	0	0
29/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,834.0000	4,868.0000	0.703	0	0	0
29/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,489.0000	2,464.0000	(1.004)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,302.0000	1,333.0000	2.381	0	0	0
29/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	118.0000	117.0000	(0.847)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	675.0000	664.0000	(1.630)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	645.0000	634.0000	(1.705)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
29/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,399.0000	2,374.0000	(1.042)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	336.0000	330.0000	(1.786)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
29/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	223.0000	232.0000	4.036	0	0	0
29/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	587.0000	577.0000	(1.704)	0	0	0
29/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
29/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,568.0000	1,547.0000	(1.339)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	233.0000	242.0000	3.863	0	0	0
29/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	970.0000	998.0000	2.887	0	0	0
29/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,029.0000	1,057.0000	2.721	0	0	0
29/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	531.0000	522.0000	(1.695)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	168.0000	166.0000	(1.190)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,392.0000	3,426.0000	1.002	0	0	0
29/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,445.0000	5,415.0000	(0.551)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,704.0000	3,676.0000	(0.756)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,376.0000	4,347.0000	(0.663)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,485.0000	1,465.0000	(1.347)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,042.0000	3,015.0000	(0.888)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,473.0000	4,443.0000	(0.671)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
29/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	293.0000	305.0000	4.096	0	0	0
29/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,891.0000	1,924.0000	1.745	0	0	0
29/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,266.0000	2,300.0000	1.500	0	0	0
29/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
29/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	679.0000	702.0000	3.387	0	0	0
29/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,943.0000	3,915.0000	(0.710)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	914.0000	941.0000	2.954	0	0	0
29/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	788.0000	813.0000	3.173	0	0	0
29/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,909.0000	1,887.0000	(1.152)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,485.0000	1,465.0000	(1.347)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,343.0000	3,376.0000	0.987	0	0	0
29/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	34.0000	34.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	176.0000	182.0000	3.409	0	0	0
29/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,580.0000	2,555.0000	(0.969)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,309.0000	2,285.0000	(1.039)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	32.0000	32.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,442.0000	3,475.0000	0.959	0	0	0
29/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	573.0000	593.0000	3.490	0	0	0
29/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,053.0000	1,038.0000	(1.425)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,541.0000	3,574.0000	0.932	0	0	0
29/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
29/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	147.0000	145.0000	(1.361)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	839.0000	826.0000	(1.549)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	264.0000	274.0000	3.788	0	0	0
29/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	293.0000	305.0000	4.096	0	0	0
29/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	358.0000	352.0000	(1.676)	0	0	0
29/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
29/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	765.0000	790.0000	3.268	0	0	0
29/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,189.0000	1,219.0000	2.523	0	0	0
29/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,459.0000	2,493.0000	1.383	0	0	0
29/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	352.0000	365.0000	3.693	0	0	0
29/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,130.0000	2,107.0000	(1.080)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,822.0000	1,801.0000	(1.153)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	369.0000	383.0000	3.794	0	0	0
29/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,847.0000	3,819.0000	(0.728)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,381.0000	1,412.0000	2.245	0	0	0
29/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	874.0000	860.0000	(1.602)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	307.0000	318.0000	3.583	0	0	0
29/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	387.0000	402.0000	3.876	0	0	0
29/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	131.0000	136.0000	3.817	0	0	0
29/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,218.0000	2,252.0000	1.533	0	0	0
29/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,568.0000	1,547.0000	(1.339)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	428.0000	421.0000	(1.636)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,628.0000	1,661.0000	2.027	0	0	0
29/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,232.0000	4,203.0000	(0.685)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,403.0000	1,384.0000	(1.354)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,902.0000	2,876.0000	(0.896)	0	0	0
29/07/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,444.0000	1,425.0000	(1.316)	0	0	0
29/07/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,556.0000	2,590.0000	1.330	0	0	0
29/07/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,909.0000	1,887.0000	(1.152)	0	0	0
29/07/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	999.0000	1,027.0000	2.803	0	0	0
29/07/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	186.0000	193.0000	3.763	0	0	0
29/07/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,194.0000	3,227.0000	1.033	0	0	0
29/07/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
29/07/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	862.0000	888.0000	3.016	0	0	0
29/07/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	128.0000	132.0000	3.125	0	0	29,153
29/07/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	558.0000	577.0000	3.405	0	0	0
29/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	378.0000	392.0000	3.704	0	0	26,596
29/07/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,175.0000	2,151.0000	(1.103)	0	0	0
29/07/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	315.0000	310.0000	(1.587)	0	0	0
29/07/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,860.0000	4,830.0000	(0.617)	0	0	0
29/07/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,656.0000	3,628.0000	(0.766)	0	0	0
29/07/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,544.0000	1,576.0000	2.073	0	0	0
29/07/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,166.0000	1,150.0000	(1.372)	0	0	0
29/07/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	259.0000	269.0000	3.861	0	0	0
29/07/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
29/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	407.0000	422.0000	3.686	0	0	0
29/07/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	110.0000	108.0000	(1.818)	0	0	0
29/07/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	256.0000	252.0000	(1.563)	0	0	0
29/07/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	343.0000	357.0000	4.082	0	0	0
29/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,264.0000	2,240.0000	(1.060)	0	0	0
29/07/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	228.0000	237.0000	3.947	0	0	0
29/07/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,895.0000	3,867.0000	(0.719)	0	0	0
29/07/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	204.0000	202.0000	(0.980)	0	0	0
29/07/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	451.0000	467.0000	3.548	0	0	0
29/07/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,702.0000	2,736.0000	1.258	0	0	0
29/07/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	249.0000	258.0000	3.614	0	0	0
29/07/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,354.0000	2,329.0000	(1.062)	0	0	0
29/07/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	2,123.0000	2,156.0000	1.554	0	0	0
29/07/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	129.0000	134.0000	3.876	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	352.0000	365.0000	3.693	0	0	0
29/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,230.0000	6,199.0000	(0.498)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	487.0000	505.0000	3.696	0	0	0
29/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	238.0000	247.0000	3.782	0	0	0
29/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	39.0000	39.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,751.0000	2,784.0000	1.200	0	0	0
29/07/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,323.0000	1,305.0000	(1.361)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	127.0000	126.0000	(0.787)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,090.0000	1,120.0000	2.752	0	0	0
29/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,714.0000	1,747.0000	1.925	0	0	0
29/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,690.0000	3,723.0000	0.894	0	0	0
29/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	180.0000	177.0000	(1.667)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	275.0000	271.0000	(1.455)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	134.0000	139.0000	3.731	0	0	0
29/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,849.0000	2,882.0000	1.158	0	0	0
29/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,609.0000	1,589.0000	(1.243)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,038.0000	4,071.0000	0.817	0	0	0
29/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,802.0000	1,835.0000	1.831	0	0	0
29/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,244.0000	3,277.0000	1.017	0	0	0
29/07/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	97.0000	101.0000	4.124	0	0	0
29/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,128.0000	1,112.0000	(1.418)	0	0	0
29/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,244.0000	1,226.0000	(1.447)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	94.0000	93.0000	(1.064)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,534.0000	2,509.0000	(0.987)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	183.0000	189.0000	3.279	0	0	0
29/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
29/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,640.0000	3,674.0000	0.934	0	0	0
29/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	462.0000	479.0000	3.680	0	0	0
29/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,997.0000	1,974.0000	(1.152)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	219.0000	227.0000	3.653	0	0	0
29/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,948.0000	2,922.0000	(0.882)	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
29/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	439.0000	455.0000	3.645	0	0	0
29/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,264.0000	2,240.0000	(1.060)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	68.0000	68.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,763.0000	4,733.0000	(0.630)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	243.0000	252.0000	3.704	0	0	0
29/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,839.0000	3,872.0000	0.860	0	0	0
29/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,956.0000	7,925.0000	(0.390)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	80.0000	80.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	281.0000	292.0000	3.915	0	0	0
29/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	249.0000	258.0000	3.614	0	0	0
29/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,087.0000	4,121.0000	0.832	0	0	0
29/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,799.0000	3,771.0000	(0.737)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,997.0000	1,974.0000	(1.152)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,264.0000	1,295.0000	2.453	0	0	0
29/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,059.0000	1,088.0000	2.738	0	0	0
29/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
29/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	169.0000	176.0000	4.142	0	0	0
29/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,847.0000	1,880.0000	1.787	0	0	0
29/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
29/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,461.0000	1,493.0000	2.190	0	0	0
29/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,889.0000	3,922.0000	0.849	0	0	0
29/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,205.0000	1,188.0000	(1.411)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
29/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,363.0000	2,396.0000	1.397	0	0	0
29/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,154.0000	8,122.0000	(0.392)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	150.0000	155.0000	3.333	0	0	0
29/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,473.0000	4,443.0000	(0.671)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
29/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,091.0000	1,074.0000	(1.558)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,046.0000	3,079.0000	1.083	0	0	0
29/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,466.0000	3,438.0000	(0.808)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
29/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,309.0000	2,285.0000	(1.039)	0	0	0
29/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	475.0000	492.0000	3.579	0	0	0
29/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,671.0000	2,646.0000	(0.936)	0	0	0
29/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
29/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,580.0000	2,555.0000	(0.969)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	163.0000	170.0000	4.294	0	0	0
29/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
29/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	281.0000	292.0000	3.915	0	0	0
29/07/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
29/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,426.0000	6,395.0000	(0.482)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,229.0000	3,202.0000	(0.836)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,181.0000	6,150.0000	(0.502)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,654.0000	2,687.0000	1.243	0	0	0
29/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,525.0000	6,494.0000	(0.475)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,400.0000	8,368.0000	(0.381)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	210.0000	218.0000	3.810	0	0	0
29/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
29/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
29/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
29/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,075.0000	2,109.0000	1.639	0	0	0
29/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	205.0000	213.0000	3.902	0	0	0
29/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
29/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,324.0000	3,296.0000	(0.842)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	238.0000	235.0000	(1.261)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,328.0000	6,297.0000	(0.490)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	41.0000	41.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
29/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	158.0000	164.0000	3.797	0	0	0
29/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,279.0000	6,248.0000	(0.494)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
29/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,135.0000	3,108.0000	(0.861)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,444.0000	2,419.0000	(1.023)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,800.0000	2,833.0000	1.179	0	0	0
29/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,426.0000	6,395.0000	(0.482)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
29/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
29/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	214.0000	222.0000	3.738	0	0	0
29/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,937.0000	1,970.0000	1.704	0	0	0
29/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,088.0000	4,059.0000	(0.709)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
29/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,250.0000	5,219.0000	(0.590)	0	0	0
29/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,122.0000	1,152.0000	2.674	0	0	0
29/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,371.0000	3,343.0000	(0.831)	0	0	0
29/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
29/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,055.0000	5,025.0000	(0.593)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,996.0000	3,030.0000	1.135	0	0	0
29/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	380.0000	374.0000	(1.579)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,907.0000	7,875.0000	(0.405)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,988.0000	4,022.0000	0.853	0	0	0
29/07/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,935.0000	5,905.0000	(0.505)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,758.0000	1,791.0000	1.877	0	0	0
29/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
29/07/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
29/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
29/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,203.0000	8,171.0000	(0.390)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
29/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	179.0000	186.0000	3.911	0	0	0
29/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,521.0000	4,492.0000	(0.641)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,006.0000	7,974.0000	(0.400)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,137.0000	4,170.0000	0.798	0	0	0
29/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,498.0000	8,466.0000	(0.377)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
29/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,226.0000	1,257.0000	2.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	192.0000	189.0000	(1.563)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,789.0000	3,823.0000	0.897	0	0	0
29/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	103.0000	107.0000	3.883	0	0	0
29/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,201.0000	5,171.0000	(0.577)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,301.0000	8,269.0000	(0.385)	0	0	0
29/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	44.0000	44.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,569.0000	4,540.0000	(0.635)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
29/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
29/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,740.0000	3,773.0000	0.882	0	0	0
29/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,028.0000	2,061.0000	1.627	0	0	0
29/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,055.0000	8,024.0000	(0.385)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,034.0000	6,003.0000	(0.514)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,083.0000	6,052.0000	(0.510)	0	0	0
29/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
29/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,909.0000	4,879.0000	(0.611)	0	0	0
29/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
29/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,252.0000	8,220.0000	(0.388)	0	0	0
29/07/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,626.0000	2,600.0000	(0.990)	0	0	0
29/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
29/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,424.0000	4,395.0000	(0.656)	0	0	0
29/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
29/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
29/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,995.0000	2,968.0000	(0.902)	0	0	0
29/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,396.0000	5,366.0000	(0.556)	0	0	0
29/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,898.0000	2,931.0000	1.139	0	0	0
29/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,449.0000	8,417.0000	(0.379)	0	0	0
29/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,605.0000	2,638.0000	1.267	0	0	0
29/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,591.0000	3,624.0000	0.919	0	0	0
29/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,508.0000	2,541.0000	1.316	0	0	0
29/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
29/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,152.0000	5,122.0000	(0.582)	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
29/07/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	155.0000	161.0000	3.871	0	0	0
29/07/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,586.0000	1,618.0000	2.018	0	0	0
29/07/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	888.0000	914.0000	2.928	0	0	0
29/07/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
29/07/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	404.0000	397.0000	(1.733)	0	0	0
29/07/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,811.0000	4,782.0000	(0.603)	0	0	0
29/07/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,475.0000	6,444.0000	(0.479)	0	0	0
29/07/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
29/07/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,491.0000	3,525.0000	0.974	0	0	0
29/07/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
29/07/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	5,886.0000	5,856.0000	(0.510)	0	0	0
29/07/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
29/07/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,857.0000	7,826.0000	(0.395)	0	0	0
29/07/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,186.0000	4,220.0000	0.812	0	0	0
29/07/2009	£ / R	2009/09/14			Currency Future	13.0500	13.0635	0.103	12.9600	12.9200	25,476
29/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	188.0000	200.0000	6.383	0	0	0
29/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,767.0000	2,755.0000	(0.434)	0	0	0
29/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
29/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,950.0000	4,964.0000	0.283	0	0	0
29/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,054.0000	3,068.0000	0.458	0	0	0
29/07/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,301.0000	8,287.0000	(0.169)	0	0	0
29/07/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,600.0000	1,589.0000	(0.688)	0	0	0
29/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	228.0000	241.0000	5.702	0	0	0
29/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,373.0000	2,361.0000	(0.506)	0	0	0
29/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,501.0000	8,487.0000	(0.165)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,324.0000	2,311.0000	(0.559)	0	0	0
29/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
29/07/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	528.0000	528.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,767.0000	2,755.0000	(0.434)	0	0	0
29/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,905.0000	2,919.0000	0.482	0	0	0
29/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,451.0000	8,437.0000	(0.166)	0	0	0
29/07/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,502.0000	6,488.0000	(0.215)	0	0	0
29/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	£ / R	2009/09/14	13.50	Put	Currency Future	638.0000	636.0000	(0.313)	0	0	0
29/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,177.0000	2,165.0000	(0.551)	0	0	0
29/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,102.0000	6,089.0000	(0.213)	0	0	0
29/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	174.0000	175.0000	0.575	0	0	0
29/07/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,965.0000	2,952.0000	(0.438)	0	0	0
29/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	682.0000	696.0000	2.053	0	0	0
29/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,153.0000	3,167.0000	0.444	0	0	0
29/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,919.0000	1,933.0000	0.730	0	0	0
29/07/2009	£ / R	2009/09/14	17.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	132.0000	132.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
29/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	459.0000	460.0000	0.218	0	0	0
29/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,602.0000	6,588.0000	(0.212)	0	0	0
29/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,064.0000	3,051.0000	(0.424)	0	0	0
29/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,959.0000	3,946.0000	(0.328)	0	0	0
29/07/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,302.0000	6,289.0000	(0.206)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2009/09/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	9.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
29/07/2009	£ / R 2009/09/14	13.45	Put	Currency Future	601.0000	599.0000	(0.333)	0	0	0
29/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,275.0000	2,262.0000	(0.571)	0	0	0
29/07/2009	£ / R 2009/09/14	13.25	Call	Currency Future	259.0000	274.0000	5.792	0	0	0
29/07/2009	£ / R 2009/09/14	16.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	£ / R 2009/09/14	17.15	Put	Currency Future	4,108.0000	4,095.0000	(0.316)	0	0	0
29/07/2009	£ / R 2009/09/14	11.00	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	£ / R 2009/09/14	12.70	Put	Currency Future	190.0000	192.0000	1.053	0	0	0
29/07/2009	£ / R 2009/09/14	9.55	Call	Currency Future	3,502.0000	3,516.0000	0.400	0	0	0
29/07/2009	£ / R 2009/09/14	10.90	Call	Currency Future	2,164.0000	2,178.0000	0.647	0	0	0
29/07/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,422.0000	2,410.0000	(0.495)	0	0	0
29/07/2009	£ / R 2009/09/14	21.10	Put	Currency Future	8,051.0000	8,038.0000	(0.161)	0	0	0
29/07/2009	£ / R 2009/09/14	13.20	Call	Currency Future	276.0000	291.0000	5.435	0	0	0
29/07/2009	£ / R 2009/09/14	15.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	£ / R 2009/09/14	21.15	Put	Currency Future	8,101.0000	8,088.0000	(0.160)	0	0	0
29/07/2009	£ / R 2009/09/14	12.00	Call	Currency Future	1,098.0000	1,111.0000	1.184	0	0	0
29/07/2009	£ / R 2009/09/14	12.70	Call	Currency Future	540.0000	555.0000	2.778	0	0	0
29/07/2009	£ / R 2009/09/14	17.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	10.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,694.0000	1,683.0000	(0.649)	0	0	0
29/07/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,866.0000	2,853.0000	(0.454)	0	0	0
29/07/2009	£ / R 2009/09/14	12.00	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
29/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,412.0000	1,403.0000	(0.637)	0	0	0
29/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,552.0000	1,542.0000	(0.644)	0	0	0
29/07/2009	£ / R 2009/09/14	19.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/07/2009	£ / R 2009/09/14	17.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	9.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	16.90	Put	Currency Future	3,859.0000	3,846.0000	(0.337)	0	0	0
29/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,570.0000	2,557.0000	(0.506)	0	0	0
29/07/2009	£ / R 2009/09/14	13.95	Call	Currency Future	107.0000	114.0000	6.542	0	0	0
29/07/2009	£ / R 2009/09/14	19.00	Put	Currency Future	5,952.0000	5,939.0000	(0.218)	0	0	0
29/07/2009	£ / R 2009/09/14	17.55	Put	Currency Future	4,506.0000	4,493.0000	(0.289)	0	0	0
29/07/2009	£ / R 2009/09/14	15.70	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	416.0000	431.0000	3.606	0	0	0
29/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	52.0000	55.0000	5.769	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	20.80	Put	Currency Future	7,751.0000	7,738.0000	(0.168)	0	0	0
29/07/2009	£ / R 2009/09/14	10.55	Call	Currency Future	2,509.0000	2,522.0000	0.518	0	0	0
29/07/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,471.0000	2,459.0000	(0.486)	0	0	0
29/07/2009	£ / R 2009/09/14	12.95	Put	Currency Future	287.0000	290.0000	1.045	0	0	0
29/07/2009	£ / R 2009/09/14	9.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/07/2009	£ / R 2009/09/14	11.55	Call	Currency Future	1,529.0000	1,542.0000	0.850	0	0	0
29/07/2009	£ / R 2009/09/14	15.50	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/07/2009	£ / R 2009/09/14	10.30	Call	Currency Future	2,756.0000	2,770.0000	0.508	0	0	0
29/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,320.0000	1,311.0000	(0.682)	0	0	0
29/07/2009	£ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	11.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	15.45	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/07/2009	£ / R 2009/09/14	9.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	426.0000	428.0000	0.469	0	0	0
29/07/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,050.0000	1,043.0000	(0.667)	0	0	0
29/07/2009	£ / R 2009/09/14	21.00	Put	Currency Future	7,951.0000	7,938.0000	(0.164)	0	0	0
29/07/2009	£ / R 2009/09/14	12.65	Call	Currency Future	574.0000	589.0000	2.613	0	0	0
29/07/2009	£ / R 2009/09/14	10.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	13.45	Call	Currency Future	201.0000	213.0000	5.970	0	0	0
29/07/2009	£ / R 2009/09/14	14.70	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
29/07/2009	£ / R 2009/09/14	9.30	Call	Currency Future	3,751.0000	3,765.0000	0.373	0	0	0
29/07/2009	£ / R 2009/09/14	20.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
29/07/2009	£ / R 2009/09/14	11.00	Call	Currency Future	2,066.0000	2,080.0000	0.678	0	0	0
29/07/2009	£ / R 2009/09/14	15.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R 2009/09/14	12.90	Put	Currency Future	266.0000	268.0000	0.752	0	0	0
29/07/2009	£ / R 2009/09/14	10.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	20.10	Put	Currency Future	7,051.0000	7,038.0000	(0.184)	0	0	0
29/07/2009	£ / R 2009/09/14	13.95	Put	Currency Future	1,007.0000	1,000.0000	(0.695)	0	0	0
29/07/2009	£ / R 2009/09/14	9.00	Call	Currency Future	4,051.0000	4,064.0000	0.321	0	0	0
29/07/2009	£ / R 2009/09/14	15.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/07/2009	£ / R 2009/09/14	11.30	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,184.0000	1,176.0000	(0.676)	0	0	0
29/07/2009	£ / R 2009/09/14	18.90	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
29/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,619.0000	2,606.0000	(0.496)	0	0	0
29/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,772.0000	1,786.0000	0.790	0	0	0
29/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,553.0000	5,540.0000	(0.234)	0	0	0
29/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
29/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,668.0000	2,656.0000	(0.450)	0	0	0
29/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
29/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	756.0000	752.0000	(0.529)	0	0	0
29/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	226.0000	228.0000	0.885	0	0	0
29/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
29/07/2009	£ / R	2009/09/14	17.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	476.0000	491.0000	3.151	0	0	0
29/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,866.0000	2,853.0000	(0.454)	0	0	0
29/07/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,456.0000	4,443.0000	(0.292)	0	0	0
29/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	564.0000	563.0000	(0.177)	0	0	0
29/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	387.0000	403.0000	4.134	0	0	0
29/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
29/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,275.0000	2,262.0000	(0.571)	0	0	0
29/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	609.0000	624.0000	2.463	0	0	0
29/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	838.0000	851.0000	1.551	0	0	0
29/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	159.0000	160.0000	0.629	0	0	0
29/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	796.0000	792.0000	(0.503)	0	0	0
29/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,452.0000	6,438.0000	(0.217)	0	0	0
29/07/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,452.0000	3,466.0000	0.406	0	0	0
29/07/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,058.0000	4,045.0000	(0.320)	0	0	0
29/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	146.0000	155.0000	6.164	0	0	0
29/07/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,552.0000	3,566.0000	0.394	0	0	0
29/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
29/07/2009	£ / R	2009/09/14	12.35	Put	Currency Future	98.0000	98.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,558.0000	2,572.0000	0.547	0	0	0
29/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	716.0000	713.0000	(0.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	88.0000	88.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,968.0000	1,982.0000	0.711	0	0	0
29/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,052.0000	6,039.0000	(0.215)	0	0	0
29/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,934.0000	1,922.0000	(0.620)	0	0	0
29/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
29/07/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,307.0000	4,294.0000	(0.302)	0	0	0
29/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,551.0000	8,537.0000	(0.164)	0	0	0
29/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
29/07/2009	£ / R	2009/09/14	12.10	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
29/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
29/07/2009	£ / R	2009/09/14	11.35	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	£ / R	2009/09/14	9.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,552.0000	6,538.0000	(0.214)	0	0	0
29/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	177.0000	188.0000	6.215	0	0	0
29/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,366.0000	1,357.0000	(0.659)	0	0	0
29/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
29/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,007.0000	1,020.0000	1.291	0	0	0
29/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,886.0000	1,874.0000	(0.636)	0	0	0
29/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,852.0000	5,839.0000	(0.222)	0	0	0
29/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,459.0000	2,473.0000	0.569	0	0	0
29/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	314.0000	330.0000	5.096	0	0	0
29/07/2009	£ / R	2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	360.0000	376.0000	4.444	0	0	0
29/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
29/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,320.0000	1,311.0000	(0.682)	0	0	0
29/07/2009	£ / R	2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	493.0000	494.0000	0.203	0	0	0
29/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,901.0000	3,915.0000	0.359	0	0	0
29/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,139.0000	1,131.0000	(0.702)	0	0	0
29/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,480.0000	1,494.0000	0.946	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,151.0000	4,164.0000	0.313	0	0	0
29/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	166.0000	176.0000	6.024	0	0	0
29/07/2009	£ / R	2009/09/14	16.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	416.0000	431.0000	3.606	0	0	0
29/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,790.0000	1,778.0000	(0.670)	0	0	0
29/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
29/07/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,851.0000	7,838.0000	(0.166)	0	0	0
29/07/2009	£ / R	2009/09/14	11.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,650.0000	5,664.0000	0.248	0	0	0
29/07/2009	£ / R	2009/09/14	13.55	Put	Currency Future	677.0000	674.0000	(0.443)	0	0	0
29/07/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,262.0000	3,250.0000	(0.368)	0	0	0
29/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,400.0000	5,414.0000	0.259	0	0	0
29/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
29/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,838.0000	1,826.0000	(0.653)	0	0	0
29/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	214.0000	227.0000	6.075	0	0	0
29/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	243.0000	257.0000	5.761	0	0	0
29/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,184.0000	1,176.0000	(0.676)	0	0	0
29/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	310.0000	313.0000	0.968	0	0	0
29/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,079.0000	2,067.0000	(0.577)	0	0	0
29/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
29/07/2009	£ / R	2009/09/14	12.35	Call	Currency Future	798.0000	811.0000	1.629	0	0	0
29/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,192.0000	1,205.0000	1.091	0	0	0
29/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	214.0000	227.0000	6.075	0	0	0
29/07/2009	£ / R	2009/09/14	14.25	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
29/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,128.0000	2,116.0000	(0.564)	0	0	0
29/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	266.0000	268.0000	0.752	0	0	0
29/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	964.0000	977.0000	1.349	0	0	0
29/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
29/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,366.0000	1,357.0000	(0.659)	0	0	0
29/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	564.0000	563.0000	(0.177)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/09/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,657.0000	2,671.0000	0.527	0	0	0
29/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	166.0000	176.0000	6.024	0	0	0
29/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	79.0000	84.0000	6.329	0	0	0
29/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,410.0000	2,424.0000	0.581	0	0	0
29/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,031.0000	2,018.0000	(0.640)	0	0	0
29/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
29/07/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,556.0000	4,543.0000	(0.285)	0	0	0
29/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,274.0000	1,265.0000	(0.706)	0	0	0
29/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,647.0000	1,636.0000	(0.668)	0	0	0
29/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	334.0000	351.0000	5.090	0	0	0
29/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,951.0000	3,965.0000	0.354	0	0	0
29/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/07/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,577.0000	1,591.0000	0.888	0	0	0
29/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	716.0000	713.0000	(0.419)	0	0	0
29/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	364.0000	366.0000	0.549	0	0	0
29/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
29/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,886.0000	1,874.0000	(0.636)	0	0	0
29/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,459.0000	1,449.0000	(0.685)	0	0	0
29/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,352.0000	6,339.0000	(0.205)	0	0	0
29/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,139.0000	1,131.0000	(0.702)	0	0	0
29/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
29/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,955.0000	2,968.0000	0.440	0	0	0
29/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,600.0000	1,589.0000	(0.688)	0	0	0
29/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
29/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,855.0000	4,841.0000	(0.288)	0	0	0
29/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,252.0000	6,239.0000	(0.208)	0	0	0
29/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	334.0000	337.0000	0.898	0	0	0
29/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
29/07/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,505.0000	1,495.0000	(0.664)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2009/09/14	11.50	Put	Currency Future	27.0000	27.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	395.0000	396.0000	0.253	0	0	0
29/07/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,362.0000	3,349.0000	(0.387)	0	0	0
29/07/2009	£ / R 2009/09/14	15.25	Put	Currency Future	2,226.0000	2,214.0000	(0.539)	0	0	0
29/07/2009	£ / R 2009/09/14	13.75	Put	Currency Future	837.0000	832.0000	(0.597)	0	0	0
29/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
29/07/2009	£ / R 2009/09/14	17.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,229.0000	1,220.0000	(0.732)	0	0	0
29/07/2009	£ / R 2009/09/14	13.10	Call	Currency Future	314.0000	330.0000	5.096	0	0	0
29/07/2009	£ / R 2009/09/14	17.30	Put	Currency Future	4,257.0000	4,244.0000	(0.305)	0	0	0
29/07/2009	£ / R 2009/09/14	18.15	Put	Currency Future	5,104.0000	5,091.0000	(0.255)	0	0	0
29/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
29/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,552.0000	1,542.0000	(0.644)	0	0	0
29/07/2009	£ / R 2009/09/14	15.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
29/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	395.0000	396.0000	0.253	0	0	0
29/07/2009	£ / R 2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,610.0000	3,598.0000	(0.332)	0	0	0
29/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,570.0000	2,557.0000	(0.506)	0	0	0
29/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,094.0000	1,087.0000	(0.640)	0	0	0
29/07/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,373.0000	2,361.0000	(0.506)	0	0	0
29/07/2009	£ / R 2009/09/14	13.35	Call	Currency Future	228.0000	241.0000	5.702	0	0	0
29/07/2009	£ / R 2009/09/14	13.65	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
29/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,094.0000	1,087.0000	(0.640)	0	0	0
29/07/2009	£ / R 2009/09/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	18.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	15.35	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
29/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,790.0000	1,778.0000	(0.670)	0	0	0
29/07/2009	£ / R 2009/09/14	13.65	Put	Currency Future	756.0000	752.0000	(0.529)	0	0	0
29/07/2009	£ / R 2009/09/14	15.05	Put	Currency Future	2,031.0000	2,018.0000	(0.640)	0	0	0
29/07/2009	£ / R 2009/09/14	14.85	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
29/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
29/07/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,647.0000	1,636.0000	(0.668)	0	0	0
29/07/2009	£ / R 2009/09/14	13.35	Put	Currency Future	528.0000	528.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	89.0000	95.0000	6.742	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	121.0000	129.0000	6.612	0	0	0
29/07/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,707.0000	2,720.0000	0.480	0	0	0
29/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
29/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	245.0000	247.0000	0.816	0	0	0
29/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	295.0000	310.0000	5.085	0	0	0
29/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,251.0000	8,237.0000	(0.170)	0	0	0
29/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	507.0000	523.0000	3.156	0	0	0
29/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	129.0000	137.0000	6.202	0	0	0
29/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	207.0000	209.0000	0.966	0	0	0
29/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	921.0000	915.0000	(0.651)	0	0	0
29/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	295.0000	310.0000	5.085	0	0	0
29/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	121.0000	129.0000	6.612	0	0	0
29/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	364.0000	366.0000	0.549	0	0	0
29/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	540.0000	555.0000	2.778	0	0	0
29/07/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,753.0000	5,739.0000	(0.243)	0	0	0
29/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	879.0000	874.0000	(0.569)	0	0	0
29/07/2009	£ / R	2009/09/14	18.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	190.0000	192.0000	1.053	0	0	0
29/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	276.0000	291.0000	5.435	0	0	0
29/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,520.0000	2,508.0000	(0.476)	0	0	0
29/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	964.0000	958.0000	(0.622)	0	0	0
29/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,718.0000	2,705.0000	(0.478)	0	0	0
29/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	445.0000	461.0000	3.596	0	0	0
29/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	964.0000	958.0000	(0.622)	0	0	0
29/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	426.0000	428.0000	0.469	0	0	0
29/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,520.0000	2,508.0000	(0.476)	0	0	0
29/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	114.0000	121.0000	6.140	0	0	0
29/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,412.0000	1,403.0000	(0.637)	0	0	0
29/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	114.0000	121.0000	6.140	0	0	0
29/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
29/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	20.0000	21.0000	5.000	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
29/07/2009	£ / R 2009/09/14	8.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,915.0000	2,903.0000	(0.412)	0	0	0
29/07/2009	£ / R 2009/09/14	15.15	Put	Currency Future	2,128.0000	2,116.0000	(0.564)	0	0	0
29/07/2009	£ / R 2009/09/14	8.80	Call	Currency Future	4,250.0000	4,264.0000	0.329	0	0	0
29/07/2009	£ / R 2009/09/14	16.05	Put	Currency Future	3,014.0000	3,002.0000	(0.398)	0	0	0
29/07/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,324.0000	2,311.0000	(0.559)	0	0	0
29/07/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,816.0000	2,804.0000	(0.426)	0	0	0
29/07/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,838.0000	1,826.0000	(0.653)	0	0	0
29/07/2009	£ / R 2009/09/14	9.80	Call	Currency Future	3,253.0000	3,267.0000	0.430	0	0	0
29/07/2009	£ / R 2009/09/14	15.85	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	£ / R 2009/09/14	15.10	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
29/07/2009	£ / R 2009/09/14	9.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	15.95	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/07/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,742.0000	1,731.0000	(0.631)	0	0	0
29/07/2009	£ / R 2009/09/14	10.80	Call	Currency Future	2,262.0000	2,276.0000	0.619	0	0	0
29/07/2009	£ / R 2009/09/14	15.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R 2009/09/14	10.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
29/07/2009	£ / R 2009/09/14	16.80	Put	Currency Future	3,760.0000	3,747.0000	(0.346)	0	0	0
29/07/2009	£ / R 2009/09/14	15.00	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
29/07/2009	£ / R 2009/09/14	12.45	Call	Currency Future	720.0000	733.0000	1.806	0	0	0
29/07/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,982.0000	1,970.0000	(0.605)	0	0	0
29/07/2009	£ / R 2009/09/14	16.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,079.0000	2,067.0000	(0.577)	0	0	0
29/07/2009	£ / R 2009/09/14	12.85	Put	Currency Future	245.0000	247.0000	0.816	0	0	0
29/07/2009	£ / R 2009/09/14	11.80	Call	Currency Future	1,288.0000	1,301.0000	1.009	0	0	0
29/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	921.0000	915.0000	(0.651)	0	0	0
29/07/2009	£ / R 2009/09/14	11.80	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
29/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	129.0000	137.0000	6.202	0	0	0
29/07/2009	£ / R 2009/09/14	13.75	Call	Currency Future	137.0000	146.0000	6.569	0	0	0
29/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	879.0000	874.0000	(0.569)	0	0	0
29/07/2009	£ / R 2009/09/14	9.35	Call	Currency Future	3,701.0000	3,715.0000	0.378	0	0	0
29/07/2009	£ / R 2009/09/14	10.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	£ / R 2009/09/14	12.55	Put	Currency Future	145.0000	146.0000	0.690	0	0	0
29/07/2009	£ / R 2009/09/14	12.85	Call	Currency Future	445.0000	461.0000	3.596	0	0	0
29/07/2009	£ / R 2009/09/14	12.55	Call	Currency Future	645.0000	659.0000	2.171	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
29/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	120.0000	120.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,608.0000	2,621.0000	0.498	0	0	0
29/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	9.05	Call	Currency Future	0.0000	4,015.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	26.0000	26.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.05	Call	Currency Future	0.0000	3,018.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,152.0000	6,139.0000	(0.211)	0	0	0
29/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	£ / R	2009/09/14	21.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,626.0000	1,639.0000	0.800	0	0	0
29/07/2009	£ / R	2009/09/14	21.05	Put	Currency Future	0.0000	7,988.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,351.0000	8,337.0000	(0.168)	0	0	0
29/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,151.0000	8,137.0000	(0.172)	0	0	0
29/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	16.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,357.0000	4,344.0000	(0.298)	0	0	0
29/07/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,723.0000	1,737.0000	0.813	0	0	0
29/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,104.0000	3,117.0000	0.419	0	0	0
29/07/2009	£ / R	2009/09/14	11.75	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
29/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,652.0000	3,665.0000	0.356	0	0	0
29/07/2009	£ / R	2009/09/14	19.05	Put	Currency Future	0.0000	5,989.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,101.0000	4,114.0000	0.317	0	0	0
29/07/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,710.0000	3,697.0000	(0.350)	0	0	0
29/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	9.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,158.0000	4,145.0000	(0.313)	0	0	0
29/07/2009	£ / R	2009/09/14	11.40	Call	Currency Future	1,674.0000	1,688.0000	0.836	0	0	0
29/07/2009	£ / R	2009/09/14	19.05	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	18.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	24.0000	25.0000	4.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/09/14	17.05	Call	Currency Future	0.0000	9.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	71.0000	71.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	12.40	Call	Currency Future	758.0000	772.0000	1.847	0	0	0
29/07/2009	£ / R	2009/09/14	10.05	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,851.0000	3,865.0000	0.364	0	0	0
29/07/2009	£ / R	2009/09/14	11.75	Call	Currency Future	1,336.0000	1,349.0000	0.973	0	0	0
29/07/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,406.0000	4,393.0000	(0.295)	0	0	0
29/07/2009	£ / R	2009/09/14	11.05	Call	Currency Future	0.0000	2,031.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	9.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,311.0000	2,325.0000	0.606	0	0	0
29/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	11.05	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,855.0000	2,869.0000	0.490	0	0	0
29/07/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,300.0000	4,314.0000	0.326	0	0	0
29/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	108.0000	108.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	£ / R	2009/09/14	10.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
29/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	12.05	Put	Currency Future	0.0000	50.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,870.0000	1,884.0000	0.749	0	0	0
29/07/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,602.0000	3,615.0000	0.361	0	0	0
29/07/2009	£ / R	2009/09/14	17.05	Put	Currency Future	0.0000	3,996.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	9.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	12.05	Call	Currency Future	0.0000	1,063.0000	100.000	0	0	0
29/07/2009	£ / R	2009/09/14	11.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,115.0000	2,129.0000	0.662	0	0	0
29/07/2009	£ / R	2009/09/14	12.20	Call	Currency Future	921.0000	934.0000	1.412	0	0	0
29/07/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,303.0000	3,316.0000	0.394	0	0	0
29/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,145.0000	1,158.0000	1.135	0	0	0
29/07/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,701.0000	7,688.0000	(0.169)	0	0	0
29/07/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,703.0000	5,689.0000	(0.245)	0	0	0
29/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	15.0000	15.0000	-	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
29/07/2009	£ / R	2009/09/14	18.95	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/07/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,901.0000	7,888.0000	(0.165)	0	0	0
29/07/2009	£ / R	2009/09/14	11.95	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
29/07/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,909.0000	3,896.0000	(0.333)	0	0	0
29/07/2009	£ / R	2009/09/14	16.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,902.0000	5,889.0000	(0.220)	0	0	0
29/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,402.0000	6,389.0000	(0.203)	0	0	0
29/07/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,401.0000	8,387.0000	(0.167)	0	0	0
29/07/2009	£ / R	2009/12/14			Currency Future	13.2757	13.2881	0.093	13.2800	13.2800	14,363
29/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,593.0000	6,581.0000	(0.182)	0	0	0
29/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	635.0000	650.0000	2.362	0	0	0
29/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,483.0000	8,471.0000	(0.141)	0	0	0
29/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,344.0000	6,333.0000	(0.173)	0	0	0
29/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	442.0000	454.0000	2.715	0	0	0
29/07/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,741.0000	3,754.0000	0.348	0	0	0
29/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,036.0000	8,024.0000	(0.149)	0	0	0
29/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R	2009/12/14	14.20	Call	Currency Future	334.0000	343.0000	2.695	0	0	0
29/07/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,103.0000	3,116.0000	0.419	0	0	0
29/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
29/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,258.0000	1,255.0000	(0.238)	0	0	0
29/07/2009	£ / R	2009/12/14	19.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	559.0000	562.0000	0.537	0	0	0
29/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	28.0000	28.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,988.0000	4,001.0000	0.326	0	0	0
29/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,397.0000	3,388.0000	(0.265)	0	0	0
29/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	846.0000	845.0000	(0.118)	0	0	0
29/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,630.0000	1,625.0000	(0.307)	0	0	0
29/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,105.0000	5,093.0000	(0.235)	0	0	0
29/07/2009	£ / R	2009/12/14	9.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,006.0000	3,018.0000	0.399	0	0	0
29/07/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,712.0000	2,725.0000	0.479	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	917.0000	916.0000	(0.109)	0	0	0
29/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	255.0000	263.0000	3.137	0	0	0
29/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
29/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,047.0000	6,035.0000	(0.198)	0	0	0
29/07/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,858.0000	4,846.0000	(0.247)	0	0	0
29/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,545.0000	1,540.0000	(0.324)	0	0	0
29/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	712.0000	712.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,322.0000	1,338.0000	1.210	0	0	0
29/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	263.0000	270.0000	2.662	0	0	0
29/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	199.0000	201.0000	1.005	0	0	0
29/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	537.0000	550.0000	2.421	0	0	0
29/07/2009	£ / R	2009/12/14	9.55	Put	Currency Future	16.0000	16.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,202.0000	2,196.0000	(0.272)	0	0	0
29/07/2009	£ / R	2009/12/14	16.60	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
29/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	457.0000	468.0000	2.407	0	0	0
29/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	402.0000	413.0000	2.736	0	0	0
29/07/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,761.0000	2,774.0000	0.471	0	0	0
29/07/2009	£ / R	2009/12/14	12.10	Put	Currency Future	146.0000	150.0000	2.740	0	0	0
29/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	532.0000	535.0000	0.564	0	0	0
29/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,179.0000	1,176.0000	(0.254)	0	0	0
29/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
29/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	31.0000	31.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,807.0000	1,818.0000	0.609	0	0	0
29/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	30.0000	30.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	37.0000	37.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	881.0000	880.0000	(0.114)	0	0	0
29/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	635.0000	650.0000	2.362	0	0	0
29/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	344.0000	354.0000	2.907	0	0	0
29/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
29/07/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,086.0000	8,074.0000	(0.148)	0	0	0
29/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,160.0000	1,174.0000	1.207	0	0	0
29/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	506.0000	509.0000	0.593	0	0	0
29/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,218.0000	1,215.0000	(0.246)	0	0	0
29/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,246.0000	2,240.0000	(0.267)	0	0	0
29/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2009/12/14	21.55	Put	Currency Future	8,284.0000	8,272.0000	(0.145)	0	0	0
29/07/2009	£ / R 2009/12/14	15.30	Call	Currency Future	177.0000	184.0000	3.955	0	0	0
29/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,587.0000	1,582.0000	(0.315)	0	0	0
29/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,125.0000	1,139.0000	1.244	0	0	0
29/07/2009	£ / R 2009/12/14	21.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	12.30	Put	Currency Future	185.0000	186.0000	0.541	0	0	0
29/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	472.0000	484.0000	2.542	0	0	0
29/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,026.0000	1,025.0000	(0.097)	0	0	0
29/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,087.0000	4,099.0000	0.294	0	0	0
29/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	408.0000	410.0000	0.490	0	0	0
29/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	658.0000	673.0000	2.280	0	0	0
29/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	271.0000	278.0000	2.583	0	0	0
29/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,037.0000	2,047.0000	0.491	0	0	0
29/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	679.0000	680.0000	0.147	0	0	0
29/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	355.0000	365.0000	2.817	0	0	0
29/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,096.0000	6,085.0000	(0.180)	0	0	0
29/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	559.0000	562.0000	0.537	0	0	0
29/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,715.0000	1,710.0000	(0.292)	0	0	0
29/07/2009	£ / R 2009/12/14	19.20	Put	Currency Future	5,947.0000	5,936.0000	(0.185)	0	0	0
29/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/07/2009	£ / R 2009/12/14	21.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	£ / R 2009/12/14	15.00	Call	Currency Future	210.0000	216.0000	2.857	0	0	0
29/07/2009	£ / R 2009/12/14	17.20	Put	Currency Future	3,973.0000	3,963.0000	(0.252)	0	0	0
29/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	812.0000	811.0000	(0.123)	0	0	0
29/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,119.0000	4,108.0000	(0.267)	0	0	0
29/07/2009	£ / R 2009/12/14	19.55	Put	Currency Future	6,295.0000	6,283.0000	(0.191)	0	0	0
29/07/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,113.0000	2,106.0000	(0.331)	0	0	0
29/07/2009	£ / R 2009/12/14	12.20	Put	Currency Future	162.0000	167.0000	3.086	0	0	0
29/07/2009	£ / R 2009/12/14	13.00	Call	Currency Future	731.0000	746.0000	2.052	0	0	0
29/07/2009	£ / R 2009/12/14	10.35	Call	Currency Future	2,957.0000	2,969.0000	0.406	0	0	0
29/07/2009	£ / R 2009/12/14	19.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	989.0000	988.0000	(0.101)	0	0	0
29/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	144.0000	150.0000	4.167	0	0	0
29/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
29/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,316.0000	4,305.0000	(0.255)	0	0	0
29/07/2009	£ / R	2009/12/14	9.85	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	415.0000	426.0000	2.651	0	0	0
29/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,468.0000	2,462.0000	(0.243)	0	0	0
29/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,977.0000	4,990.0000	0.261	0	0	0
29/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,991.0000	2,001.0000	0.502	0	0	0
29/07/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,848.0000	5,837.0000	(0.188)	0	0	0
29/07/2009	£ / R	2009/12/14	11.55	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
29/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,493.0000	6,482.0000	(0.169)	0	0	0
29/07/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,538.0000	1,551.0000	0.845	0	0	0
29/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	189.0000	194.0000	2.646	0	0	0
29/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	£ / R	2009/12/14	11.35	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
29/07/2009	£ / R	2009/12/14	21.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	12.55	Call	Currency Future	990.0000	1,005.0000	1.515	0	0	0
29/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,512.0000	4,501.0000	(0.244)	0	0	0
29/07/2009	£ / R	2009/12/14	11.85	Put	Currency Future	112.0000	113.0000	0.893	0	0	0
29/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	415.0000	426.0000	2.651	0	0	0
29/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	402.0000	413.0000	2.736	0	0	0
29/07/2009	£ / R	2009/12/14	13.10	Call	Currency Future	682.0000	697.0000	2.199	0	0	0
29/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,023.0000	2,017.0000	(0.297)	0	0	0
29/07/2009	£ / R	2009/12/14	17.35	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
29/07/2009	£ / R	2009/12/14	19.10	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	784.0000	799.0000	1.913	0	0	0
29/07/2009	£ / R	2009/12/14	10.55	Put	Currency Future	36.0000	36.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	9.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,026.0000	1,025.0000	(0.097)	0	0	0
29/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	199.0000	205.0000	3.015	0	0	0
29/07/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,837.0000	7,825.0000	(0.153)	0	0	0
29/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	555.0000	568.0000	2.342	0	0	0
29/07/2009	£ / R	2009/12/14	12.55	Put	Currency Future	265.0000	267.0000	0.755	0	0	0
29/07/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,234.0000	4,246.0000	0.283	0	0	0
29/07/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,695.0000	2,688.0000	(0.260)	0	0	0
29/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	296.0000	304.0000	2.703	0	0	0
29/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	574.0000	587.0000	2.265	0	0	0
29/07/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,934.0000	1,928.0000	(0.310)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2009/12/14	21.20	Put	Currency Future	7,937.0000	7,925.0000	(0.151)	0	0	0
29/07/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,802.0000	1,797.0000	(0.277)	0	0	0
29/07/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,068.0000	2,061.0000	(0.338)	0	0	0
29/07/2009	£ / R 2009/12/14	15.55	Put	Currency Future	2,423.0000	2,417.0000	(0.248)	0	0	0
29/07/2009	£ / R 2009/12/14	19.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,978.0000	1,972.0000	(0.303)	0	0	0
29/07/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,446.0000	3,459.0000	0.377	0	0	0
29/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	744.0000	744.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,420.0000	1,416.0000	(0.282)	0	0	0
29/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	472.0000	484.0000	2.542	0	0	0
29/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,587.0000	1,582.0000	(0.315)	0	0	0
29/07/2009	£ / R 2009/12/14	14.85	Call	Currency Future	228.0000	235.0000	3.070	0	0	0
29/07/2009	£ / R 2009/12/14	17.55	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
29/07/2009	£ / R 2009/12/14	10.05	Call	Currency Future	3,250.0000	3,263.0000	0.400	0	0	0
29/07/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,611.0000	4,600.0000	(0.239)	0	0	0
29/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	520.0000	532.0000	2.308	0	0	0
29/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	222.0000	228.0000	2.703	0	0	0
29/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	744.0000	744.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,672.0000	1,667.0000	(0.299)	0	0	0
29/07/2009	£ / R 2009/12/14	15.55	Call	Currency Future	149.0000	155.0000	4.027	0	0	0
29/07/2009	£ / R 2009/12/14	10.05	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	17.85	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
29/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	953.0000	952.0000	(0.105)	0	0	0
29/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,379.0000	1,375.0000	(0.290)	0	0	0
29/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	520.0000	532.0000	2.308	0	0	0
29/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	263.0000	270.0000	2.662	0	0	0
29/07/2009	£ / R 2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	10.85	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
29/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	415.0000	426.0000	2.651	0	0	0
29/07/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,276.0000	2,288.0000	0.527	0	0	0
29/07/2009	£ / R 2009/12/14	21.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,185.0000	4,197.0000	0.287	0	0	0
29/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,759.0000	1,753.0000	(0.341)	0	0	0
29/07/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,636.0000	3,626.0000	(0.275)	0	0	0
29/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,876.0000	3,866.0000	(0.258)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,630.0000	1,625.0000	(0.307)	0	0	0
29/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	428.0000	440.0000	2.804	0	0	0
29/07/2009	£ / R 2009/12/14	12.50	Put	Currency Future	247.0000	249.0000	0.810	0	0	0
29/07/2009	£ / R 2009/12/14	14.80	Call	Currency Future	234.0000	241.0000	2.991	0	0	0
29/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	13.00	Put	Currency Future	456.0000	458.0000	0.439	0	0	0
29/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	222.0000	228.0000	2.703	0	0	0
29/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
29/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	390.0000	400.0000	2.564	0	0	0
29/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	204.0000	210.0000	2.941	0	0	0
29/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,676.0000	5,688.0000	0.211	0	0	0
29/07/2009	£ / R 2009/12/14	15.50	Call	Currency Future	154.0000	161.0000	4.545	0	0	0
29/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	658.0000	673.0000	2.280	0	0	0
29/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
29/07/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,469.0000	2,481.0000	0.486	0	0	0
29/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	487.0000	499.0000	2.464	0	0	0
29/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	296.0000	304.0000	2.703	0	0	0
29/07/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,890.0000	1,884.0000	(0.317)	0	0	0
29/07/2009	£ / R 2009/12/14	21.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	£ / R 2009/12/14	17.05	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
29/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	442.0000	454.0000	2.715	0	0	0
29/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,846.0000	1,840.0000	(0.325)	0	0	0
29/07/2009	£ / R 2009/12/14	11.50	Put	Currency Future	77.0000	75.0000	(2.597)	0	0	0
29/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	248.0000	255.0000	2.823	0	0	0
29/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	532.0000	535.0000	0.564	0	0	0
29/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,650.0000	2,642.0000	(0.302)	0	0	0
29/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,978.0000	1,972.0000	(0.303)	0	0	0
29/07/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,533.0000	8,521.0000	(0.141)	0	0	0
29/07/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,544.0000	3,557.0000	0.367	0	0	0
29/07/2009	£ / R 2009/12/14	12.05	Put	Currency Future	139.0000	142.0000	2.158	0	0	0
29/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	812.0000	811.0000	(0.123)	0	0	0
29/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	305.0000	313.0000	2.623	0	0	0
29/07/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,852.0000	1,863.0000	0.594	0	0	0
29/07/2009	£ / R 2009/12/14	14.75	Call	Currency Future	241.0000	248.0000	2.905	0	0	0
29/07/2009	£ / R 2009/12/14	13.30	Put	Currency Future	617.0000	618.0000	0.162	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/12/14	15.80	Call	Currency Future	125.0000	131.0000	4.800	0	0	0
29/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,846.0000	1,840.0000	(0.325)	0	0	0
29/07/2009	£ / R	2009/12/14	17.10	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
29/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	255.0000	263.0000	3.137	0	0	0
29/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,543.0000	6,531.0000	(0.183)	0	0	0
29/07/2009	£ / R	2009/12/14	9.75	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	11.05	Put	Currency Future	50.0000	50.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	487.0000	499.0000	2.464	0	0	0
29/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	34.0000	34.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,070.0000	4,059.0000	(0.270)	0	0	0
29/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	216.0000	222.0000	2.778	0	0	0
29/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
29/07/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,364.0000	1,380.0000	1.173	0	0	0
29/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	917.0000	916.0000	(0.109)	0	0	0
29/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,379.0000	1,375.0000	(0.290)	0	0	0
29/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	846.0000	845.0000	(0.118)	0	0	0
29/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,791.0000	3,803.0000	0.317	0	0	0
29/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,495.0000	3,508.0000	0.372	0	0	0
29/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
29/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,545.0000	1,540.0000	(0.324)	0	0	0
29/07/2009	£ / R	2009/12/14	19.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,604.0000	2,597.0000	(0.269)	0	0	0
29/07/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,828.0000	3,818.0000	(0.261)	0	0	0
29/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	305.0000	313.0000	2.623	0	0	0
29/07/2009	£ / R	2009/12/14	9.50	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/07/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,228.0000	2,239.0000	0.494	0	0	0
29/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	271.0000	278.0000	2.583	0	0	0
29/07/2009	£ / R	2009/12/14	15.75	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
29/07/2009	£ / R	2009/12/14	19.05	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/07/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,810.0000	2,823.0000	0.463	0	0	0
29/07/2009	£ / R	2009/12/14	12.80	Call	Currency Future	839.0000	854.0000	1.788	0	0	0
29/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	706.0000	721.0000	2.125	0	0	0
29/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,201.0000	3,214.0000	0.406	0	0	0
29/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,064.0000	1,062.0000	(0.188)	0	0	0
29/07/2009	£ / R	2009/12/14	11.75	Put	Currency Future	101.0000	101.0000	-	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
29/07/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,379.0000	2,372.0000	(0.294)	0	0	0
29/07/2009	£ / R 2009/12/14	13.30	Call	Currency Future	593.0000	606.0000	2.192	0	0	0
29/07/2009	£ / R 2009/12/14	11.30	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
29/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,238.0000	1,255.0000	1.373	0	0	0
29/07/2009	£ / R 2009/12/14	13.05	Put	Currency Future	480.0000	483.0000	0.625	0	0	0
29/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	204.0000	210.0000	2.941	0	0	0
29/07/2009	£ / R 2009/12/14	11.75	Call	Currency Future	1,626.0000	1,639.0000	0.800	0	0	0
29/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	881.0000	880.0000	(0.114)	0	0	0
29/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	989.0000	988.0000	(0.101)	0	0	0
29/07/2009	£ / R 2009/12/14	17.50	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
29/07/2009	£ / R 2009/12/14	20.30	Put	Currency Future	7,040.0000	7,028.0000	(0.170)	0	0	0
29/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,420.0000	1,416.0000	(0.282)	0	0	0
29/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,218.0000	1,215.0000	(0.246)	0	0	0
29/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	457.0000	468.0000	2.407	0	0	0
29/07/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,582.0000	8,571.0000	(0.128)	0	0	0
29/07/2009	£ / R 2009/12/14	14.45	Call	Currency Future	287.0000	295.0000	2.787	0	0	0
29/07/2009	£ / R 2009/12/14	12.50	Call	Currency Future	1,023.0000	1,037.0000	1.369	0	0	0
29/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,939.0000	3,951.0000	0.305	0	0	0
29/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	989.0000	988.0000	(0.101)	0	0	0
29/07/2009	£ / R 2009/12/14	10.75	Call	Currency Future	2,566.0000	2,579.0000	0.507	0	0	0
29/07/2009	£ / R 2009/12/14	15.85	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
29/07/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,461.0000	1,457.0000	(0.274)	0	0	0
29/07/2009	£ / R 2009/12/14	19.50	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/07/2009	£ / R 2009/12/14	19.15	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,550.0000	5,539.0000	(0.198)	0	0	0
29/07/2009	£ / R 2009/12/14	12.75	Call	Currency Future	868.0000	882.0000	1.613	0	0	0
29/07/2009	£ / R 2009/12/14	11.20	Call	Currency Future	2,132.0000	2,143.0000	0.516	0	0	0
29/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	344.0000	354.0000	2.907	0	0	0
29/07/2009	£ / R 2009/12/14	10.75	Put	Currency Future	41.0000	41.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,298.0000	1,295.0000	(0.231)	0	0	0
29/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	679.0000	680.0000	0.147	0	0	0
29/07/2009	£ / R 2009/12/14	11.25	Put	Currency Future	0.0000	57.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	12.80	Put	Currency Future	363.0000	366.0000	0.826	0	0	0
29/07/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,426.0000	5,439.0000	0.240	0	0	0
29/07/2009	£ / R 2009/12/14	15.15	Call	Currency Future	194.0000	199.0000	2.577	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2009/12/14	14.25	Call	Currency Future	324.0000	333.0000	2.778	0	0	0
29/07/2009	£ / R 2009/12/14	17.50	Put	Currency Future	4,266.0000	4,256.0000	(0.234)	0	0	0
29/07/2009	£ / R 2009/12/14	12.25	Call	Currency Future	0.0000	1,214.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	12.70	Call	Currency Future	897.0000	912.0000	1.672	0	0	0
29/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	279.0000	287.0000	2.867	0	0	0
29/07/2009	£ / R 2009/12/14	19.05	Put	Currency Future	5,798.0000	5,787.0000	(0.190)	0	0	0
29/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	314.0000	323.0000	2.866	0	0	0
29/07/2009	£ / R 2009/12/14	12.25	Put	Currency Future	0.0000	176.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,463.0000	4,452.0000	(0.246)	0	0	0
29/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,503.0000	1,499.0000	(0.266)	0	0	0
29/07/2009	£ / R 2009/12/14	21.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	712.0000	712.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,338.0000	1,335.0000	(0.224)	0	0	0
29/07/2009	£ / R 2009/12/14	15.25	Call	Currency Future	0.0000	189.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	17.70	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
29/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	283.0000	285.0000	0.707	0	0	0
29/07/2009	£ / R 2009/12/14	21.05	Put	Currency Future	7,787.0000	7,775.0000	(0.154)	0	0	0
29/07/2009	£ / R 2009/12/14	11.25	Call	Currency Future	0.0000	2,095.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	19.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
29/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	778.0000	778.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,179.0000	1,176.0000	(0.254)	0	0	0
29/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	555.0000	568.0000	2.342	0	0	0
29/07/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,235.0000	8,223.0000	(0.146)	0	0	0
29/07/2009	£ / R 2009/12/14	10.25	Put	Currency Future	0.0000	29.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	21.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,245.0000	6,234.0000	(0.176)	0	0	0
29/07/2009	£ / R 2009/12/14	10.25	Call	Currency Future	0.0000	3,067.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,444.0000	6,432.0000	(0.186)	0	0	0
29/07/2009	£ / R 2009/12/14	12.70	Put	Currency Future	322.0000	324.0000	0.621	0	0	0
29/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	537.0000	550.0000	2.421	0	0	0
29/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	366.0000	376.0000	2.732	0	0	0
29/07/2009	£ / R 2009/12/14	9.25	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	21.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	£ / R 2009/12/14	10.15	Put	Currency Future	27.0000	27.0000	-	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
29/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	648.0000	649.0000	0.154	0	0	0
29/07/2009	£ / R 2009/12/14	10.15	Call	Currency Future	3,152.0000	3,165.0000	0.412	0	0	0
29/07/2009	£ / R 2009/12/14	9.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	12.95	Put	Currency Future	431.0000	434.0000	0.696	0	0	0
29/07/2009	£ / R 2009/12/14	9.15	Call	Currency Future	4,136.0000	4,148.0000	0.290	0	0	0
29/07/2009	£ / R 2009/12/14	12.95	Call	Currency Future	757.0000	772.0000	1.982	0	0	0
29/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,140.0000	1,138.0000	(0.175)	0	0	0
29/07/2009	£ / R 2009/12/14	9.25	Call	Currency Future	0.0000	4,050.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	13.55	Call	Currency Future	503.0000	516.0000	2.584	0	0	0
29/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	506.0000	509.0000	0.593	0	0	0
29/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	378.0000	388.0000	2.646	0	0	0
29/07/2009	£ / R 2009/12/14	15.25	Put	Currency Future	0.0000	2,151.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	17.45	Put	Currency Future	4,217.0000	4,206.0000	(0.261)	0	0	0
29/07/2009	£ / R 2009/12/14	14.05	Call	Currency Future	366.0000	376.0000	2.732	0	0	0
29/07/2009	£ / R 2009/12/14	11.15	Call	Currency Future	2,180.0000	2,191.0000	0.505	0	0	0
29/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	682.0000	697.0000	2.199	0	0	0
29/07/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,102.0000	1,100.0000	(0.181)	0	0	0
29/07/2009	£ / R 2009/12/14	17.25	Call	Currency Future	0.0000	49.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	19.45	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/07/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,433.0000	8,421.0000	(0.142)	0	0	0
29/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	812.0000	811.0000	(0.123)	0	0	0
29/07/2009	£ / R 2009/12/14	19.25	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
29/07/2009	£ / R 2009/12/14	21.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,559.0000	2,552.0000	(0.274)	0	0	0
29/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	355.0000	365.0000	2.817	0	0	0
29/07/2009	£ / R 2009/12/14	21.45	Put	Currency Future	8,185.0000	8,173.0000	(0.147)	0	0	0
29/07/2009	£ / R 2009/12/14	11.70	Put	Currency Future	95.0000	95.0000	-	0	0	0
29/07/2009	£ / R 2009/12/14	19.45	Put	Currency Future	6,195.0000	6,184.0000	(0.178)	0	0	0
29/07/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,615.0000	2,627.0000	0.459	0	0	0
29/07/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,334.0000	2,328.0000	(0.257)	0	0	0
29/07/2009	£ / R 2009/12/14	15.70	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
29/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	487.0000	499.0000	2.464	0	0	0
29/07/2009	£ / R 2009/12/14	12.85	Call	Currency Future	811.0000	826.0000	1.850	0	0	0
29/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,140.0000	1,138.0000	(0.175)	0	0	0
29/07/2009	£ / R 2009/12/14	12.85	Put	Currency Future	385.0000	388.0000	0.779	0	0	0
29/07/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,671.0000	1,683.0000	0.718	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	613.0000	628.0000	2.447	0	0	0
29/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	39.0000	39.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	17.25	Put	Currency Future	0.0000	4,011.0000	100.000	0	0	0
29/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	587.0000	590.0000	0.511	0	0	0
29/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	408.0000	410.0000	0.490	0	0	0
29/07/2009	£ / R	2009/12/14	19.25	Put	Currency Future	0.0000	5,986.0000	100.000	0	0	0
29/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	342.0000	344.0000	0.585	0	0	0
29/07/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
29/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	784.0000	799.0000	1.913	0	0	0
29/07/2009	£ / R	2009/12/14	21.25	Put	Currency Future	0.0000	7,974.0000	100.000	0	0	0
29/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	959.0000	973.0000	1.460	0	0	0
29/07/2009	£ / R	2009/12/14	17.15	Put	Currency Future	3,925.0000	3,914.0000	(0.280)	0	0	0
29/07/2009	£ / R	2009/12/14	11.15	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
29/07/2009	£ / R	2009/12/14	12.15	Put	Currency Future	154.0000	158.0000	2.597	0	0	0
29/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,064.0000	1,062.0000	(0.188)	0	0	0
29/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,179.0000	1,176.0000	(0.254)	0	0	0
29/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	574.0000	587.0000	2.265	0	0	0
29/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	355.0000	365.0000	2.817	0	0	0
29/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	648.0000	649.0000	0.154	0	0	0
29/07/2009	£ / R	2009/12/14	9.70	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,898.0000	5,886.0000	(0.203)	0	0	0
29/07/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,594.0000	3,606.0000	0.334	0	0	0
29/07/2009	£ / R	2009/12/14	21.15	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R	2009/12/14	21.15	Put	Currency Future	7,887.0000	7,875.0000	(0.152)	0	0	0
29/07/2009	£ / R	2009/12/14	21.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/07/2009	£ / R	2009/12/14	15.45	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
29/07/2009	£ / R	2009/12/14	21.65	Put	Currency Future	8,384.0000	8,372.0000	(0.143)	0	0	0
29/07/2009	£ / R	2009/12/14	12.15	Call	Currency Future	1,280.0000	1,296.0000	1.250	0	0	0
29/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
29/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	390.0000	400.0000	2.564	0	0	0
29/07/2009	£ / R	2009/12/14	12.45	Call	Currency Future	1,056.0000	1,070.0000	1.326	0	0	0
29/07/2009	£ / R	2009/12/14	19.00	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	17.15	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
29/07/2009	£ / R	2009/12/14	21.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,068.0000	2,061.0000	(0.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	194.0000	199.0000	2.577	0	0	0
29/07/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,518.0000	2,530.0000	0.477	0	0	0
29/07/2009	£ / R	2009/12/14	21.00	Put	Currency Future	7,737.0000	7,725.0000	(0.155)	0	0	0
29/07/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,562.0000	4,550.0000	(0.263)	0	0	0
29/07/2009	£ / R	2009/12/14	17.80	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
29/07/2009	£ / R	2009/12/14	11.80	Put	Currency Future	106.0000	107.0000	0.943	0	0	0
29/07/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,582.0000	1,595.0000	0.822	0	0	0
29/07/2009	£ / R	2009/12/14	10.80	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	231.0000	232.0000	0.433	0	0	0
29/07/2009	£ / R	2009/12/14	11.45	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
29/07/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,859.0000	2,871.0000	0.420	0	0	0
29/07/2009	£ / R	2009/12/14	17.00	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
29/07/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,898.0000	1,909.0000	0.580	0	0	0
29/07/2009	£ / R	2009/12/14	10.00	Put	Currency Future	23.0000	23.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	10.00	Call	Currency Future	3,299.0000	3,312.0000	0.394	0	0	0
29/07/2009	£ / R	2009/12/14	10.45	Put	Currency Future	33.0000	33.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	9.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,840.0000	3,853.0000	0.339	0	0	0
29/07/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,324.0000	2,336.0000	0.516	0	0	0
29/07/2009	£ / R	2009/12/14	9.45	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	£ / R	2009/12/14	9.00	Call	Currency Future	4,283.0000	4,295.0000	0.280	0	0	0
29/07/2009	£ / R	2009/12/14	11.00	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
29/07/2009	£ / R	2009/12/14	12.00	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
29/07/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,407.0000	1,422.0000	1.066	0	0	0
29/07/2009	£ / R	2009/12/14	17.00	Put	Currency Future	3,780.0000	3,770.0000	(0.265)	0	0	0
29/07/2009	£ / R	2009/12/14	19.00	Put	Currency Future	5,749.0000	5,737.0000	(0.209)	0	0	0
29/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	928.0000	942.0000	1.509	0	0	0
29/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	302.0000	304.0000	0.662	0	0	0
29/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	139.0000	145.0000	4.317	0	0	0
29/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,513.0000	2,507.0000	(0.239)	0	0	0
29/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
29/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	90.0000	90.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,414.0000	4,403.0000	(0.249)	0	0	0
29/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,716.0000	1,728.0000	0.699	0	0	0
29/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,394.0000	6,382.0000	(0.188)	0	0	0
29/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,664.0000	2,676.0000	0.450	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	38.0000	38.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,643.0000	3,655.0000	0.329	0	0	0
29/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	378.0000	388.0000	2.646	0	0	0
29/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,102.0000	1,100.0000	(0.181)	0	0	0
29/07/2009	£ / R	2010/03/15			Currency Future	13.4975	13.5091	0.086	0.0000	0.0000	58
29/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	731.0000	741.0000	1.368	0	0	0
29/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,142.0000	2,154.0000	0.560	0	0	0
29/07/2009	£ / R	2010/03/15	11.25	Put	Currency Future	84.0000	84.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	163.0000	166.0000	1.840	0	0	0
29/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	934.0000	932.0000	(0.214)	0	0	0
29/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	94.0000	95.0000	1.064	0	0	0
29/07/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,331.0000	2,344.0000	0.558	0	0	0
29/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,041.0000	3,034.0000	(0.230)	0	0	0
29/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	53.0000	53.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
29/07/2009	£ / R	2010/03/15	9.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,573.0000	8,562.0000	(0.128)	0	0	0
29/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,965.0000	3,957.0000	(0.202)	0	0	0
29/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,101.0000	3,112.0000	0.355	0	0	0
29/07/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,295.0000	3,306.0000	0.334	0	0	0
29/07/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,602.0000	6,592.0000	(0.151)	0	0	0
29/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	825.0000	836.0000	1.333	0	0	0
29/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	749.0000	759.0000	1.335	0	0	0
29/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	239.0000	243.0000	1.674	0	0	0
29/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,352.0000	1,365.0000	0.962	0	0	0
29/07/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,269.0000	4,280.0000	0.258	0	0	0
29/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	342.0000	348.0000	1.754	0	0	0
29/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
29/07/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,494.0000	1,507.0000	0.870	0	0	0
29/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	777.0000	776.0000	(0.129)	0	0	0
29/07/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,823.0000	5,813.0000	(0.172)	0	0	0
29/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
29/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	665.0000	675.0000	1.504	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	154.0000	157.0000	1.948	0	0	0
29/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,504.0000	6,494.0000	(0.154)	0	0	0
29/07/2009	£ / R	2010/03/15	15.25	Call	Currency Future	370.0000	376.0000	1.622	0	0	0
29/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
29/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,165.0000	2,159.0000	(0.277)	0	0	0
29/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,294.0000	2,288.0000	(0.262)	0	0	0
29/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	697.0000	707.0000	1.435	0	0	0
29/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,474.0000	8,463.0000	(0.130)	0	0	0
29/07/2009	£ / R	2010/03/15	21.25	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
29/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,034.0000	1,032.0000	(0.193)	0	0	0
29/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,076.0000	4,088.0000	0.294	0	0	0
29/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/07/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,783.0000	7,772.0000	(0.141)	0	0	0
29/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,356.0000	1,354.0000	(0.147)	0	0	0
29/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	681.0000	691.0000	1.468	0	0	0
29/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	305.0000	306.0000	0.328	0	0	0
29/07/2009	£ / R	2010/03/15	19.80	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
29/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	901.0000	900.0000	(0.111)	0	0	0
29/07/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,358.0000	6,348.0000	(0.157)	0	0	0
29/07/2009	£ / R	2010/03/15	12.25	Put	Currency Future	247.0000	248.0000	0.405	0	0	0
29/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,163.0000	6,153.0000	(0.162)	0	0	0
29/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,068.0000	1,066.0000	(0.187)	0	0	0
29/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,000.0000	998.0000	(0.200)	0	0	0
29/07/2009	£ / R	2010/03/15	21.80	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	691.0000	691.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,326.0000	8,315.0000	(0.132)	0	0	0
29/07/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,918.0000	3,910.0000	(0.204)	0	0	0
29/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,128.0000	8,117.0000	(0.135)	0	0	0
29/07/2009	£ / R	2010/03/15	19.25	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
29/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,671.0000	4,662.0000	(0.193)	0	0	0
29/07/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,122.0000	2,117.0000	(0.236)	0	0	0
29/07/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,522.0000	2,534.0000	0.476	0	0	0
29/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	889.0000	900.0000	1.237	0	0	0
29/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	807.0000	806.0000	(0.124)	0	0	0
29/07/2009	£ / R	2010/03/15	17.25	Call	Currency Future	166.0000	169.0000	1.807	0	0	0
29/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,817.0000	2,811.0000	(0.213)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,220.0000	4,232.0000	0.284	0	0	0
29/07/2009	£ / R	2010/03/15	13.25	Call	Currency Future	911.0000	923.0000	1.317	0	0	0
29/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	13.25	Put	Currency Future	664.0000	664.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	804.0000	815.0000	1.368	0	0	0
29/07/2009	£ / R	2010/03/15	10.25	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
29/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,103.0000	1,101.0000	(0.181)	0	0	0
29/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	26.0000	26.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
29/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	118.0000	121.0000	2.542	0	0	0
29/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,309.0000	6,299.0000	(0.159)	0	0	0
29/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
29/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	650.0000	660.0000	1.538	0	0	0
29/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,276.0000	8,265.0000	(0.133)	0	0	0
29/07/2009	£ / R	2010/03/15	13.20	Call	Currency Future	934.0000	946.0000	1.285	0	0	0
29/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,114.0000	6,105.0000	(0.147)	0	0	0
29/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,967.0000	1,979.0000	0.610	0	0	0
29/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,173.0000	1,171.0000	(0.171)	0	0	0
29/07/2009	£ / R	2010/03/15	13.20	Put	Currency Future	637.0000	637.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,226.0000	1,238.0000	0.979	0	0	0
29/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,079.0000	8,068.0000	(0.136)	0	0	0
29/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	119.0000	120.0000	0.840	0	0	0
29/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	23.0000	23.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
29/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,294.0000	4,285.0000	(0.210)	0	0	0
29/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	838.0000	837.0000	(0.119)	0	0	0
29/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	60.0000	60.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,907.0000	2,919.0000	0.413	0	0	0
29/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,466.0000	2,460.0000	(0.243)	0	0	0
29/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	362.0000	369.0000	1.934	0	0	0
29/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
29/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	208.0000	212.0000	1.923	0	0	0
29/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,107.0000	4,098.0000	(0.219)	0	0	0
29/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	748.0000	747.0000	(0.134)	0	0	0
29/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,360.0000	3,353.0000	(0.208)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,246.0000	3,258.0000	0.370	0	0	0
29/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,017.0000	6,007.0000	(0.166)	0	0	0
29/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	141.0000	144.0000	2.128	0	0	0
29/07/2009	£ / R	2010/03/15	13.35	Put	Currency Future	719.0000	719.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,980.0000	7,969.0000	(0.138)	0	0	0
29/07/2009	£ / R	2010/03/15	13.40	Call	Currency Future	845.0000	857.0000	1.420	0	0	0
29/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	475.0000	482.0000	1.474	0	0	0
29/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,284.0000	2,296.0000	0.525	0	0	0
29/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	621.0000	630.0000	1.449	0	0	0
29/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	28.0000	28.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,627.0000	1,623.0000	(0.246)	0	0	0
29/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	86.0000	87.0000	1.163	0	0	0
29/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	714.0000	724.0000	1.401	0	0	0
29/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	33.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,458.0000	1,471.0000	0.892	0	0	0
29/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,871.0000	5,862.0000	(0.153)	0	0	0
29/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,881.0000	3,892.0000	0.283	0	0	0
29/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	260.0000	261.0000	0.385	0	0	0
29/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	966.0000	965.0000	(0.104)	0	0	0
29/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	314.0000	319.0000	1.592	0	0	0
29/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	554.0000	563.0000	1.625	0	0	0
29/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,832.0000	7,821.0000	(0.140)	0	0	0
29/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	378.0000	379.0000	0.265	0	0	0
29/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	49.0000	49.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	785.0000	796.0000	1.401	0	0	0
29/07/2009	£ / R	2010/03/15	13.35	Call	Currency Future	867.0000	878.0000	1.269	0	0	0
29/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	420.0000	421.0000	0.238	0	0	0
29/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	507.0000	515.0000	1.578	0	0	0
29/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,707.0000	1,703.0000	(0.234)	0	0	0
29/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,644.0000	1,657.0000	0.791	0	0	0
29/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	97.0000	98.0000	1.031	0	0	0
29/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,380.0000	2,374.0000	(0.252)	0	0	0
29/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	39.0000	39.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	301.0000	306.0000	1.661	0	0	0
29/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,509.0000	1,506.0000	(0.199)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	216.0000	220.0000	1.852	0	0	0
29/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	455.0000	462.0000	1.538	0	0	0
29/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,007.0000	1,019.0000	1.192	0	0	0
29/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,028.0000	4,040.0000	0.298	0	0	0
29/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,269.0000	3,261.0000	(0.245)	0	0	0
29/07/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,553.0000	2,547.0000	(0.235)	0	0	0
29/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	559.0000	559.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,094.0000	2,107.0000	0.621	0	0	0
29/07/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,208.0000	2,202.0000	(0.272)	0	0	0
29/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	767.0000	777.0000	1.304	0	0	0
29/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,058.0000	1,070.0000	1.134	0	0	0
29/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
29/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,636.0000	3,648.0000	0.330	0	0	0
29/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,452.0000	3,445.0000	(0.203)	0	0	0
29/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	265.0000	270.0000	1.887	0	0	0
29/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,318.0000	1,330.0000	0.910	0	0	0
29/07/2009	£ / R	2010/03/15	9.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,200.0000	4,192.0000	(0.190)	0	0	0
29/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	276.0000	281.0000	1.812	0	0	0
29/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	135.0000	138.0000	2.222	0	0	0
29/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	75.0000	75.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	320.0000	321.0000	0.313	0	0	0
29/07/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,344.0000	3,355.0000	0.329	0	0	0
29/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	328.0000	334.0000	1.829	0	0	0
29/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	200.0000	204.0000	2.000	0	0	0
29/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	55.0000	55.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	10.20	Put	Currency Future	46.0000	46.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,388.0000	4,379.0000	(0.205)	0	0	0
29/07/2009	£ / R	2010/03/15	12.05	Put	Currency Future	197.0000	198.0000	0.508	0	0	0
29/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	31.0000	31.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,379.0000	2,391.0000	0.504	0	0	0
29/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	869.0000	868.0000	(0.115)	0	0	0
29/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,167.0000	1,180.0000	1.114	0	0	0
29/07/2009	£ / R	2010/03/15	11.20	Put	Currency Future	81.0000	82.0000	1.235	0	0	0
29/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	510.0000	511.0000	0.196	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	136.0000	137.0000	0.735	0	0	0
29/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,490.0000	3,501.0000	0.315	0	0	0
29/07/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,317.0000	4,329.0000	0.278	0	0	0
29/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	175.0000	176.0000	0.571	0	0	0
29/07/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,531.0000	1,544.0000	0.849	0	0	0
29/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,979.0000	3,991.0000	0.302	0	0	0
29/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,783.0000	3,794.0000	0.291	0	0	0
29/07/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,548.0000	1,545.0000	(0.194)	0	0	0
29/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
29/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	339.0000	340.0000	0.295	0	0	0
29/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,811.0000	2,822.0000	0.391	0	0	0
29/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,053.0000	3,064.0000	0.360	0	0	0
29/07/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,198.0000	3,209.0000	0.344	0	0	0
29/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,004.0000	3,015.0000	0.366	0	0	0
29/07/2009	£ / R	2010/03/15	19.65	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
29/07/2009	£ / R	2010/03/15	10.35	Put	Currency Future	50.0000	50.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
29/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,587.0000	3,599.0000	0.335	0	0	0
29/07/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,236.0000	2,249.0000	0.581	0	0	0
29/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,051.0000	2,064.0000	0.634	0	0	0
29/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	40.0000	40.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,883.0000	1,896.0000	0.690	0	0	0
29/07/2009	£ / R	2010/03/15	11.35	Put	Currency Future	89.0000	90.0000	1.124	0	0	0
29/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
29/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	63.0000	63.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,287.0000	1,299.0000	0.932	0	0	0
29/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	71.0000	71.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	496.0000	504.0000	1.613	0	0	0
29/07/2009	£ / R	2010/03/15	19.50	Call	Currency Future	0.0000	65.0000	100.000	0	0	0
29/07/2009	£ / R	2010/03/15	12.20	Put	Currency Future	233.0000	235.0000	0.858	0	0	0
29/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
29/07/2009	£ / R	2010/03/15	19.50	Put	Currency Future	0.0000	6,056.0000	100.000	0	0	0
29/07/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,212.0000	6,202.0000	(0.161)	0	0	0
29/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,424.0000	8,413.0000	(0.131)	0	0	0
29/07/2009	£ / R	2010/03/15	15.20	Call	Currency Future	377.0000	384.0000	1.857	0	0	0
29/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,722.0000	1,735.0000	0.755	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	21.50	Call	Currency Future	0.0000	28.0000	100.000	0	0	0
29/07/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,178.0000	8,167.0000	(0.135)	0	0	0
29/07/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,080.0000	2,074.0000	(0.288)	0	0	0
29/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,618.0000	2,630.0000	0.458	0	0	0
29/07/2009	£ / R	2010/03/15	21.35	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	154.0000	156.0000	1.299	0	0	0
29/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,870.0000	1,866.0000	(0.214)	0	0	0
29/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	22.0000	22.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	19.35	Put	Currency Future	5,920.0000	5,910.0000	(0.169)	0	0	0
29/07/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,111.0000	1,124.0000	1.170	0	0	0
29/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	418.0000	425.0000	1.675	0	0	0
29/07/2009	£ / R	2010/03/15	21.40	Put	Currency Future	7,931.0000	7,920.0000	(0.139)	0	0	0
29/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,456.0000	6,446.0000	(0.155)	0	0	0
29/07/2009	£ / R	2010/03/15	19.35	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
29/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,802.0000	1,815.0000	0.721	0	0	0
29/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	445.0000	452.0000	1.573	0	0	0
29/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
29/07/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,012.0000	4,004.0000	(0.199)	0	0	0
29/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	464.0000	464.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,747.0000	1,743.0000	(0.229)	0	0	0
29/07/2009	£ / R	2010/03/15	17.35	Call	Currency Future	160.0000	163.0000	1.875	0	0	0
29/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,788.0000	1,784.0000	(0.224)	0	0	0
29/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	294.0000	300.0000	2.041	0	0	0
29/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,666.0000	2,678.0000	0.450	0	0	0
29/07/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,881.0000	7,870.0000	(0.140)	0	0	0
29/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	288.0000	293.0000	1.736	0	0	0
29/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	196.0000	200.0000	2.041	0	0	0
29/07/2009	£ / R	2010/03/15	12.35	Put	Currency Future	275.0000	276.0000	0.364	0	0	0
29/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	436.0000	443.0000	1.606	0	0	0
29/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,498.0000	3,491.0000	(0.200)	0	0	0
29/07/2009	£ / R	2010/03/15	9.35	Put	Currency Future	25.0000	25.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,641.0000	2,634.0000	(0.265)	0	0	0
29/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	442.0000	442.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	21.40	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
29/07/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,172.0000	4,184.0000	0.288	0	0	0
29/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	67.0000	67.0000	-	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
29/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,435.0000	4,426.0000	(0.203)	0	0	0
29/07/2009	£ / R	2010/03/15	17.20	Call	Currency Future	169.0000	172.0000	1.775	0	0	0
29/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
29/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	132.0000	135.0000	2.273	0	0	0
29/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	934.0000	932.0000	(0.214)	0	0	0
29/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,338.0000	2,332.0000	(0.257)	0	0	0
29/07/2009	£ / R	2010/03/15	17.20	Put	Currency Future	3,871.0000	3,863.0000	(0.207)	0	0	0
29/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,729.0000	2,722.0000	(0.257)	0	0	0
29/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,139.0000	1,151.0000	1.054	0	0	0
29/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	731.0000	741.0000	1.368	0	0	0
29/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	335.0000	341.0000	1.791	0	0	0
29/07/2009	£ / R	2010/03/15	15.35	Call	Currency Future	355.0000	361.0000	1.690	0	0	0
29/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	185.0000	189.0000	2.162	0	0	0
29/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,597.0000	2,590.0000	(0.270)	0	0	0
29/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
29/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	69.0000	69.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,375.0000	8,364.0000	(0.131)	0	0	0
29/07/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,422.0000	1,435.0000	0.914	0	0	0
29/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,714.0000	2,726.0000	0.442	0	0	0
29/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,842.0000	1,855.0000	0.706	0	0	0
29/07/2009	£ / R	2010/03/15	19.40	Put	Currency Future	5,968.0000	5,959.0000	(0.151)	0	0	0
29/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/07/2009	£ / R	2010/03/15	21.20	Call	Currency Future	31.0000	31.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,638.0000	3,630.0000	(0.220)	0	0	0
29/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	145.0000	146.0000	0.690	0	0	0
29/07/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,059.0000	4,051.0000	(0.197)	0	0	0
29/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,407.0000	6,397.0000	(0.156)	0	0	0
29/07/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,733.0000	7,722.0000	(0.142)	0	0	0
29/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,576.0000	4,567.0000	(0.197)	0	0	0
29/07/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,149.0000	3,161.0000	0.381	0	0	0
29/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
29/07/2009	£ / R	2010/03/15	19.20	Put	Currency Future	5,774.0000	5,765.0000	(0.156)	0	0	0
29/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,685.0000	3,697.0000	0.326	0	0	0
29/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,734.0000	3,746.0000	0.321	0	0	0
29/07/2009	£ / R	2010/03/15	9.40	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
29/07/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,124.0000	4,136.0000	0.291	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,762.0000	1,775.0000	0.738	0	0	0
29/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
29/07/2009	£ / R	2010/03/15	10.40	Put	Currency Future	52.0000	52.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	65.0000	65.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,189.0000	2,201.0000	0.548	0	0	0
29/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	487.0000	487.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,762.0000	2,774.0000	0.434	0	0	0
29/07/2009	£ / R	2010/03/15	11.40	Put	Currency Future	91.0000	92.0000	1.099	0	0	0
29/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,684.0000	2,678.0000	(0.224)	0	0	0
29/07/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,387.0000	1,399.0000	0.865	0	0	0
29/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	189.0000	192.0000	1.587	0	0	0
29/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	157.0000	160.0000	1.911	0	0	0
29/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,084.0000	1,096.0000	1.107	0	0	0
29/07/2009	£ / R	2010/03/15	19.40	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
29/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,829.0000	1,825.0000	(0.219)	0	0	0
29/07/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,251.0000	2,245.0000	(0.267)	0	0	0
29/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	282.0000	287.0000	1.773	0	0	0
29/07/2009	£ / R	2010/03/15	12.40	Put	Currency Future	289.0000	290.0000	0.346	0	0	0
29/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,591.0000	3,583.0000	(0.223)	0	0	0
29/07/2009	£ / R	2010/03/15	15.40	Call	Currency Future	348.0000	354.0000	1.724	0	0	0
29/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	126.0000	129.0000	2.381	0	0	0
29/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	164.0000	166.0000	1.220	0	0	0
29/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,529.0000	4,520.0000	(0.199)	0	0	0
29/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	427.0000	434.0000	1.639	0	0	0
29/07/2009	£ / R	2010/03/15	19.20	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
29/07/2009	£ / R	2010/03/15	21.50	Put	Currency Future	0.0000	8,019.0000	100.000	0	0	0
29/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	123.0000	126.0000	2.439	0	0	0
29/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	192.0000	196.0000	2.083	0	0	0
29/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,545.0000	3,537.0000	(0.226)	0	0	0
29/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	129.0000	132.0000	2.326	0	0	0
29/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,482.0000	4,473.0000	(0.201)	0	0	0
29/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,247.0000	4,238.0000	(0.212)	0	0	0
29/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
29/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,667.0000	1,663.0000	(0.240)	0	0	0
29/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	464.0000	472.0000	1.724	0	0	0
29/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	399.0000	400.0000	0.251	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	307.0000	313.0000	1.954	0	0	0
29/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,510.0000	2,504.0000	(0.239)	0	0	0
29/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	204.0000	208.0000	1.961	0	0	0
29/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,341.0000	4,332.0000	(0.207)	0	0	0
29/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
29/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,406.0000	3,399.0000	(0.206)	0	0	0
29/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,196.0000	1,209.0000	1.087	0	0	0
29/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	127.0000	129.0000	1.575	0	0	0
29/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	61.0000	61.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,859.0000	2,870.0000	0.385	0	0	0
29/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	34.0000	34.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,832.0000	3,843.0000	0.287	0	0	0
29/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,925.0000	1,938.0000	0.675	0	0	0
29/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,314.0000	3,307.0000	(0.211)	0	0	0
29/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	220.0000	225.0000	2.273	0	0	0
29/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,423.0000	2,417.0000	(0.248)	0	0	0
29/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,154.0000	4,145.0000	(0.217)	0	0	0
29/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	151.0000	154.0000	1.987	0	0	0
29/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,223.0000	3,215.0000	(0.248)	0	0	0
29/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	212.0000	216.0000	1.887	0	0	0
29/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,009.0000	2,022.0000	0.647	0	0	0
29/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	358.0000	359.0000	0.279	0	0	0
29/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,956.0000	2,967.0000	0.372	0	0	0
29/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	58.0000	58.0000	-	0	0	0
29/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
29/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,256.0000	1,268.0000	0.955	0	0	0
29/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	321.0000	326.0000	1.558	0	0	0
29/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	485.0000	493.0000	1.649	0	0	0
29/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,930.0000	3,942.0000	0.305	0	0	0
29/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,587.0000	1,584.0000	(0.189)	0	0	0
29/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	111.0000	113.0000	1.802	0	0	0
29/07/2009	£ / R	2010/06/14			Currency Future	13.7113	13.7231	0.086	0.0000	0.0000	0
29/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,686.0000	2,677.0000	(0.335)	0	0	0
29/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,813.0000	2,805.0000	(0.284)	0	0	0
29/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,309.0000	2,300.0000	(0.390)	0	0	0



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29/07/2009	£ / R 2010/06/14	10.00	Call	Currency Future	3,766.0000	3,777.0000	0.292	0	0	0
29/07/2009	£ / R 2010/06/14	17.95	Call	Currency Future	237.0000	238.0000	0.422	0	0	0
29/07/2009	£ / R 2010/06/14	13.30	Put	Currency Future	745.0000	741.0000	(0.537)	0	0	0
29/07/2009	£ / R 2010/06/14	11.60	Put	Currency Future	169.0000	168.0000	(0.592)	0	0	0
29/07/2009	£ / R 2010/06/14	16.50	Call	Currency Future	371.0000	374.0000	0.809	0	0	0
29/07/2009	£ / R 2010/06/14	10.20	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
29/07/2009	£ / R 2010/06/14	11.00	Call	Currency Future	2,809.0000	2,820.0000	0.392	0	0	0
29/07/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,306.0000	1,300.0000	(0.459)	0	0	0
29/07/2009	£ / R 2010/06/14	17.95	Put	Currency Future	4,475.0000	4,465.0000	(0.223)	0	0	0
29/07/2009	£ / R 2010/06/14	20.60	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
29/07/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,566.0000	5,577.0000	0.198	0	0	0
29/07/2009	£ / R 2010/06/14	16.50	Put	Currency Future	3,160.0000	3,151.0000	(0.285)	0	0	0
29/07/2009	£ / R 2010/06/14	22.25	Call	Currency Future	61.0000	61.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,062.0000	2,055.0000	(0.339)	0	0	0
29/07/2009	£ / R 2010/06/14	13.95	Call	Currency Future	898.0000	904.0000	0.668	0	0	0
29/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	447.0000	450.0000	0.671	0	0	0
29/07/2009	£ / R 2010/06/14	15.30	Call	Currency Future	555.0000	559.0000	0.721	0	0	0
29/07/2009	£ / R 2010/06/14	20.60	Put	Currency Future	6,995.0000	6,984.0000	(0.157)	0	0	0
29/07/2009	£ / R 2010/06/14	10.20	Call	Currency Future	3,570.0000	3,581.0000	0.308	0	0	0
29/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	574.0000	578.0000	0.697	0	0	0
29/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,137.0000	1,131.0000	(0.528)	0	0	0
29/07/2009	£ / R 2010/06/14	19.95	Call	Currency Future	131.0000	132.0000	0.763	0	0	0
29/07/2009	£ / R 2010/06/14	16.30	Call	Currency Future	397.0000	400.0000	0.756	0	0	0
29/07/2009	£ / R 2010/06/14	10.10	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
29/07/2009	£ / R 2010/06/14	14.05	Call	Currency Future	865.0000	871.0000	0.694	0	0	0
29/07/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,599.0000	8,588.0000	(0.128)	0	0	0
29/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,467.0000	1,475.0000	0.545	0	0	0
29/07/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,307.0000	8,296.0000	(0.132)	0	0	0
29/07/2009	£ / R 2010/06/14	16.30	Put	Currency Future	2,986.0000	2,977.0000	(0.301)	0	0	0
29/07/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,556.0000	5,546.0000	(0.180)	0	0	0
29/07/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,629.0000	2,640.0000	0.418	0	0	0
29/07/2009	£ / R 2010/06/14	11.00	Put	Currency Future	98.0000	97.0000	(1.020)	0	0	0
29/07/2009	£ / R 2010/06/14	21.45	Put	Currency Future	7,821.0000	7,809.0000	(0.153)	0	0	0
29/07/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,060.0000	4,051.0000	(0.222)	0	0	0
29/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,328.0000	1,336.0000	0.602	0	0	0
29/07/2009	£ / R 2010/06/14	18.30	Call	Currency Future	212.0000	214.0000	0.943	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,281.0000	2,291.0000	0.438	0	0	0
29/07/2009	£ / R 2010/06/14	15.50	Call	Currency Future	520.0000	524.0000	0.769	0	0	0
29/07/2009	£ / R 2010/06/14	11.20	Put	Currency Future	118.0000	117.0000	(0.847)	0	0	0
29/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,084.0000	3,095.0000	0.357	0	0	0
29/07/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,854.0000	2,865.0000	0.385	0	0	0
29/07/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,801.0000	4,791.0000	(0.208)	0	0	0
29/07/2009	£ / R 2010/06/14	19.10	Call	Currency Future	168.0000	169.0000	0.595	0	0	0
29/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	455.0000	452.0000	(0.659)	0	0	0
29/07/2009	£ / R 2010/06/14	10.95	Put	Currency Future	93.0000	92.0000	(1.075)	0	0	0
29/07/2009	£ / R 2010/06/14	13.30	Call	Currency Future	1,156.0000	1,164.0000	0.692	0	0	0
29/07/2009	£ / R 2010/06/14	17.60	Call	Currency Future	264.0000	266.0000	0.758	0	0	0
29/07/2009	£ / R 2010/06/14	8.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,551.0000	8,539.0000	(0.140)	0	0	0
29/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	72.0000	72.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,998.0000	2,008.0000	0.501	0	0	0
29/07/2009	£ / R 2010/06/14	17.30	Put	Currency Future	3,877.0000	3,867.0000	(0.258)	0	0	0
29/07/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,252.0000	1,259.0000	0.559	0	0	0
29/07/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,203.0000	1,198.0000	(0.416)	0	0	0
29/07/2009	£ / R 2010/06/14	14.50	Call	Currency Future	732.0000	737.0000	0.683	0	0	0
29/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	185.0000	183.0000	(1.081)	0	0	0
29/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	567.0000	563.0000	(0.705)	0	0	0
29/07/2009	£ / R 2010/06/14	17.30	Call	Currency Future	289.0000	291.0000	0.692	0	0	0
29/07/2009	£ / R 2010/06/14	13.10	Put	Currency Future	640.0000	636.0000	(0.625)	0	0	0
29/07/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,521.0000	1,514.0000	(0.460)	0	0	0
29/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,196.0000	2,206.0000	0.455	0	0	0
29/07/2009	£ / R 2010/06/14	10.90	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
29/07/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,370.0000	6,359.0000	(0.173)	0	0	0
29/07/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,144.0000	2,136.0000	(0.373)	0	0	0
29/07/2009	£ / R 2010/06/14	16.10	Call	Currency Future	425.0000	428.0000	0.706	0	0	0
29/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	915.0000	921.0000	0.656	0	0	0
29/07/2009	£ / R 2010/06/14	9.50	Put	Currency Future	37.0000	37.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	12.00	Call	Currency Future	1,960.0000	1,970.0000	0.510	0	0	0
29/07/2009	£ / R 2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	21.95	Call	Currency Future	69.0000	69.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	12.80	Put	Currency Future	498.0000	495.0000	(0.602)	0	0	0
29/07/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,153.0000	4,143.0000	(0.241)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,104.0000	1,098.0000	(0.543)	0	0	0
29/07/2009	£ / R	2010/06/14	19.75	Call	Currency Future	140.0000	141.0000	0.714	0	0	0
29/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,249.0000	4,260.0000	0.259	0	0	0
29/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	54.0000	54.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	432.0000	435.0000	0.694	0	0	0
29/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,515.0000	3,506.0000	(0.256)	0	0	0
29/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	447.0000	450.0000	0.671	0	0	0
29/07/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,668.0000	3,679.0000	0.300	0	0	0
29/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,106.0000	4,118.0000	0.292	0	0	0
29/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
29/07/2009	£ / R	2010/06/14	21.75	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
29/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	62.0000	62.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,302.0000	1,310.0000	0.614	0	0	0
29/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,771.0000	2,762.0000	(0.325)	0	0	0
29/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	206.0000	207.0000	0.485	0	0	0
29/07/2009	£ / R	2010/06/14	12.30	Put	Currency Future	327.0000	325.0000	(0.612)	0	0	0
29/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,674.0000	2,685.0000	0.411	0	0	0
29/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,083.0000	6,072.0000	(0.181)	0	0	0
29/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,178.0000	6,168.0000	(0.162)	0	0	0
29/07/2009	£ / R	2010/06/14	20.20	Call	Currency Future	121.0000	122.0000	0.826	0	0	0
29/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	591.0000	587.0000	(0.677)	0	0	0
29/07/2009	£ / R	2010/06/14	21.45	Call	Currency Future	82.0000	82.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	205.0000	203.0000	(0.976)	0	0	0
29/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	311.0000	314.0000	0.965	0	0	0
29/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,895.0000	4,884.0000	(0.225)	0	0	0
29/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,272.0000	1,266.0000	(0.472)	0	0	0
29/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	390.0000	393.0000	0.769	0	0	0
29/07/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,121.0000	5,133.0000	0.234	0	0	0
29/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,130.0000	5,119.0000	(0.214)	0	0	0
29/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,811.0000	1,820.0000	0.497	0	0	0
29/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	200.0000	201.0000	0.500	0	0	0
29/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,650.0000	3,641.0000	(0.247)	0	0	0
29/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
29/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,185.0000	2,177.0000	(0.366)	0	0	0
29/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
29/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,008.0000	1,014.0000	0.595	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	388.0000	385.0000	(0.773)	0	0	0
29/07/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,609.0000	6,599.0000	(0.151)	0	0	0
29/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	249.0000	247.0000	(0.803)	0	0	0
29/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,116.0000	2,126.0000	0.473	0	0	0
29/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	229.0000	231.0000	0.873	0	0	0
29/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,322.0000	6,311.0000	(0.174)	0	0	0
29/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	849.0000	854.0000	0.589	0	0	0
29/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	546.0000	550.0000	0.733	0	0	0
29/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,561.0000	6,551.0000	(0.152)	0	0	0
29/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,278.0000	3,289.0000	0.336	0	0	0
29/07/2009	£ / R	2010/06/14	12.20	Put	Currency Future	299.0000	297.0000	(0.669)	0	0	0
29/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,989.0000	4,978.0000	(0.220)	0	0	0
29/07/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,961.0000	3,973.0000	0.303	0	0	0
29/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,942.0000	1,935.0000	(0.360)	0	0	0
29/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	327.0000	329.0000	0.612	0	0	0
29/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,237.0000	1,231.0000	(0.485)	0	0	0
29/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,382.0000	1,390.0000	0.579	0	0	0
29/07/2009	£ / R	2010/06/14	8.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	191.0000	192.0000	0.524	0	0	0
29/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
29/07/2009	£ / R	2010/06/14	13.20	Put	Currency Future	692.0000	688.0000	(0.578)	0	0	0
29/07/2009	£ / R	2010/06/14	17.80	Call	Currency Future	248.0000	250.0000	0.806	0	0	0
29/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,814.0000	5,826.0000	0.206	0	0	0
29/07/2009	£ / R	2010/06/14	14.20	Call	Currency Future	818.0000	823.0000	0.611	0	0	0
29/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	342.0000	339.0000	(0.877)	0	0	0
29/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,741.0000	3,731.0000	(0.267)	0	0	0
29/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,599.0000	1,608.0000	0.563	0	0	0
29/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,203.0000	1,211.0000	0.665	0	0	0
29/07/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,891.0000	5,880.0000	(0.187)	0	0	0
29/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	471.0000	474.0000	0.637	0	0	0
29/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,568.0000	4,558.0000	(0.219)	0	0	0
29/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,226.0000	2,218.0000	(0.359)	0	0	0
29/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	833.0000	839.0000	0.720	0	0	0
29/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,029.0000	3,020.0000	(0.297)	0	0	0
29/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	302.0000	304.0000	0.662	0	0	0
29/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,016.0000	8,005.0000	(0.137)	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
29/07/2009	£ / R 2010/06/14	11.50	Put	Currency Future	155.0000	154.0000	(0.645)	0	0	0
29/07/2009	£ / R 2010/06/14	15.80	Put	Currency Future	2,560.0000	2,551.0000	(0.352)	0	0	0
29/07/2009	£ / R 2010/06/14	15.05	Call	Currency Future	604.0000	608.0000	0.662	0	0	0
29/07/2009	£ / R 2010/06/14	12.40	Put	Currency Future	357.0000	354.0000	(0.840)	0	0	0
29/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,686.0000	2,677.0000	(0.335)	0	0	0
29/07/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,410.0000	1,418.0000	0.567	0	0	0
29/07/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,434.0000	2,426.0000	(0.329)	0	0	0
29/07/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,366.0000	2,377.0000	0.465	0	0	0
29/07/2009	£ / R 2010/06/14	12.45	Put	Currency Future	372.0000	369.0000	(0.806)	0	0	0
29/07/2009	£ / R 2010/06/14	12.55	Put	Currency Future	404.0000	401.0000	(0.743)	0	0	0
29/07/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,344.0000	4,355.0000	0.253	0	0	0
29/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,703.0000	1,712.0000	0.528	0	0	0
29/07/2009	£ / R 2010/06/14	11.15	Put	Currency Future	113.0000	111.0000	(1.770)	0	0	0
29/07/2009	£ / R 2010/06/14	10.65	Call	Currency Future	3,132.0000	3,143.0000	0.351	0	0	0
29/07/2009	£ / R 2010/06/14	9.80	Put	Currency Future	50.0000	50.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,565.0000	1,574.0000	0.575	0	0	0
29/07/2009	£ / R 2010/06/14	9.40	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
29/07/2009	£ / R 2010/06/14	17.35	Call	Currency Future	284.0000	286.0000	0.704	0	0	0
29/07/2009	£ / R 2010/06/14	9.65	Put	Currency Future	45.0000	45.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	19.65	Call	Currency Future	144.0000	145.0000	0.694	0	0	0
29/07/2009	£ / R 2010/06/14	13.40	Put	Currency Future	800.0000	796.0000	(0.500)	0	0	0
29/07/2009	£ / R 2010/06/14	10.80	Put	Currency Future	80.0000	79.0000	(1.250)	0	0	0
29/07/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,201.0000	4,212.0000	0.262	0	0	0
29/07/2009	£ / R 2010/06/14	10.90	Call	Currency Future	2,900.0000	2,911.0000	0.379	0	0	0
29/07/2009	£ / R 2010/06/14	12.85	Put	Currency Future	521.0000	517.0000	(0.768)	0	0	0
29/07/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,499.0000	1,508.0000	0.600	0	0	0
29/07/2009	£ / R 2010/06/14	21.55	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
29/07/2009	£ / R 2010/06/14	19.80	Put	Currency Future	6,226.0000	6,215.0000	(0.177)	0	0	0
29/07/2009	£ / R 2010/06/14	18.35	Call	Currency Future	209.0000	211.0000	0.957	0	0	0
29/07/2009	£ / R 2010/06/14	15.65	Call	Currency Future	496.0000	499.0000	0.605	0	0	0
29/07/2009	£ / R 2010/06/14	11.65	Put	Currency Future	177.0000	175.0000	(1.130)	0	0	0
29/07/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,113.0000	8,102.0000	(0.136)	0	0	0
29/07/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,918.0000	7,907.0000	(0.139)	0	0	0
29/07/2009	£ / R 2010/06/14	10.80	Call	Currency Future	2,991.0000	3,002.0000	0.368	0	0	0
29/07/2009	£ / R 2010/06/14	12.40	Call	Currency Future	1,668.0000	1,677.0000	0.540	0	0	0
29/07/2009	£ / R 2010/06/14	14.30	Call	Currency Future	788.0000	793.0000	0.635	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	237.0000	235.0000	(0.844)	0	0	0
29/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	438.0000	435.0000	(0.685)	0	0	0
29/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
29/07/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,112.0000	1,119.0000	0.629	0	0	12,188
29/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	148.0000	149.0000	0.676	0	0	0
29/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	137.0000	139.0000	1.460	0	0	0
29/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	537.0000	541.0000	0.745	0	0	0
29/07/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,923.0000	3,913.0000	(0.255)	0	0	0
29/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,238.0000	2,249.0000	0.492	0	0	0
29/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,090.0000	1,097.0000	0.642	0	0	0
29/07/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,162.0000	8,150.0000	(0.147)	0	0	0
29/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
29/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,377.0000	1,370.0000	(0.508)	0	0	0
29/07/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,738.0000	1,748.0000	0.575	0	0	0
29/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	829.0000	824.0000	(0.603)	0	0	0
29/07/2009	£ / R	2010/06/14	19.45	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
29/07/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,337.0000	4,327.0000	(0.231)	0	0	0
29/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
29/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,008.0000	1,003.0000	(0.496)	0	0	0
29/07/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,848.0000	4,838.0000	(0.206)	0	0	0
29/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	73.0000	73.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,229.0000	3,240.0000	0.341	0	0	0
29/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	969.0000	976.0000	0.722	0	0	0
29/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	272.0000	274.0000	0.735	0	0	12,188
29/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,323.0000	2,334.0000	0.474	0	0	0
29/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,341.0000	1,335.0000	(0.447)	0	0	0
29/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	803.0000	808.0000	0.623	0	0	0
29/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,137.0000	1,131.0000	(0.528)	0	0	0
29/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	946.0000	941.0000	(0.529)	0	0	0
29/07/2009	£ / R	2010/06/14	18.10	Call	Currency Future	226.0000	228.0000	0.885	0	0	0
29/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	162.0000	161.0000	(0.617)	0	0	0
29/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	977.0000	971.0000	(0.614)	0	0	0
29/07/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,170.0000	1,164.0000	(0.513)	0	0	0
29/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	60.0000	60.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	9.45	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
29/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	898.0000	904.0000	0.668	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
29/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,585.0000	2,596.0000	0.426	0	0	0
29/07/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,296.0000	4,308.0000	0.279	0	0	0
29/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	760.0000	765.0000	0.658	0	0	0
29/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,987.0000	5,976.0000	(0.184)	0	0	0
29/07/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,658.0000	6,647.0000	(0.165)	0	0	0
29/07/2009	£ / R	2010/06/14	10.45	Put	Currency Future	65.0000	65.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,048.0000	1,055.0000	0.668	0	0	0
29/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,448.0000	1,442.0000	(0.414)	0	0	0
29/07/2009	£ / R	2010/06/14	20.25	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
29/07/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,410.0000	2,420.0000	0.415	0	0	0
29/07/2009	£ / R	2010/06/14	14.00	Call	Currency Future	881.0000	887.0000	0.681	0	0	0
29/07/2009	£ / R	2010/06/14	12.25	Put	Currency Future	313.0000	311.0000	(0.639)	0	0	0
29/07/2009	£ / R	2010/06/14	11.45	Put	Currency Future	148.0000	147.0000	(0.676)	0	0	0
29/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	988.0000	995.0000	0.709	0	0	0
29/07/2009	£ / R	2010/06/14	10.30	Put	Currency Future	61.0000	61.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,595.0000	1,588.0000	(0.439)	0	0	0
29/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	384.0000	387.0000	0.781	0	0	0
29/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,774.0000	1,784.0000	0.564	0	0	0
29/07/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,633.0000	1,642.0000	0.551	0	0	0
29/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	707.0000	711.0000	0.566	0	0	0
29/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,040.0000	1,034.0000	(0.577)	0	0	0
29/07/2009	£ / R	2010/06/14	13.55	Put	Currency Future	887.0000	882.0000	(0.564)	0	0	0
29/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
29/07/2009	£ / R	2010/06/14	11.25	Put	Currency Future	124.0000	122.0000	(1.613)	0	0	0
29/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	915.0000	921.0000	0.656	0	0	0
29/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,473.0000	3,484.0000	0.317	0	0	0
29/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	988.0000	995.0000	0.709	0	0	0
29/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	142.0000	141.0000	(0.704)	0	0	0
29/07/2009	£ / R	2010/06/14	15.60	Call	Currency Future	504.0000	507.0000	0.595	0	0	0
29/07/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,615.0000	4,604.0000	(0.238)	0	0	0
29/07/2009	£ / R	2010/06/14	17.65	Call	Currency Future	260.0000	262.0000	0.769	0	0	0
29/07/2009	£ / R	2010/06/14	9.85	Put	Currency Future	51.0000	51.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,392.0000	2,384.0000	(0.334)	0	0	0
29/07/2009	£ / R	2010/06/14	20.10	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
29/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,073.0000	3,063.0000	(0.325)	0	0	0
29/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,912.0000	3,924.0000	0.307	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2010/06/14	10.25	Call	Currency Future	3,522.0000	3,533.0000	0.312	0	0	0
29/07/2009	£ / R 2010/06/14	10.45	Call	Currency Future	3,327.0000	3,338.0000	0.331	0	0	0
29/07/2009	£ / R 2010/06/14	10.15	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
29/07/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,453.0000	2,464.0000	0.448	0	0	0
29/07/2009	£ / R 2010/06/14	16.60	Call	Currency Future	359.0000	362.0000	0.836	0	0	0
29/07/2009	£ / R 2010/06/14	22.10	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
29/07/2009	£ / R 2010/06/14	17.90	Call	Currency Future	241.0000	242.0000	0.415	0	0	0
29/07/2009	£ / R 2010/06/14	14.35	Call	Currency Future	774.0000	779.0000	0.646	0	0	0
29/07/2009	£ / R 2010/06/14	13.80	Call	Currency Future	951.0000	957.0000	0.631	0	0	0
29/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	3,619.0000	3,630.0000	0.304	0	0	0
29/07/2009	£ / R 2010/06/14	10.85	Put	Currency Future	84.0000	83.0000	(1.190)	0	0	0
29/07/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,083.0000	5,072.0000	(0.216)	0	0	0
29/07/2009	£ / R 2010/06/14	21.90	Put	Currency Future	8,259.0000	8,247.0000	(0.145)	0	0	0
29/07/2009	£ / R 2010/06/14	21.90	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
29/07/2009	£ / R 2010/06/14	13.85	Call	Currency Future	933.0000	939.0000	0.643	0	0	0
29/07/2009	£ / R 2010/06/14	15.90	Put	Currency Future	2,644.0000	2,635.0000	(0.340)	0	0	0
29/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,104.0000	1,098.0000	(0.543)	0	0	0
29/07/2009	£ / R 2010/06/14	20.30	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
29/07/2009	£ / R 2010/06/14	12.90	Call	Currency Future	1,355.0000	1,363.0000	0.590	0	0	0
29/07/2009	£ / R 2010/06/14	17.90	Put	Currency Future	4,429.0000	4,419.0000	(0.226)	0	0	0
29/07/2009	£ / R 2010/06/14	11.90	Put	Currency Future	226.0000	224.0000	(0.885)	0	0	0
29/07/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,134.0000	1,141.0000	0.617	0	0	0
29/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	977.0000	971.0000	(0.614)	0	0	0
29/07/2009	£ / R 2010/06/14	11.30	Put	Currency Future	129.0000	128.0000	(0.775)	0	0	0
29/07/2009	£ / R 2010/06/14	11.90	Call	Currency Future	2,037.0000	2,047.0000	0.491	0	0	0
29/07/2009	£ / R 2010/06/14	12.15	Call	Currency Future	1,847.0000	1,857.0000	0.541	0	0	0
29/07/2009	£ / R 2010/06/14	15.90	Call	Currency Future	455.0000	458.0000	0.659	0	0	0
29/07/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,072.0000	1,066.0000	(0.560)	0	0	0
29/07/2009	£ / R 2010/06/14	22.30	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
29/07/2009	£ / R 2010/06/14	9.90	Put	Currency Future	52.0000	52.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	21.40	Put	Currency Future	7,772.0000	7,761.0000	(0.142)	0	0	0
29/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	286.0000	284.0000	(0.699)	0	0	0
29/07/2009	£ / R 2010/06/14	20.30	Put	Currency Future	6,706.0000	6,695.0000	(0.164)	0	0	0
29/07/2009	£ / R 2010/06/14	9.90	Call	Currency Future	3,863.0000	3,875.0000	0.311	0	0	0
29/07/2009	£ / R 2010/06/14	19.40	Put	Currency Future	5,843.0000	5,832.0000	(0.188)	0	0	0
29/07/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,227.0000	1,235.0000	0.652	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,541.0000	2,551.0000	0.394	0	0	0
29/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	718.0000	714.0000	(0.557)	0	0	0
29/07/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,199.0000	4,189.0000	(0.238)	0	0	0
29/07/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,648.0000	8,637.0000	(0.127)	0	0	0
29/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	544.0000	540.0000	(0.735)	0	0	0
29/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	564.0000	568.0000	0.709	0	0	0
29/07/2009	£ / R	2010/06/14	18.25	Call	Currency Future	216.0000	217.0000	0.463	0	0	0
29/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	772.0000	768.0000	(0.518)	0	0	0
29/07/2009	£ / R	2010/06/14	16.65	Call	Currency Future	354.0000	356.0000	0.565	0	0	0
29/07/2009	£ / R	2010/06/14	21.70	Call	Currency Future	0.0000	77.0000	100.000	0	0	0
29/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,010.0000	4,022.0000	0.299	0	0	0
29/07/2009	£ / R	2010/06/14	19.40	Call	Currency Future	154.0000	155.0000	0.649	0	0	0
29/07/2009	£ / R	2010/06/14	21.70	Put	Currency Future	0.0000	8,053.0000	100.000	0	0	0
29/07/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,754.0000	4,744.0000	(0.210)	0	0	0
29/07/2009	£ / R	2010/06/14	21.40	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
29/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,069.0000	1,076.0000	0.655	0	0	0
29/07/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,292.0000	3,283.0000	(0.273)	0	0	0
29/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,375.0000	3,386.0000	0.326	0	0	0
29/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	49.0000	49.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	666.0000	662.0000	(0.601)	0	0	0
29/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	76.0000	75.0000	(1.316)	0	0	0
29/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,179.0000	1,187.0000	0.679	0	0	0
29/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	297.0000	300.0000	1.010	0	0	0
29/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,038.0000	3,049.0000	0.362	0	0	0
29/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	857.0000	852.0000	(0.583)	0	0	0
29/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,412.0000	1,406.0000	(0.425)	0	0	0
29/07/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,076.0000	2,086.0000	0.482	0	0	0
29/07/2009	£ / R	2010/06/14	19.70	Put	Currency Future	0.0000	6,120.0000	100.000	0	0	0
29/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,522.0000	4,512.0000	(0.221)	0	0	0
29/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	574.0000	578.0000	0.697	0	0	0
29/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	233.0000	235.0000	0.858	0	0	0
29/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	455.0000	452.0000	(0.659)	0	0	0
29/07/2009	£ / R	2010/06/14	19.70	Call	Currency Future	0.0000	143.0000	100.000	0	0	0
29/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,605.0000	3,596.0000	(0.250)	0	0	0
29/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,062.0000	2,055.0000	(0.339)	0	0	0
29/07/2009	£ / R	2010/06/14	17.70	Call	Currency Future	0.0000	258.0000	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
29/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
29/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	614.0000	618.0000	0.651	0	0	0
29/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,899.0000	2,890.0000	(0.310)	0	0	0
29/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	417.0000	420.0000	0.719	0	0	0
29/07/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,903.0000	1,895.0000	(0.420)	0	0	0
29/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	411.0000	413.0000	0.487	0	0	0
29/07/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,856.0000	2,847.0000	(0.315)	0	0	0
29/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	439.0000	443.0000	0.911	0	0	0
29/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,786.0000	3,776.0000	(0.264)	0	0	0
29/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	280.0000	282.0000	0.714	0	0	0
29/07/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,248.0000	3,239.0000	(0.277)	0	0	0
29/07/2009	£ / R	2010/06/14	22.00	Put	Currency Future	8,356.0000	8,345.0000	(0.132)	0	0	0
29/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,728.0000	2,719.0000	(0.330)	0	0	0
29/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,467.0000	1,475.0000	0.545	0	0	0
29/07/2009	£ / R	2010/06/14	15.70	Call	Currency Future	0.0000	491.0000	100.000	0	0	0
29/07/2009	£ / R	2010/06/14	18.60	Call	Currency Future	194.0000	195.0000	0.515	0	0	0
29/07/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,417.0000	6,407.0000	(0.156)	0	0	0
29/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	316.0000	319.0000	0.949	0	0	0
29/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	72.0000	72.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	15.70	Put	Currency Future	0.0000	2,468.0000	100.000	0	0	0
29/07/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,885.0000	1,894.0000	0.477	0	0	0
29/07/2009	£ / R	2010/06/14	22.00	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
29/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,156.0000	2,166.0000	0.464	0	0	0
29/07/2009	£ / R	2010/06/14	11.85	Put	Currency Future	215.0000	213.0000	(0.930)	0	0	0
29/07/2009	£ / R	2010/06/14	17.70	Put	Currency Future	0.0000	4,235.0000	100.000	0	0	0
29/07/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,106.0000	4,097.0000	(0.219)	0	0	0
29/07/2009	£ / R	2010/06/14	11.10	Put	Currency Future	107.0000	106.0000	(0.935)	0	0	0
29/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	222.0000	224.0000	0.901	0	0	0
29/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	194.0000	193.0000	(0.515)	0	0	0
29/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,196.0000	2,206.0000	0.455	0	0	0
29/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,661.0000	4,651.0000	(0.215)	0	0	0
29/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,059.0000	4,071.0000	0.296	0	0	0
29/07/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,497.0000	2,507.0000	0.400	0	0	0
29/07/2009	£ / R	2010/06/14	22.15	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
29/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,084.0000	3,095.0000	0.357	0	0	0
29/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	268.0000	270.0000	0.746	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R 2010/06/14	12.75	Put	Currency Future	477.0000	473.0000	(0.839)	0	0	0
29/07/2009	£ / R 2010/06/14	9.70	Put	Currency Future	48.0000	48.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	13.60	Call	Currency Future	1,027.0000	1,034.0000	0.682	0	0	0
29/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,969.0000	3,959.0000	(0.252)	0	0	0
29/07/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,103.0000	2,095.0000	(0.380)	0	0	0
29/07/2009	£ / R 2010/06/14	18.20	Call	Currency Future	219.0000	221.0000	0.913	0	0	0
29/07/2009	£ / R 2010/06/14	13.60	Put	Currency Future	916.0000	911.0000	(0.546)	0	0	0
29/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,392.0000	4,403.0000	0.250	0	0	0
29/07/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,438.0000	1,446.0000	0.556	0	0	0
29/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	185.0000	183.0000	(1.081)	0	0	0
29/07/2009	£ / R 2010/06/14	19.60	Call	Currency Future	146.0000	147.0000	0.685	0	0	0
29/07/2009	£ / R 2010/06/14	10.35	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
29/07/2009	£ / R 2010/06/14	11.10	Call	Currency Future	2,719.0000	2,729.0000	0.368	0	0	0
29/07/2009	£ / R 2010/06/14	16.25	Call	Currency Future	404.0000	406.0000	0.495	0	0	0
29/07/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,708.0000	4,697.0000	(0.234)	0	0	0
29/07/2009	£ / R 2010/06/14	19.60	Put	Currency Future	6,035.0000	6,024.0000	(0.182)	0	0	0
29/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,424.0000	3,435.0000	0.321	0	0	0
29/07/2009	£ / R 2010/06/14	21.60	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
29/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	30.0000	30.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	12.60	Put	Currency Future	421.0000	418.0000	(0.713)	0	0	0
29/07/2009	£ / R 2010/06/14	12.10	Put	Currency Future	273.0000	271.0000	(0.733)	0	0	0
29/07/2009	£ / R 2010/06/14	21.60	Put	Currency Future	7,967.0000	7,956.0000	(0.138)	0	0	0
29/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	670.0000	675.0000	0.746	0	0	0
29/07/2009	£ / R 2010/06/14	12.60	Call	Currency Future	1,532.0000	1,541.0000	0.587	0	0	0
29/07/2009	£ / R 2010/06/14	22.15	Put	Currency Future	8,502.0000	8,491.0000	(0.129)	0	0	0
29/07/2009	£ / R 2010/06/14	10.60	Call	Currency Future	3,181.0000	3,192.0000	0.346	0	0	0
29/07/2009	£ / R 2010/06/14	15.75	Call	Currency Future	479.0000	483.0000	0.835	0	0	0
29/07/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,709.0000	1,701.0000	(0.468)	0	0	0
29/07/2009	£ / R 2010/06/14	9.60	Call	Currency Future	4,154.0000	4,165.0000	0.265	0	0	0
29/07/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,291.0000	4,281.0000	(0.233)	0	0	0
29/07/2009	£ / R 2010/06/14	9.60	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/07/2009	£ / R 2010/06/14	11.35	Put	Currency Future	136.0000	134.0000	(1.471)	0	0	0
29/07/2009	£ / R 2010/06/14	10.60	Put	Currency Future	70.0000	69.0000	(1.429)	0	0	0
29/07/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,518.0000	2,510.0000	(0.318)	0	0	0
29/07/2009	£ / R 2010/06/14	16.75	Call	Currency Future	342.0000	345.0000	0.877	0	0	0
29/07/2009	£ / R 2010/06/14	16.75	Put	Currency Future	3,381.0000	3,372.0000	(0.266)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/06/14	17.75	Call	Currency Future	252.0000	254.0000	0.794	0	0	0
29/07/2009	£ / R	2010/06/14	17.25	Call	Currency Future	293.0000	295.0000	0.683	0	0	0
29/07/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,942.0000	2,933.0000	(0.306)	0	0	0
29/07/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,832.0000	3,822.0000	(0.261)	0	0	0
29/07/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,513.0000	6,503.0000	(0.154)	0	0	0
29/07/2009	£ / R	2010/06/14	22.10	Put	Currency Future	8,453.0000	8,442.0000	(0.130)	0	0	0
29/07/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,946.0000	2,956.0000	0.339	0	0	0
29/07/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,764.0000	2,774.0000	0.362	0	0	0
29/07/2009	£ / R	2010/06/14	11.05	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
29/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,717.0000	3,728.0000	0.296	0	0	0
29/07/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,922.0000	1,932.0000	0.520	0	0	0
29/07/2009	£ / R	2010/06/14	10.05	Put	Currency Future	55.0000	55.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	261.0000	259.0000	(0.766)	0	0	0
29/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	615.0000	612.0000	(0.488)	0	0	0
29/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,277.0000	1,285.0000	0.626	0	0	0
29/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	365.0000	368.0000	0.822	0	0	0
29/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,350.0000	2,342.0000	(0.340)	0	0	0
29/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	512.0000	515.0000	0.586	0	0	0
29/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,204.0000	3,195.0000	(0.281)	0	0	0
29/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	197.0000	198.0000	0.508	0	0	0
29/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,036.0000	5,025.0000	(0.218)	0	0	0
29/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	567.0000	563.0000	(0.705)	0	0	0
29/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	528.0000	532.0000	0.758	0	0	0
29/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,267.0000	2,259.0000	(0.353)	0	0	0
29/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	378.0000	380.0000	0.529	0	0	0
29/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,116.0000	3,107.0000	(0.289)	0	0	0
29/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,328.0000	1,336.0000	0.602	0	0	0
29/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,015.0000	4,005.0000	(0.249)	0	0	0
29/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	276.0000	278.0000	0.725	0	0	0
29/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	237.0000	235.0000	(0.844)	0	0	0
29/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,998.0000	2,008.0000	0.501	0	0	0
29/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	93.0000	92.0000	(1.075)	0	0	0
29/07/2009	£ / R	2010/06/14	18.45	Call	Currency Future	203.0000	204.0000	0.493	0	0	0
29/07/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,815.0000	3,826.0000	0.288	0	0	0
29/07/2009	£ / R	2010/06/14	9.95	Put	Currency Future	53.0000	53.0000	-	0	0	0
29/07/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,942.0000	4,931.0000	(0.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,854.0000	2,865.0000	0.385	0	0	0
29/07/2009	€ / R	2009/09/14			Currency Future	11.2379	11.1966	(0.368)	11.2700	11.1900	21,818
29/07/2009	€ / R	2009/09/14	9.50	Call	Currency Future	1,748.0000	1,707.0000	(2.346)	0	0	0
29/07/2009	€ / R	2009/09/14	11.75	Put	Currency Future	646.0000	682.0000	5.573	0	0	0
29/07/2009	€ / R	2009/09/14	10.65	Put	Currency Future	88.0000	99.0000	12.500	0	0	0
29/07/2009	€ / R	2009/09/14	11.05	Put	Currency Future	205.0000	225.0000	9.756	0	0	0
29/07/2009	€ / R	2009/09/14	12.00	Put	Currency Future	855.0000	893.0000	4.444	0	0	0
29/07/2009	€ / R	2009/09/14	12.25	Put	Currency Future	1,078.0000	1,117.0000	3.618	0	0	0
29/07/2009	€ / R	2009/09/14	13.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/07/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,375.0000	2,416.0000	1.726	0	0	0
29/07/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,425.0000	2,465.0000	1.649	0	0	0
29/07/2009	€ / R	2009/09/14	19.40	Put	Currency Future	8,163.0000	8,204.0000	0.502	0	0	0
29/07/2009	€ / R	2009/09/14	19.05	Put	Currency Future	7,813.0000	7,854.0000	0.525	0	0	0
29/07/2009	€ / R	2009/09/14	9.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	10.55	Put	Currency Future	70.0000	78.0000	11.429	0	0	0
29/07/2009	€ / R	2009/09/14	11.45	Call	Currency Future	209.0000	201.0000	(3.828)	0	0	0
29/07/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,412.0000	8,454.0000	0.499	0	0	0
29/07/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,642.0000	1,682.0000	2.436	0	0	0
29/07/2009	€ / R	2009/09/14	13.30	Put	Currency Future	2,080.0000	2,121.0000	1.971	0	0	0
29/07/2009	€ / R	2009/09/14	11.60	Put	Currency Future	530.0000	564.0000	6.415	0	0	0
29/07/2009	€ / R	2009/09/14	7.20	Call	Currency Future	4,038.0000	3,997.0000	(1.015)	0	0	0
29/07/2009	€ / R	2009/09/14	17.05	Put	Currency Future	5,813.0000	5,854.0000	0.705	0	0	0
29/07/2009	€ / R	2009/09/14	15.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/07/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	11.75	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
29/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	12.00	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
29/07/2009	€ / R	2009/09/14	12.95	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
29/07/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,672.0000	2,713.0000	1.534	0	0	0
29/07/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,546.0000	1,586.0000	2.587	0	0	0
29/07/2009	€ / R	2009/09/14	8.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
29/07/2009	€ / R	2009/09/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,365.0000	4,406.0000	0.939	0	0	0
29/07/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,740.0000	2,699.0000	(1.496)	0	0	0
29/07/2009	€ / R	2009/09/14	11.45	Put	Currency Future	421.0000	454.0000	7.838	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	108.0000	104.0000	(3.704)	0	0	0
29/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
29/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,326.0000	2,367.0000	1.763	0	0	0
29/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,080.0000	2,121.0000	1.971	0	0	0
29/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
29/07/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,039.0000	2,998.0000	(1.349)	0	0	0
29/07/2009	€ / R 2009/09/14	10.20	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
29/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,313.0000	6,354.0000	0.649	0	0	0
29/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	758.0000	725.0000	(4.354)	0	0	0
29/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	209.0000	201.0000	(3.828)	0	0	0
29/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,934.0000	1,974.0000	2.068	0	0	0
29/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
29/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	599.0000	570.0000	(4.841)	0	0	0
29/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
29/07/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.20	Put	Currency Future	7,963.0000	8,004.0000	0.515	0	0	0
29/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
29/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
29/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
29/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,413.0000	6,454.0000	0.639	0	0	0
29/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,216.0000	1,255.0000	3.207	0	0	0
29/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,739.0000	1,779.0000	2.300	0	0	0
29/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	637.0000	607.0000	(4.710)	0	0	0
29/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,963.0000	6,004.0000	0.688	0	0	0
29/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,641.0000	2,600.0000	(1.552)	0	0	0
29/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
29/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	100
29/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,415.0000	4,456.0000	0.929	0	0	0
29/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
29/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	124.0000	137.0000	10.484	0	0	0
29/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,163.0000	6,204.0000	0.665	0	0	0
29/07/2009	€ / R 2009/09/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,649.0000	1,609.0000	(2.426)	0	0	0
29/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,688.0000	3,647.0000	(1.112)	0	0	0
29/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	355.0000	386.0000	8.732	0	0	0
29/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,019.0000	3,060.0000	1.358	0	0	0
29/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	562.0000	534.0000	(4.982)	0	0	0
29/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,838.0000	3,797.0000	(1.068)	0	0	0
29/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,699.0000	1,658.0000	(2.413)	0	0	0
29/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,920.0000	2,961.0000	1.404	0	0	0
29/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	99.0000	110.0000	11.111	0	0	0
29/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
29/07/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,966.0000	4,007.0000	1.034	0	0	0
29/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,313.0000	8,354.0000	0.493	0	0	0
29/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
29/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	456.0000	490.0000	7.456	0	0	0
29/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	243.0000	232.0000	(4.527)	0	0	0
29/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
29/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,123.0000	1,162.0000	3.473	0	0	0
29/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,885.0000	1,925.0000	2.122	0	0	0
29/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
29/07/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,044.0000	2,004.0000	(1.957)	0	0	0
29/07/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,309.0000	1,349.0000	3.056	0	0	0
29/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	812.0000	850.0000	4.680	0	0	0
29/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,178.0000	2,219.0000	1.882	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,691.0000	2,649.0000	(1.561)	0	0	0
29/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	421.0000	454.0000	7.838	0	0	0
29/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	899.0000	937.0000	4.227	0	0	0
29/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
29/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	16.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,840.0000	2,799.0000	(1.444)	0	0	0
29/07/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,816.0000	3,857.0000	1.074	0	0	0
29/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	943.0000	981.0000	4.030	0	0	0
29/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,691.0000	1,731.0000	2.365	0	0	0
29/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	770.0000	807.0000	4.805	0	0	0
29/07/2009	€ / R 2009/09/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,738.0000	3,697.0000	(1.097)	0	0	0
29/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	243.0000	232.0000	(4.527)	0	0	0
29/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	728.0000	765.0000	5.082	0	0	0
29/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
29/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	225.0000	216.0000	(4.000)	0	0	0
29/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	111.0000	123.0000	10.811	0	0	0
29/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	886.0000	850.0000	(4.063)	0	0	0
29/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	728.0000	765.0000	5.082	0	0	0
29/07/2009	€ / R 2009/09/14	10.05	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
29/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	800.0000	766.0000	(4.250)	0	0	0
29/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	393.0000	371.0000	(5.598)	0	0	0
29/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,820.0000	2,862.0000	1.489	0	0	0
29/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	388.0000	419.0000	7.990	0	0	0
29/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	676.0000	645.0000	(4.586)	0	0	0
29/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,836.0000	1,876.0000	2.179	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/09/14	9.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,363.0000	6,404.0000	0.644	0	0	0
29/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,243.0000	2,202.0000	(1.828)	0	0	0
29/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	770.0000	807.0000	4.805	0	0	0
29/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
29/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,451.0000	1,491.0000	2.757	0	0	0
29/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,622.0000	2,663.0000	1.564	0	0	0
29/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,362.0000	8,404.0000	0.502	0	0	0
29/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,239.0000	3,197.0000	(1.297)	0	0	0
29/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	323.0000	354.0000	9.598	0	0	0
29/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	687.0000	723.0000	5.240	0	0	0
29/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,787.0000	1,828.0000	2.294	0	0	0
29/07/2009	€ / R 2009/09/14	15.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	261.0000	250.0000	(4.215)	0	0	0
29/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	125.0000	120.0000	(4.000)	0	0	0
29/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
29/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,259.0000	1,219.0000	(3.177)	0	0	0
29/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
29/07/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,188.0000	4,147.0000	(0.979)	0	0	0
29/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,538.0000	3,497.0000	(1.159)	0	0	0
29/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
29/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	108.0000	104.0000	(3.704)	0	0	0
29/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	525.0000	499.0000	(4.952)	0	0	0
29/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,013.0000	8,054.0000	0.512	0	0	0
29/07/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,211.0000	1,171.0000	(3.303)	0	0	0
29/07/2009	€ / R 2009/09/14	7.70	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
29/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	355.0000	386.0000	8.732	0	0	0
29/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,594.0000	1,634.0000	2.509	0	0	0
29/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,988.0000	3,947.0000	(1.028)	0	0	0
29/07/2009	€ / R 2009/09/14	9.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,193.0000	2,152.0000	(1.870)	0	0	0
29/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,265.0000	4,306.0000	0.961	0	0	0
29/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	246.0000	269.0000	9.350	0	0	0
29/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,934.0000	1,974.0000	2.068	0	0	0
29/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
29/07/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,189.0000	3,148.0000	(1.286)	0	0	0
29/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,588.0000	3,547.0000	(1.143)	0	0	0
29/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,591.0000	2,550.0000	(1.582)	0	0	0
29/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	62.0000	69.0000	11.290	0	0	0
29/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,238.0000	4,197.0000	(0.967)	0	0	0
29/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,916.0000	3,957.0000	1.047	0	0	0
29/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	293.0000	323.0000	10.239	0	0	0
29/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,015.0000	4,057.0000	1.046	0	0	0
29/07/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,541.0000	2,500.0000	(1.614)	0	0	0
29/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,263.0000	6,304.0000	0.655	0	0	0
29/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,763.0000	7,804.0000	0.528	0	0	0
29/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,982.0000	2,023.0000	2.069	0	0	0
29/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	281.0000	269.0000	(4.270)	0	0	0
29/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,013.0000	6,054.0000	0.682	0	0	0
29/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,067.0000	1,028.0000	(3.655)	0	0	0
29/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,263.0000	8,304.0000	0.496	0	0	0
29/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,763.0000	5,804.0000	0.711	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,020.0000	983.0000	(3.627)	0	0	0
29/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,115.0000	1,076.0000	(3.498)	0	0	0
29/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,262.0000	1,302.0000	3.170	0	0	0
29/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,716.0000	3,757.0000	1.103	0	0	0
29/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,766.0000	3,807.0000	1.089	0	0	0
29/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
29/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,178.0000	2,219.0000	1.882	0	0	0
29/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
29/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,463.0000	6,504.0000	0.634	0	0	0
29/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,315.0000	4,356.0000	0.950	0	0	0
29/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,713.0000	6,754.0000	0.611	0	0	0
29/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
29/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	334.0000	315.0000	(5.689)	0	0	0
29/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,990.0000	2,948.0000	(1.405)	0	0	0
29/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,600.0000	1,560.0000	(2.500)	0	0	0
29/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,213.0000	5,255.0000	0.806	0	0	0
29/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	138.0000	152.0000	10.145	0	0	0
29/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,227.0000	2,268.0000	1.841	0	0	0
29/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,995.0000	1,954.0000	(2.055)	0	0	0
29/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,863.0000	6,904.0000	0.597	0	0	0
29/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,462.0000	8,504.0000	0.496	0	0	0
29/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,403.0000	1,443.0000	2.851	0	0	0
29/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
29/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,474.0000	2,515.0000	1.657	0	0	0
29/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,138.0000	5,097.0000	(0.798)	0	0	0
29/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	842.0000	808.0000	(4.038)	0	0	0
29/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,870.0000	2,911.0000	1.429	0	0	0
29/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,638.0000	3,597.0000	(1.127)	0	0	0
29/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,094.0000	2,053.0000	(1.958)	0	0	0
29/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	16.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,367.0000	3,409.0000	1.247	0	0	0
29/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,913.0000	5,954.0000	0.693	0	0	0
29/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	490.0000	465.0000	(5.102)	0	0	0
29/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,268.0000	3,309.0000	1.255	0	0	0
29/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,913.0000	7,954.0000	0.518	0	0	0
29/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,168.0000	3,209.0000	1.294	0	0	0
29/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,551.0000	1,511.0000	(2.579)	0	0	0
29/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,338.0000	3,297.0000	(1.228)	0	0	0
29/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,573.0000	2,614.0000	1.593	0	0	0
29/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,089.0000	3,048.0000	(1.327)	0	0	0
29/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,129.0000	2,170.0000	1.926	0	0	0
29/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,069.0000	3,110.0000	1.336	0	0	0
29/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,464.0000	4,506.0000	0.941	0	0	0
29/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,847.0000	1,806.0000	(2.220)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,088.0000	4,047.0000	(1.003)	0	0	0
29/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,277.0000	2,317.0000	1.757	0	0	0
29/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	153.0000	168.0000	9.804	0	0	0
29/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,165.0000	4,206.0000	0.984	0	0	0
29/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	943.0000	981.0000	4.030	0	0	0
29/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,292.0000	2,252.0000	(1.745)	0	0	0
29/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,129.0000	2,170.0000	1.926	0	0	0
29/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,663.0000	5,704.0000	0.724	0	0	0
29/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	54.0000	61.0000	12.963	0	0	0
29/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,144.0000	2,103.0000	(1.912)	0	0	0
29/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,326.0000	2,367.0000	1.763	0	0	0
29/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,363.0000	5,405.0000	0.783	0	0	0
29/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
29/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,838.0000	4,797.0000	(0.847)	0	0	0
29/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,288.0000	5,247.0000	(0.775)	0	0	0
29/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	716.0000	685.0000	(4.330)	0	0	0
29/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,788.0000	3,747.0000	(1.082)	0	0	0
29/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,866.0000	3,907.0000	1.061	0	0	0
29/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	30.0000	29.0000	(3.333)	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
29/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,163.0000	7,204.0000	0.572	0	0	0
29/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	186.0000	205.0000	10.215	0	0	0
29/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	79.0000	88.0000	11.392	0	0	0
29/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	307.0000	289.0000	(5.863)	0	0	0
29/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	269.0000	293.0000	8.922	0	0	0
29/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	424.0000	401.0000	(5.425)	0	0	0
29/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	607.0000	642.0000	5.766	0	0	0
29/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,031.0000	2,072.0000	2.019	0	0	0
29/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
29/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	180.0000	173.0000	(3.889)	0	0	0
29/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	156.0000	149.0000	(4.487)	0	0	0
29/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
29/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	568.0000	603.0000	6.162	0	0	0
29/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,403.0000	1,443.0000	2.851	0	0	0
29/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	334.0000	315.0000	(5.689)	0	0	0
29/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,622.0000	2,663.0000	1.564	0	0	0
29/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	144.0000	139.0000	(3.472)	0	0	0
29/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	246.0000	269.0000	9.350	0	0	0
29/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	156.0000	149.0000	(4.487)	0	0	0
29/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,642.0000	1,682.0000	2.436	0	0	0
29/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	493.0000	527.0000	6.897	0	0	0
29/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
29/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
29/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	530.0000	564.0000	6.415	0	0	0
29/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	988.0000	1,026.0000	3.846	0	0	0
29/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
29/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
29/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
29/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,169.0000	1,209.0000	3.422	0	0	0
29/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	225.0000	216.0000	(4.000)	0	0	0
29/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,169.0000	1,209.0000	3.422	0	0	0
29/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	988.0000	1,026.0000	3.846	0	0	0
29/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	388.0000	419.0000	7.990	0	0	0
29/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	75.0000	73.0000	(2.667)	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
29/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,451.0000	1,491.0000	2.757	0	0	0
29/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	363.0000	343.0000	(5.510)	0	0	0
29/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
29/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	225.0000	246.0000	9.333	0	0	0
29/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,356.0000	1,396.0000	2.950	0	0	0
29/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	568.0000	603.0000	6.162	0	0	0
29/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,032.0000	1,071.0000	3.779	0	0	0
29/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,945.0000	1,905.0000	(2.057)	0	0	0
29/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	974.0000	938.0000	(3.696)	0	0	0
29/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
29/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,836.0000	1,876.0000	2.179	0	0	0
29/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	4,065.0000	4,107.0000	1.033	0	0	0
29/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	2,940.0000	2,899.0000	(1.395)	0	0	0
29/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
29/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,375.0000	2,416.0000	1.726	0	0	0
29/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,063.0000	6,104.0000	0.676	0	0	0
29/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,069.0000	3,110.0000	1.336	0	0	0
29/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,063.0000	8,104.0000	0.508	0	0	0
29/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,498.0000	1,538.0000	2.670	0	0	0
29/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,691.0000	1,731.0000	2.365	0	0	0
29/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
29/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,168.0000	3,209.0000	1.294	0	0	0
29/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,594.0000	1,634.0000	2.509	0	0	0
29/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	3,938.0000	3,897.0000	(1.041)	0	0	0
29/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,771.0000	2,812.0000	1.480	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,870.0000	2,911.0000	1.429	0	0	0
29/07/2009	€ / R	2009/09/14	14.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	13.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	14.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,721.0000	2,762.0000	1.507	0	0	0
29/07/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,523.0000	2,564.0000	1.625	0	0	0
29/07/2009	€ / R	2009/09/14	13.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	14.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	13.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/07/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,672.0000	2,713.0000	1.534	0	0	0
29/07/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,616.0000	3,658.0000	1.162	0	0	0
29/07/2009	€ / R	2009/09/14	13.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/07/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,885.0000	1,925.0000	2.122	0	0	0
29/07/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,425.0000	2,465.0000	1.649	0	0	0
29/07/2009	€ / R	2009/09/14	14.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,573.0000	2,614.0000	1.593	0	0	0
29/07/2009	€ / R	2009/09/14	13.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R	2009/09/14	13.10	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/07/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,969.0000	3,011.0000	1.415	0	0	0
29/07/2009	€ / R	2009/09/14	10.95	Put	Currency Future	169.0000	186.0000	10.059	0	0	0
29/07/2009	€ / R	2009/09/14	10.95	Call	Currency Future	457.0000	433.0000	(5.252)	0	0	0
29/07/2009	€ / R	2009/12/14			Currency Future	11.4333	11.3905	(0.374)	11.5300	11.3700	12,189
29/07/2009	€ / R	2009/12/14	11.60	Call	Currency Future	456.0000	445.0000	(2.412)	0	0	0
29/07/2009	€ / R	2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R	2009/12/14	8.00	Call	Currency Future	3,443.0000	3,400.0000	(1.249)	0	0	0
29/07/2009	€ / R	2009/12/14	9.45	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
29/07/2009	€ / R	2009/12/14	12.05	Call	Currency Future	329.0000	322.0000	(2.128)	0	0	0
29/07/2009	€ / R	2009/12/14	8.60	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/07/2009	€ / R	2009/12/14	12.55	Call	Currency Future	234.0000	231.0000	(1.282)	0	0	0
29/07/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,225.0000	1,264.0000	3.184	0	0	0
29/07/2009	€ / R	2009/12/14	12.95	Call	Currency Future	182.0000	181.0000	(0.549)	0	0	0
29/07/2009	€ / R	2009/12/14	7.65	Call	Currency Future	3,790.0000	3,747.0000	(1.135)	0	0	0
29/07/2009	€ / R	2009/12/14	7.30	Call	Currency Future	4,137.0000	4,094.0000	(1.039)	0	0	0
29/07/2009	€ / R	2009/12/14	19.45	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
29/07/2009	€ / R	2009/12/14	11.60	Put	Currency Future	623.0000	655.0000	5.136	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
29/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,839.0000	3,797.0000	(1.094)	0	0	0
29/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	258.0000	254.0000	(1.550)	0	0	0
29/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	945.0000	982.0000	3.915	0	0	0
29/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,250.0000	4,293.0000	1.012	0	0	0
29/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	42.0000	42.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,351.0000	1,390.0000	2.887	0	0	0
29/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,521.0000	2,563.0000	1.666	0	0	0
29/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	34.0000	34.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,266.0000	1,306.0000	3.160	0	0	0
29/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,699.0000	1,740.0000	2.413	0	0	0
29/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,830.0000	1,789.0000	(2.240)	0	0	0
29/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,458.0000	2,416.0000	(1.709)	0	0	0
29/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,643.0000	4,686.0000	0.926	0	0	0
29/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	439.0000	429.0000	(2.278)	0	0	0
29/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,567.0000	2,610.0000	1.675	0	0	0
29/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,802.0000	2,760.0000	(1.499)	0	0	0
29/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
29/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,421.0000	8,464.0000	0.511	0	0	0
29/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	870.0000	905.0000	4.023	0	0	0
29/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,016.0000	2,058.0000	2.083	0	0	0
29/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	188.0000	186.0000	(1.064)	0	0	0
29/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
29/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,504.0000	1,465.0000	(2.593)	0	0	0
29/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	656.0000	689.0000	5.030	0	0	0
29/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,023.0000	1,060.0000	3.617	0	0	0
29/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
29/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,708.0000	2,750.0000	1.551	0	0	0
29/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,596.0000	1,556.0000	(2.506)	0	0	0
29/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,413.0000	1,374.0000	(2.760)	0	0	0
29/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	91.0000	91.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	29.0000	29.0000	-	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
29/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,426.0000	6,469.0000	0.669	0	0	0
29/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	250.0000	246.0000	(1.600)	0	0	0
29/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,755.0000	2,797.0000	1.525	0	0	0
29/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,542.0000	3,499.0000	(1.214)	0	0	0
29/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	80.0000	84.0000	5.000	0	0	0
29/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,851.0000	2,809.0000	(1.473)	0	0	0
29/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
29/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	347.0000	369.0000	6.340	0	0	0
29/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
29/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,291.0000	2,332.0000	1.790	0	0	0
29/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	680.0000	659.0000	(3.088)	0	0	0
29/07/2009	€ / R 2009/12/14	19.45	Put	Currency Future	0.0000	8,065.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,327.0000	6,370.0000	0.680	0	0	0
29/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,108.0000	2,150.0000	1.992	0	0	0
29/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,970.0000	2,012.0000	2.132	0	0	0
29/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,834.0000	1,875.0000	2.236	0	0	0
29/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,692.0000	4,735.0000	0.916	0	0	0
29/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	473.0000	462.0000	(2.326)	0	0	0
29/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	286.0000	281.0000	(1.748)	0	0	0
29/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	141.0000	141.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,471.0000	3,514.0000	1.239	0	0	0
29/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
29/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,165.0000	2,123.0000	(1.940)	0	0	0
29/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,344.0000	3,302.0000	(1.256)	0	0	0
29/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,321.0000	8,364.0000	0.517	0	0	0
29/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,227.0000	6,270.0000	0.691	0	0	0
29/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	492.0000	479.0000	(2.642)	0	0	0
29/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,103.0000	1,140.0000	3.354	0	0	0
29/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,744.0000	1,785.0000	2.351	0	0	0
29/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,655.0000	1,695.0000	2.417	0	0	0
29/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	826.0000	801.0000	(3.027)	0	0	0
29/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,495.0000	4,538.0000	0.957	0	0	0

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29/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,616.0000	3,660.0000	1.217	0	0	0
29/07/2009	€ / R 2009/12/14	15.45	Put	Currency Future	0.0000	4,098.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	17.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,172.0000	8,214.0000	0.514	0	0	0
29/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	219.0000	217.0000	(0.913)	0	0	0
29/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
29/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	243.0000	261.0000	7.407	0	0	0
29/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,556.0000	2,514.0000	(1.643)	0	0	0
29/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,147.0000	3,104.0000	(1.366)	0	0	0
29/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
29/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,924.0000	1,884.0000	(2.079)	0	0	0
29/07/2009	€ / R 2009/12/14	17.45	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	306.0000	301.0000	(1.634)	0	0	0
29/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	88.0000	88.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
29/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
29/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	27.0000	27.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	707.0000	686.0000	(2.970)	0	0	0
29/07/2009	€ / R 2009/12/14	17.45	Put	Currency Future	0.0000	6,071.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,191.0000	1,154.0000	(3.107)	0	0	0
29/07/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,177.0000	6,220.0000	0.696	0	0	0
29/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	558.0000	589.0000	5.556	0	0	0
29/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	317.0000	311.0000	(1.893)	0	0	0
29/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	200.0000	197.0000	(1.500)	0	0	0
29/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
29/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
29/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,520.0000	3,563.0000	1.222	0	0	0
29/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	102.0000	107.0000	4.902	0	0	0
29/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	736.0000	713.0000	(3.125)	0	0	0
29/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,124.0000	7,167.0000	0.604	0	0	0
29/07/2009	€ / R 2009/12/14	15.45	Call	Currency Future	0.0000	39.0000	100.000	0	0	0

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29/07/2009	€ / R 2009/12/14	9.35	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
29/07/2009	€ / R 2009/12/14	17.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	907.0000	943.0000	3.969	0	0	0
29/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	984.0000	1,021.0000	3.760	0	0	0
29/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,566.0000	1,607.0000	2.618	0	0	0
29/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	104.0000	104.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,642.0000	1,603.0000	(2.375)	0	0	0
29/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
29/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,235.0000	1,197.0000	(3.077)	0	0	0
29/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	50.0000	50.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	9.45	Call	Currency Future	0.0000	1,979.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	10.35	Put	Currency Future	108.0000	113.0000	4.630	0	0	0
29/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,222.0000	8,264.0000	0.511	0	0	0
29/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	353.0000	346.0000	(1.983)	0	0	0
29/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
29/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	53.0000	53.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,944.0000	2,987.0000	1.461	0	0	0
29/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	303.0000	323.0000	6.601	0	0	0
29/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
29/07/2009	€ / R 2009/12/14	8.45	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,957.0000	4,001.0000	1.112	0	0	0
29/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,409.0000	2,367.0000	(1.743)	0	0	0
29/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,605.0000	2,563.0000	(1.612)	0	0	0
29/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	795.0000	771.0000	(3.019)	0	0	0
29/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	77.0000	77.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,593.0000	4,637.0000	0.958	0	0	0
29/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	7.45	Call	Currency Future	0.0000	3,946.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	15.35	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
29/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
29/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	341.0000	334.0000	(2.053)	0	0	0
29/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,690.0000	3,648.0000	(1.138)	0	0	0
29/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	262.0000	280.0000	6.870	0	0	0
29/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	3.0000	4.0000	33.333	0	0	0

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29/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	36.0000	36.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,117.0000	2,075.0000	(1.984)	0	0	0
29/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,459.0000	1,420.0000	(2.673)	0	0	0
29/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,780.0000	5,822.0000	0.727	0	0	0
29/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	177.0000	175.0000	(1.130)	0	0	0
29/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,446.0000	4,489.0000	0.967	0	0	0
29/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	324.0000	345.0000	6.481	0	0	0
29/07/2009	€ / R 2009/12/14	8.45	Call	Currency Future	0.0000	2,957.0000	100.000	0	0	0
29/07/2009	€ / R 2009/12/14	8.35	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
29/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,245.0000	3,203.0000	(1.294)	0	0	0
29/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	527.0000	557.0000	5.693	0	0	0
29/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,152.0000	4,196.0000	1.060	0	0	0
29/07/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,098.0000	3,055.0000	(1.388)	0	0	0
29/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
29/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	578.0000	561.0000	(2.941)	0	0	0
29/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,773.0000	7,816.0000	0.553	0	0	0
29/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,523.0000	1,563.0000	2.626	0	0	0
29/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	510.0000	498.0000	(2.353)	0	0	0
29/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,631.0000	5,674.0000	0.764	0	0	0
29/07/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,929.0000	5,971.0000	0.708	0	0	0
29/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	590.0000	622.0000	5.424	0	0	0
29/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,236.0000	4,193.0000	(1.015)	0	0	0
29/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
29/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,591.0000	3,549.0000	(1.170)	0	0	0
29/07/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,923.0000	7,965.0000	0.530	0	0	0
29/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	423.0000	414.0000	(2.128)	0	0	0
29/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	12.0000	12.0000	-	0	0	0

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29/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,879.0000	5,922.0000	0.731	0	0	0
29/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,924.0000	1,966.0000	2.183	0	0	0
29/07/2009	€ / R 2009/12/14	11.35	Call	Currency Future	555.0000	538.0000	(3.063)	0	0	0
29/07/2009	€ / R 2009/12/14	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,665.0000	3,708.0000	1.173	0	0	0
29/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	445.0000	470.0000	5.618	0	0	0
29/07/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,087.0000	4,045.0000	(1.028)	0	0	0
29/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
29/07/2009	€ / R 2009/12/14	7.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,393.0000	3,351.0000	(1.238)	0	0	0
29/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	690.0000	723.0000	4.783	0	0	0
29/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,873.0000	7,915.0000	0.533	0	0	0
29/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,436.0000	1,476.0000	2.786	0	0	0
29/07/2009	€ / R 2009/12/14	11.35	Put	Currency Future	471.0000	498.0000	5.732	0	0	0
29/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	213.0000	210.0000	(1.408)	0	0	0
29/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	891.0000	864.0000	(3.030)	0	0	0
29/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
29/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
29/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,479.0000	1,519.0000	2.705	0	0	0
29/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,908.0000	3,952.0000	1.126	0	0	0
29/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,336.0000	2,378.0000	1.798	0	0	0
29/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,214.0000	2,172.0000	(1.897)	0	0	0
29/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,263.0000	2,221.0000	(1.856)	0	0	0
29/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	206.0000	204.0000	(0.971)	0	0	0
29/07/2009	€ / R 2009/12/14	17.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	82.0000	82.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,062.0000	2,104.0000	2.037	0	0	0
29/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
29/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,476.0000	6,519.0000	0.664	0	0	0
29/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,324.0000	1,285.0000	(2.946)	0	0	0
29/07/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,823.0000	7,865.0000	0.537	0	0	0
29/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	4.0000	4.0000	-	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
29/07/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,829.0000	5,872.0000	0.738	0	0	0
29/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
29/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,471.0000	8,513.0000	0.496	0	0	0
29/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	47.0000	47.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	10.25	Put	Currency Future	96.0000	101.0000	5.208	0	0	0
29/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,714.0000	3,757.0000	1.158	0	0	0
29/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
29/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,062.0000	2,104.0000	2.037	0	0	0
29/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,860.0000	3,903.0000	1.114	0	0	0
29/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,185.0000	5,228.0000	0.829	0	0	0
29/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,348.0000	4,391.0000	0.989	0	0	0
29/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,154.0000	2,195.0000	1.903	0	0	0
29/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	208.0000	223.0000	7.212	0	0	0
29/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
29/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	161.0000	174.0000	8.075	0	0	0
29/07/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,196.0000	3,154.0000	(1.314)	0	0	0
29/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	994.0000	965.0000	(2.918)	0	0	0
29/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,877.0000	1,836.0000	(2.184)	0	0	0
29/07/2009	€ / R 2009/12/14	7.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,825.0000	6,868.0000	0.630	0	0	0
29/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
29/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
29/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,186.0000	4,144.0000	(1.003)	0	0	0
29/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,334.0000	5,376.0000	0.787	0	0	0
29/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,360.0000	2,318.0000	(1.780)	0	0	0
29/07/2009	€ / R 2009/12/14	8.25	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,704.0000	2,661.0000	(1.590)	0	0	0
29/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
29/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	90.0000	95.0000	5.556	0	0	0
29/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,736.0000	1,695.0000	(2.362)	0	0	0
29/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,436.0000	1,476.0000	2.786	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,849.0000	2,892.0000	1.509	0	0	0
29/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
29/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,078.0000	6,121.0000	0.707	0	0	0
29/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,200.0000	2,241.0000	1.864	0	0	0
29/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	267.0000	263.0000	(1.498)	0	0	0
29/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
29/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
29/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	219.0000	217.0000	(0.913)	0	0	0
29/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,811.0000	3,854.0000	1.128	0	0	0
29/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	128.0000	127.0000	(0.781)	0	0	0
29/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,291.0000	2,332.0000	1.790	0	0	0
29/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,184.0000	1,222.0000	3.209	0	0	0
29/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,143.0000	1,181.0000	3.325	0	0	0
29/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,072.0000	8,115.0000	0.533	0	0	0
29/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
29/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,308.0000	1,348.0000	3.058	0	0	0
29/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	276.0000	272.0000	(1.449)	0	0	0
29/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,675.0000	6,718.0000	0.644	0	0	0
29/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	128.0000	127.0000	(0.781)	0	0	0
29/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,245.0000	2,286.0000	1.826	0	0	0
29/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	194.0000	192.0000	(1.031)	0	0	0
29/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	258.0000	254.0000	(1.550)	0	0	0
29/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,245.0000	2,286.0000	1.826	0	0	0
29/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,063.0000	1,100.0000	3.481	0	0	0
29/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,610.0000	1,651.0000	2.547	0	0	0
29/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	959.0000	930.0000	(3.024)	0	0	0
29/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	379.0000	371.0000	(2.111)	0	0	0
29/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
29/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	226.0000	223.0000	(1.327)	0	0	0
29/07/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,279.0000	1,241.0000	(2.971)	0	0	0
29/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,382.0000	2,424.0000	1.763	0	0	0
29/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,789.0000	1,830.0000	2.292	0	0	0
29/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,105.0000	1,073.0000	(2.896)	0	0	0
29/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	122.0000	133.0000	9.016	0	0	0



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29/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
29/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	282.0000	301.0000	6.738	0	0	0
29/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	725.0000	758.0000	4.552	0	0	0
29/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	80.0000	80.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	58.0000	58.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
29/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	408.0000	399.0000	(2.206)	0	0	0
29/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	188.0000	186.0000	(1.064)	0	0	0
29/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,375.0000	3,418.0000	1.274	0	0	0
29/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,655.0000	1,695.0000	2.417	0	0	0
29/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,278.0000	3,322.0000	1.342	0	0	0
29/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,896.0000	2,939.0000	1.485	0	0	0
29/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	62.0000	62.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,802.0000	2,845.0000	1.535	0	0	0
29/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	796.0000	831.0000	4.397	0	0	0
29/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	370.0000	393.0000	6.216	0	0	0
29/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
29/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	13,397
29/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	653.0000	633.0000	(3.063)	0	0	0
29/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
29/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,393.0000	1,433.0000	2.872	0	0	0
29/07/2009	€ / R 2009/12/14	11.25	Put	Currency Future	419.0000	444.0000	5.967	0	0	0
29/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,708.0000	2,750.0000	1.551	0	0	0
29/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	627.0000	608.0000	(3.030)	0	0	0
29/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,834.0000	1,875.0000	2.236	0	0	0
29/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	833.0000	868.0000	4.202	0	0	0
29/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,225.0000	1,264.0000	3.184	0	0	0
29/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
29/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	85.0000	85.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	97.0000	97.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	226.0000	223.0000	(1.327)	0	0	0
29/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	176.0000	190.0000	7.955	0	0	0
29/07/2009	€ / R 2009/12/14	11.25	Call	Currency Future	602.0000	584.0000	(2.990)	0	0	0
29/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,475.0000	2,517.0000	1.697	0	0	0
29/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	366.0000	358.0000	(2.186)	0	0	0
29/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,393.0000	1,433.0000	2.872	0	0	0

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29/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,428.0000	2,470.0000	1.730	0	0	0
29/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,230.0000	3,273.0000	1.331	0	0	0
29/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	765.0000	742.0000	(3.007)	0	0	0
29/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	91.0000	91.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	242.0000	238.0000	(1.653)	0	0	0
29/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,740.0000	3,697.0000	(1.150)	0	0	0
29/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,614.0000	2,656.0000	1.607	0	0	0
29/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,063.0000	1,100.0000	3.481	0	0	0
29/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,753.0000	2,710.0000	(1.562)	0	0	0
29/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,475.0000	2,517.0000	1.697	0	0	0
29/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	64.0000	64.0000	-	0	0	12,462
29/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	394.0000	418.0000	6.091	0	0	0
29/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	104.0000	104.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	924.0000	897.0000	(2.922)	0	0	0
29/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	760.0000	794.0000	4.474	0	0	0
29/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
29/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
29/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	393.0000	385.0000	(2.036)	0	0	0
29/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,016.0000	2,058.0000	2.083	0	0	0
29/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,326.0000	3,370.0000	1.323	0	0	0
29/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,108.0000	2,150.0000	1.992	0	0	0
29/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	60.0000	60.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	532.0000	517.0000	(2.820)	0	0	0
29/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,661.0000	2,703.0000	1.578	0	0	0
29/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	191.0000	206.0000	7.853	0	0	0
29/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	94.0000	94.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,783.0000	1,742.0000	(2.299)	0	0	0
29/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	499.0000	526.0000	5.411	0	0	0
29/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
29/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
29/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	858.0000	832.0000	(3.030)	0	0	0
29/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,049.0000	3,006.0000	(1.410)	0	0	0
29/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,567.0000	2,610.0000	1.675	0	0	0
29/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	30.0000	31.0000	3.333	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
29/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
29/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,521.0000	2,563.0000	1.666	0	0	0
29/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,655.0000	2,612.0000	(1.620)	0	0	0
29/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,789.0000	1,830.0000	2.292	0	0	0
29/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,038.0000	3,995.0000	(1.065)	0	0	0
29/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,879.0000	1,921.0000	2.235	0	0	0
29/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,641.0000	3,598.0000	(1.181)	0	0	0
29/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,879.0000	1,921.0000	2.235	0	0	0
29/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
29/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	162.0000	161.0000	(0.617)	0	0	0
29/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,397.0000	4,440.0000	0.978	0	0	0
29/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
29/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
29/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,689.0000	1,649.0000	(2.368)	0	0	0
29/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,068.0000	2,026.0000	(2.031)	0	0	0
29/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,423.0000	3,466.0000	1.256	0	0	0
29/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,148.0000	1,111.0000	(3.223)	0	0	0
29/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	162.0000	161.0000	(0.617)	0	0	0
29/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
29/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
29/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	225.0000	242.0000	7.556	0	0	0
29/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,336.0000	2,378.0000	1.798	0	0	0
29/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
29/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	141.0000	141.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,299.0000	4,342.0000	1.000	0	0	0
29/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
29/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	115.0000	120.0000	4.348	0	0	0
29/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
29/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,978.0000	6,021.0000	0.719	0	0	0
29/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,006.0000	4,050.0000	1.098	0	0	0
29/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,972.0000	8,015.0000	0.539	0	0	0
29/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,104.0000	4,147.0000	1.048	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R	2009/12/14	15.50	Call	Currency Future	37.0000	37.0000	-	0	0	0
29/07/2009	€ / R	2009/12/14	14.50	Call	Currency Future	68.0000	68.0000	-	0	0	0
29/07/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,201.0000	4,245.0000	1.047	0	0	0
29/07/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,839.0000	3,797.0000	(1.094)	0	0	0
29/07/2009	€ / R	2009/12/14	7.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	€ / R	2009/12/14	14.50	Put	Currency Future	3,135.0000	3,178.0000	1.372	0	0	0
29/07/2009	€ / R	2009/12/14	9.50	Call	Currency Future	1,972.0000	1,931.0000	(2.079)	0	0	0
29/07/2009	€ / R	2009/12/14	8.50	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/07/2009	€ / R	2009/12/14	9.50	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
29/07/2009	€ / R	2009/12/14	10.50	Put	Currency Future	134.0000	146.0000	8.955	0	0	0
29/07/2009	€ / R	2009/12/14	10.50	Call	Currency Future	1,067.0000	1,036.0000	(2.905)	0	0	0
29/07/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,950.0000	2,907.0000	(1.458)	0	0	0
29/07/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,938.0000	3,896.0000	(1.067)	0	0	0
29/07/2009	€ / R	2009/12/14	7.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	€ / R	2009/12/14	15.60	Call	Currency Future	35.0000	35.0000	-	0	0	0
29/07/2009	€ / R	2010/03/15			Currency Future	11.6271	11.5831	(0.378)	11.7200	11.7200	1,186
29/07/2009	€ / R	2010/03/15	12.90	Call	Currency Future	362.0000	355.0000	(1.934)	0	0	0
29/07/2009	€ / R	2010/03/15	13.05	Call	Currency Future	338.0000	331.0000	(2.071)	0	0	0
29/07/2009	€ / R	2010/03/15	15.50	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	0
29/07/2009	€ / R	2010/03/15	14.15	Call	Currency Future	211.0000	207.0000	(1.896)	0	0	0
29/07/2009	€ / R	2010/03/15	8.40	Call	Currency Future	3,253.0000	3,210.0000	(1.322)	0	0	0
29/07/2009	€ / R	2010/03/15	8.20	Put	Currency Future	23.0000	23.0000	-	0	0	0
29/07/2009	€ / R	2010/03/15	10.90	Put	Currency Future	329.0000	345.0000	4.863	0	0	0
29/07/2009	€ / R	2010/03/15	11.05	Put	Currency Future	392.0000	410.0000	4.592	0	0	0
29/07/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,846.0000	1,884.0000	2.059	0	0	0
29/07/2009	€ / R	2010/03/15	8.40	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
29/07/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,401.0000	3,357.0000	(1.294)	0	0	0
29/07/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,635.0000	1,671.0000	2.202	0	0	0
29/07/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,671.0000	4,713.0000	0.899	0	0	0
29/07/2009	€ / R	2010/03/15	15.50	Put	Currency Future	4,001.0000	4,043.0000	1.050	0	0	0
29/07/2009	€ / R	2010/03/15	13.55	Put	Currency Future	2,196.0000	2,235.0000	1.776	0	0	0
29/07/2009	€ / R	2010/03/15	13.15	Call	Currency Future	323.0000	317.0000	(1.858)	0	0	0
29/07/2009	€ / R	2010/03/15	9.40	Call	Currency Future	2,274.0000	2,231.0000	(1.891)	0	0	0
29/07/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,421.0000	2,377.0000	(1.817)	0	0	0
29/07/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,507.0000	2,547.0000	1.596	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R	2010/03/15	11.05	Call	Currency Future	969.0000	943.0000	(2.683)	0	0	0
29/07/2009	€ / R	2010/03/15	15.55	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
29/07/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,734.0000	2,774.0000	1.463	0	0	0
29/07/2009	€ / R	2010/03/15	10.40	Call	Currency Future	1,401.0000	1,364.0000	(2.641)	0	0	0
29/07/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,450.0000	3,406.0000	(1.275)	0	0	0
29/07/2009	€ / R	2010/03/15	11.90	Call	Currency Future	597.0000	582.0000	(2.513)	0	0	0
29/07/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,677.0000	1,713.0000	2.147	0	0	0
29/07/2009	€ / R	2010/03/15	13.90	Call	Currency Future	234.0000	230.0000	(1.709)	0	0	0
29/07/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,761.0000	1,798.0000	2.101	0	0	0
29/07/2009	€ / R	2010/03/15	15.55	Put	Currency Future	4,049.0000	4,091.0000	1.037	0	0	0
29/07/2009	€ / R	2010/03/15	15.15	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
29/07/2009	€ / R	2010/03/15	17.40	Put	Currency Future	5,837.0000	5,880.0000	0.737	0	0	0
29/07/2009	€ / R	2010/03/15	8.25	Put	Currency Future	24.0000	24.0000	-	0	0	0
29/07/2009	€ / R	2010/03/15	13.95	Call	Currency Future	229.0000	225.0000	(1.747)	0	0	0
29/07/2009	€ / R	2010/03/15	10.90	Call	Currency Future	1,056.0000	1,028.0000	(2.652)	0	0	0
29/07/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,572.0000	3,614.0000	1.176	0	0	0
29/07/2009	€ / R	2010/03/15	13.55	Call	Currency Future	273.0000	268.0000	(1.832)	0	0	0
29/07/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,667.0000	3,709.0000	1.145	0	0	0
29/07/2009	€ / R	2010/03/15	19.40	Call	Currency Future	16.0000	16.0000	-	0	0	0
29/07/2009	€ / R	2010/03/15	12.95	Call	Currency Future	354.0000	347.0000	(1.977)	0	0	0
29/07/2009	€ / R	2010/03/15	9.90	Put	Currency Future	86.0000	89.0000	3.488	0	0	0
29/07/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,643.0000	2,683.0000	1.513	0	0	0
29/07/2009	€ / R	2010/03/15	10.55	Put	Currency Future	209.0000	219.0000	4.785	0	0	0
29/07/2009	€ / R	2010/03/15	11.15	Put	Currency Future	438.0000	457.0000	4.338	0	0	0
29/07/2009	€ / R	2010/03/15	19.40	Put	Currency Future	7,789.0000	7,833.0000	0.565	0	0	0
29/07/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,469.0000	2,426.0000	(1.742)	0	0	0
29/07/2009	€ / R	2010/03/15	11.90	Put	Currency Future	870.0000	899.0000	3.333	0	0	0
29/07/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,552.0000	2,592.0000	1.567	0	0	0
29/07/2009	€ / R	2010/03/15	9.90	Call	Currency Future	1,813.0000	1,772.0000	(2.261)	0	0	0
29/07/2009	€ / R	2010/03/15	10.05	Put	Currency Future	108.0000	111.0000	2.778	0	0	0
29/07/2009	€ / R	2010/03/15	10.55	Call	Currency Future	1,286.0000	1,252.0000	(2.644)	0	0	0
29/07/2009	€ / R	2010/03/15	16.15	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
29/07/2009	€ / R	2010/03/15	17.40	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
29/07/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,889.0000	1,927.0000	2.012	0	0	0
29/07/2009	€ / R	2010/03/15	11.85	Call	Currency Future	613.0000	598.0000	(2.447)	0	0	0
29/07/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,467.0000	6,510.0000	0.665	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
29/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	163.0000	161.0000	(1.227)	0	0	0
29/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	220.0000	216.0000	(1.818)	0	0	0
29/07/2009	€ / R 2010/03/15	8.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	124.0000	129.0000	4.032	0	0	0
29/07/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,905.0000	3,947.0000	1.076	0	0	0
29/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	206.0000	203.0000	(1.456)	0	0	0
29/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,430.0000	4,473.0000	0.971	0	0	0
29/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,746.0000	3,702.0000	(1.175)	0	0	0
29/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,526.0000	4,569.0000	0.950	0	0	0
29/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,056.0000	3,097.0000	1.342	0	0	0
29/07/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,129.0000	2,085.0000	(2.067)	0	0	0
29/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,601.0000	1,562.0000	(2.436)	0	0	0
29/07/2009	€ / R 2010/03/15	15.40	Call	Currency Future	132.0000	130.0000	(1.515)	0	0	0
29/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,779.0000	2,820.0000	1.475	0	0	0
29/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	647.0000	631.0000	(2.473)	0	0	0
29/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,477.0000	3,519.0000	1.208	0	0	0
29/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	19.0000	19.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0
29/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	183.0000	180.0000	(1.639)	0	0	0
29/07/2009	€ / R 2010/03/15	9.55	Put	Currency Future	52.0000	52.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,499.0000	3,456.0000	(1.229)	0	0	0
29/07/2009	€ / R 2010/03/15	10.40	Put	Currency Future	173.0000	181.0000	4.624	0	0	0
29/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	316.0000	310.0000	(1.899)	0	0	0
29/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	836.0000	865.0000	3.469	0	0	0
29/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,763.0000	2,719.0000	(1.592)	0	0	0
29/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
29/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,152.0000	2,191.0000	1.812	0	0	0
29/07/2009	€ / R 2010/03/15	17.55	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
29/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	13.40	Call	Currency Future	290.0000	285.0000	(1.724)	0	0	0
29/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,334.0000	8,378.0000	0.528	0	0	0
29/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	462.0000	482.0000	4.329	0	0	0
29/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	738.0000	765.0000	3.659	0	0	0
29/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	770.0000	798.0000	3.636	0	0	0
29/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,434.0000	8,477.0000	0.510	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	350.0000	366.0000	4.571	0	0	0
29/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	36.0000	36.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,574.0000	4,617.0000	0.940	0	0	0
29/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	279.0000	274.0000	(1.792)	0	0	0
29/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	915.0000	890.0000	(2.732)	0	0	0
29/07/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,063.0000	2,102.0000	1.890	0	0	0
29/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	889.0000	865.0000	(2.700)	0	0	0
29/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
29/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	157.0000	155.0000	(1.274)	0	0	0
29/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,685.0000	1,644.0000	(2.433)	0	0	0
29/07/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,984.0000	6,027.0000	0.719	0	0	0
29/07/2009	€ / R 2010/03/15	9.40	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
29/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	42.0000	42.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	497.0000	485.0000	(2.414)	0	0	0
29/07/2009	€ / R 2010/03/15	18.05	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
29/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,845.0000	3,801.0000	(1.144)	0	0	0
29/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,616.0000	2,572.0000	(1.682)	0	0	0
29/07/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,937.0000	7,981.0000	0.554	0	0	0
29/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,518.0000	2,474.0000	(1.747)	0	0	0
29/07/2009	€ / R 2010/03/15	7.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	17.80	Call	Currency Future	52.0000	52.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,560.0000	1,521.0000	(2.500)	0	0	0
29/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,046.0000	1,078.0000	3.059	0	0	0
29/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,697.0000	3,653.0000	(1.190)	0	0	0
29/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,430.0000	3,472.0000	1.224	0	0	0
29/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	41.0000	41.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	133.0000	138.0000	3.759	0	0	0
29/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	537.0000	560.0000	4.283	0	0	0
29/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,083.0000	1,115.0000	2.955	0	0	0
29/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,027.0000	999.0000	(2.726)	0	0	0
29/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,383.0000	4,425.0000	0.958	0	0	0
29/07/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,091.0000	4,047.0000	(1.076)	0	0	0
29/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
29/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,795.0000	3,751.0000	(1.159)	0	0	0
29/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	814.0000	793.0000	(2.580)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	510.0000	498.0000	(2.353)	0	0	0
29/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
29/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,901.0000	1,859.0000	(2.209)	0	0	0
29/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,622.0000	4,665.0000	0.930	0	0	0
29/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	47.0000	47.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,519.0000	1,481.0000	(2.502)	0	0	0
29/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	523.0000	511.0000	(2.294)	0	0	0
29/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	37.0000	37.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
29/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	310.0000	304.0000	(1.935)	0	0	0
29/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	665.0000	648.0000	(2.556)	0	0	0
29/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,770.0000	1,729.0000	(2.316)	0	0	0
29/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	34.0000	34.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
29/07/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,225.0000	6,268.0000	0.691	0	0	0
29/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	863.0000	840.0000	(2.665)	0	0	0
29/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,714.0000	2,670.0000	(1.621)	0	0	0
29/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	15.0000	15.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,370.0000	6,413.0000	0.675	0	0	0
29/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,857.0000	3,899.0000	1.089	0	0	0
29/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	0
29/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,861.0000	2,817.0000	(1.538)	0	0	0
29/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,888.0000	7,932.0000	0.558	0	0	0
29/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	745.0000	726.0000	(2.550)	0	0	0
29/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,118.0000	1,088.0000	(2.683)	0	0	0
29/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
29/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,935.0000	5,978.0000	0.725	0	0	0
29/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
29/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	738.0000	765.0000	3.659	0	0	0
29/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,120.0000	1,152.0000	2.857	0	0	0
29/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	291.0000	305.0000	4.811	0	0	0
29/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,273.0000	6,317.0000	0.701	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
29/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,462.0000	2,502.0000	1.625	0	0	0
29/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	245.0000	241.0000	(1.633)	0	0	0
29/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,619.0000	3,661.0000	1.161	0	0	0
29/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,140.0000	4,096.0000	(1.063)	0	0	0
29/07/2009	€ / R 2010/03/15	19.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	160.0000	158.0000	(1.250)	0	0	0
29/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,336.0000	3,378.0000	1.259	0	0	0
29/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	197.0000	206.0000	4.569	0	0	0
29/07/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,106.0000	3,062.0000	(1.417)	0	0	0
29/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
29/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	0
29/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	438.0000	428.0000	(2.283)	0	0	0
29/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,383.0000	3,425.0000	1.242	0	0	0
29/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,287.0000	4,330.0000	1.003	0	0	0
29/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
29/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,311.0000	1,345.0000	2.593	0	0	0
29/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,335.0000	4,377.0000	0.969	0	0	0
29/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,552.0000	1,588.0000	2.320	0	0	0
29/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,688.0000	2,729.0000	1.525	0	0	0
29/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,324.0000	1,289.0000	(2.644)	0	0	0
29/07/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,185.0000	8,229.0000	0.538	0	0	0
29/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	142.0000	148.0000	4.225	0	0	0
29/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	665.0000	648.0000	(2.556)	0	0	0
29/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,647.0000	3,603.0000	(1.206)	0	0	0
29/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	379.0000	371.0000	(2.111)	0	0	0
29/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	215.0000	212.0000	(1.395)	0	0	0
29/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
29/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
29/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
29/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	22.0000	22.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,177.0000	2,134.0000	(1.975)	0	0	0
29/07/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,238.0000	4,194.0000	(1.038)	0	0	0
29/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,719.0000	4,761.0000	0.890	0	0	0
29/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,235.0000	8,279.0000	0.534	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	618.0000	643.0000	4.045	0	0	0
29/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,593.0000	1,630.0000	2.323	0	0	0
29/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,418.0000	2,458.0000	1.654	0	0	0
29/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,567.0000	2,523.0000	(1.714)	0	0	0
29/07/2009	€ / R 2010/03/15	11.55	Put	Currency Future	646.0000	672.0000	4.025	0	0	0
29/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	7.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	486.0000	507.0000	4.321	0	0	0
29/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	370.0000	363.0000	(1.892)	0	0	0
29/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,549.0000	3,505.0000	(1.240)	0	0	0
29/07/2009	€ / R 2010/03/15	11.55	Call	Currency Future	723.0000	705.0000	(2.490)	0	0	0
29/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,155.0000	3,111.0000	(1.395)	0	0	0
29/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,932.0000	1,971.0000	2.019	0	0	0
29/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	310.0000	324.0000	4.516	0	0	0
29/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	21.0000	21.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	28.0000	28.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	202.0000	199.0000	(1.485)	0	0	0
29/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,795.0000	3,751.0000	(1.159)	0	0	0
29/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,598.0000	3,554.0000	(1.223)	0	0	0
29/07/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,839.0000	7,882.0000	0.549	0	0	0
29/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,825.0000	2,866.0000	1.451	0	0	0
29/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	18.0000	18.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	39.0000	39.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0
29/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,812.0000	2,768.0000	(1.565)	0	0	0
29/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	17.0000	17.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	40.0000	40.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	141.0000	139.0000	(1.418)	0	0	0
29/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	35.0000	35.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,788.0000	5,831.0000	0.743	0	0	0
29/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	116.0000	120.0000	3.448	0	0	0
29/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
29/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	472.0000	461.0000	(2.331)	0	0	0
29/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,857.0000	1,815.0000	(2.262)	0	0	0
29/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
29/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,803.0000	1,841.0000	2.108	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
29/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,762.0000	3,804.0000	1.116	0	0	0
29/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,195.0000	1,228.0000	2.762	0	0	0
29/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	20.0000	20.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,643.0000	1,603.0000	(2.435)	0	0	0
29/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,714.0000	3,756.0000	1.131	0	0	0
29/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	297.0000	291.0000	(2.020)	0	0	0
29/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,087.0000	1,057.0000	(2.760)	0	0	0
29/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	331.0000	324.0000	(2.115)	0	0	0
29/07/2009	€ / R 2010/03/15	19.45	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,515.0000	6,559.0000	0.675	0	0	0
29/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,020.0000	2,058.0000	1.881	0	0	0
29/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
29/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,740.0000	7,784.0000	0.568	0	0	0
29/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	942.0000	916.0000	(2.760)	0	0	0
29/07/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,362.0000	1,326.0000	(2.643)	0	0	0
29/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
29/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	194.0000	191.0000	(1.546)	0	0	0
29/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	415.0000	433.0000	4.337	0	0	0
29/07/2009	€ / R 2010/03/15	17.45	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
29/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,483.0000	8,527.0000	0.519	0	0	0
29/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	163.0000	170.0000	4.294	0	0	0
29/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,665.0000	2,621.0000	(1.651)	0	0	0
29/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	98.0000	96.0000	(2.041)	0	0	0
29/07/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,189.0000	4,145.0000	(1.050)	0	0	0
29/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
29/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,727.0000	1,686.0000	(2.374)	0	0	0
29/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,917.0000	2,958.0000	1.406	0	0	0
29/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,440.0000	1,403.0000	(2.569)	0	0	0
29/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,478.0000	4,521.0000	0.960	0	0	0
29/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,323.0000	2,279.0000	(1.894)	0	0	0
29/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	7.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,129.0000	6,172.0000	0.702	0	0	0
29/07/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,204.0000	3,161.0000	(1.342)	0	0	0
29/07/2009	€ / R 2010/03/15	8.45	Put	Currency Future	27.0000	27.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,226.0000	2,182.0000	(1.977)	0	0	0
29/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	105.0000	104.0000	(0.952)	0	0	0
29/07/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,953.0000	3,995.0000	1.062	0	0	0
29/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,287.0000	4,243.0000	(1.026)	0	0	0
29/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,524.0000	3,566.0000	1.192	0	0	0
29/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,086.0000	8,130.0000	0.544	0	0	0
29/07/2009	€ / R 2010/03/15	15.45	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
29/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	46.0000	46.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	152.0000	149.0000	(1.974)	0	0	0
29/07/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,886.0000	5,929.0000	0.731	0	0	0
29/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
29/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	100.0000	103.0000	3.000	0	0	0
29/07/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,107.0000	2,146.0000	1.851	0	0	0
29/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	998.0000	971.0000	(2.705)	0	0	0
29/07/2009	€ / R 2010/03/15	10.45	Put	Currency Future	185.0000	193.0000	4.324	0	0	0
29/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,303.0000	3,259.0000	(1.332)	0	0	0
29/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	371.0000	388.0000	4.582	0	0	0
29/07/2009	€ / R 2010/03/15	9.45	Put	Currency Future	49.0000	49.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	346.0000	339.0000	(2.023)	0	0	0
29/07/2009	€ / R 2010/03/15	13.45	Call	Currency Future	284.0000	279.0000	(1.761)	0	0	0
29/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,719.0000	1,756.0000	2.152	0	0	0
29/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	38.0000	38.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	11.40	Call	Currency Future	790.0000	770.0000	(2.532)	0	0	0
29/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	551.0000	538.0000	(2.359)	0	0	0
29/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,597.0000	2,638.0000	1.579	0	0	0
29/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	224.0000	221.0000	(1.339)	0	0	0
29/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	537.0000	524.0000	(2.421)	0	0	0
29/07/2009	€ / R 2010/03/15	11.40	Put	Currency Future	563.0000	587.0000	4.263	0	0	0
29/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	904.0000	934.0000	3.319	0	0	0
29/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	939.0000	969.0000	3.195	0	0	0
29/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	566.0000	552.0000	(2.473)	0	0	0
29/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	974.0000	1,005.0000	3.183	0	0	0
29/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	802.0000	831.0000	3.616	0	0	0
29/07/2009	€ / R 2010/03/15	11.45	Put	Currency Future	590.0000	615.0000	4.237	0	0	0
29/07/2009	€ / R 2010/03/15	11.45	Call	Currency Future	767.0000	748.0000	(2.477)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,010.0000	1,041.0000	3.069	0	0	0
29/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	675.0000	702.0000	4.000	0	0	0
29/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	630.0000	614.0000	(2.540)	0	0	0
29/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	702.0000	685.0000	(2.422)	0	0	0
29/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	581.0000	567.0000	(2.410)	0	0	0
29/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,033.0000	6,076.0000	0.713	0	0	0
29/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	222.0000	233.0000	4.955	0	0	0
29/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	268.0000	263.0000	(1.866)	0	0	0
29/07/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,241.0000	2,280.0000	1.740	0	0	0
29/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
29/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,097.0000	4,139.0000	1.025	0	0	0
29/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,249.0000	1,216.0000	(2.642)	0	0	0
29/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,987.0000	8,031.0000	0.551	0	0	0
29/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
29/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,080.0000	2,037.0000	(2.067)	0	0	0
29/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,042.0000	3,999.0000	(1.064)	0	0	0
29/07/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,057.0000	3,013.0000	(1.439)	0	0	0
29/07/2009	€ / R 2010/03/15	7.60	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
29/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
29/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
29/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,990.0000	1,947.0000	(2.161)	0	0	0
29/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	32.0000	32.0000	-	0	0	0
29/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,943.0000	3,900.0000	(1.091)	0	0	0
29/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,959.0000	2,915.0000	(1.487)	0	0	0
29/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	255.0000	267.0000	4.706	0	0	0
29/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,192.0000	4,234.0000	1.002	0	0	0
29/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	398.0000	389.0000	(2.261)	0	0	0
29/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,470.0000	1,506.0000	2.449	0	0	0
29/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	256.0000	251.0000	(1.953)	0	0	0
29/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,329.0000	2,368.0000	1.675	0	0	0
29/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	169.0000	167.0000	(1.183)	0	0	0
29/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,182.0000	1,150.0000	(2.707)	0	0	0
29/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,242.0000	3,284.0000	1.295	0	0	0
29/07/2009	€ / R	2010/03/15	13.75	Call	Currency Future	250.0000	246.0000	(1.600)	0	0	0
29/07/2009	€ / R	2010/03/15	9.75	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
29/07/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,945.0000	1,903.0000	(2.159)	0	0	0
29/07/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,150.0000	1,119.0000	(2.696)	0	0	0
29/07/2009	€ / R	2010/03/15	12.75	Call	Currency Future	388.0000	380.0000	(2.062)	0	0	0
29/07/2009	€ / R	2010/03/15	10.75	Put	Currency Future	273.0000	286.0000	4.762	0	0	0
29/07/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,511.0000	1,547.0000	2.383	0	0	0
29/07/2009	€ / R	2010/03/15	8.75	Put	Currency Future	33.0000	33.0000	-	0	0	0
29/07/2009	€ / R	2010/03/15	7.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
29/07/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,910.0000	2,866.0000	(1.512)	0	0	0
29/07/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,894.0000	3,850.0000	(1.130)	0	0	0
29/07/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,373.0000	2,413.0000	1.686	0	0	0
29/07/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,289.0000	3,331.0000	1.277	0	0	0
29/07/2009	€ / R	2010/03/15	14.75	Call	Currency Future	166.0000	164.0000	(1.205)	0	0	0
29/07/2009	€ / R	2010/03/15	15.75	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
29/07/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,239.0000	4,282.0000	1.014	0	0	0
29/07/2009	AL12	2009/08/06			Index Future	315.2320	317.1220	0.600	0.0000	0.0000	0
29/07/2009	AL13	2009/08/06			Index Future	243.4710	243.3510	(0.049)	0.0000	0.0000	7
29/07/2009	AL37	2009/08/06			Index Future	276.0530	276.6540	0.218	0.0000	0.0000	0
29/07/2009	AL7T	2009/08/06			Index Future	309.0590	310.2200	0.376	0.0000	0.0000	0
29/07/2009	ALBI	2009/08/06			Index Future	288.0790	289.0750	0.346	0.0000	0.0000	703
29/07/2009	ALBI	2009/11/05			Index Future	293.2510	294.2690	0.347	0.0000	0.0000	0
29/07/2009	ALBI	2010/02/04			Index Future	298.8860	299.8860	0.335	0.0000	0.0000	0
29/07/2009	CRD1	2009/08/06			Index Future	123.7650	123.9160	0.122	0.0000	0.0000	2
29/07/2009	CRD1	2009/11/05			Index Future	126.0140	126.1690	0.123	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
29/07/2009	CRD1	2010/02/04			Index Future	128.3930	128.5490	0.122	0.0000	0.0000	0
29/07/2009	GOVI	2009/08/06			jGovi	289.9150	290.8795	0.333	0.0000	0.0000	566
29/07/2009	GOVI	2009/11/05			jGovi	295.1260	296.1095	0.333	0.0000	0.0000	0
29/07/2009	GOVI	2010/02/04			jGovi	300.6960	301.6970	0.333	0.0000	0.0000	0
29/07/2009	ILBI	2009/08/06			Index Future	360.9000	360.9000	-	0.0000	0.0000	3
29/07/2009	ILBI	2009/11/05			Index Future	368.0400	368.0400	-	0.0000	0.0000	0
29/07/2009	J153	2010/08/31			jSwap	7.8570	7.8320	(0.318)	0.0000	0.0000	0
29/07/2009	J157	2015/09/15			jSwap	8.9330	8.8800	(0.593)	0.0000	0.0000	0
29/07/2009	J186	2026/12/21			jSwap	8.5730	8.5340	(0.455)	0.0000	0.0000	0
29/07/2009	J201	2014/12/22			jSwap	8.7970	8.7350	(0.705)	0.0000	0.0000	0
29/07/2009	J203	2017/09/15			jSwap	9.0740	9.0290	(0.496)	0.0000	0.0000	0
29/07/2009	J204	2018/12/21			jSwap	9.0740	9.0310	(0.474)	0.0000	0.0000	0
29/07/2009	J207	2020/01/15			jSwap	9.0780	9.0340	(0.485)	0.0000	0.0000	0
29/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
29/07/2009	JFRA	2009/08/06			jFra	7.7180	7.7160	(0.026)	0.0000	0.0000	0
29/07/2009	JFRA	2009/11/05			jFra	7.3010	7.2640	(0.507)	0.0000	0.0000	0
29/07/2009	JFRA	2010/02/04			jFra	7.3190	7.2710	(0.656)	0.0000	0.0000	0
29/07/2009	JFRA	2010/05/06			jFra	7.4480	7.3950	(0.712)	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
29/07/2009	JFRA	2010/08/05			jFra	7.7250	7.6530	(0.932)	0.0000	0.0000	0
29/07/2009	JFRA	2010/11/04			jFra	8.0140	7.9260	(1.098)	0.0000	0.0000	0
29/07/2009	JN02	2009/08/06			jNote	7.7920	7.7380	(0.693)	0.0000	0.0000	0
29/07/2009	JN02	2009/11/05			jNote	7.9200	7.8500	(0.884)	0.0000	0.0000	0
29/07/2009	JN02	2010/02/04			jNote	8.1310	8.0500	(0.996)	0.0000	0.0000	0
29/07/2009	JN05	2009/08/06			jNote	8.6930	8.6250	(0.782)	0.0000	0.0000	0
29/07/2009	JN05	2009/11/05			jNote	8.7950	8.7270	(0.773)	0.0000	0.0000	0
29/07/2009	JN05	2010/02/04			jNote	8.9270	8.8600	(0.751)	0.0000	0.0000	0
29/07/2009	JN10	2009/08/06			jNote	9.0060	8.9630	(0.477)	0.0000	0.0000	0
29/07/2009	JN10	2009/11/05			jNote	9.0480	9.0020	(0.508)	0.0000	0.0000	0
29/07/2009	JN10	2010/02/04			jNote	9.1040	9.0580	(0.505)	0.0000	0.0000	0
29/07/2009	JROD	2009/07/31			jRod	7.5740	7.5740	-	0.0000	0.0000	0
29/07/2009	JROD	2009/08/31			jRod	7.2820	7.2780	(0.055)	0.0000	0.0000	0
29/07/2009	JROD	2009/09/30			jRod	7.4500	7.4440	(0.081)	0.0000	0.0000	0
29/07/2009	JROD	2009/10/30			jRod	7.6370	7.6320	(0.065)	0.0000	0.0000	0
29/07/2009	JROD	2009/11/30			jRod	7.6040	7.5980	(0.079)	0.0000	0.0000	0
29/07/2009	JROD	2009/12/31			jRod	7.7780	7.7720	(0.077)	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
29/07/2009	OTH1	2009/08/06			Index Future	277.9180	279.1030	0.426	0.0000	0.0000	3
29/07/2009	OTH1	2009/11/05			Index Future	282.9690	284.1770	0.427	0.0000	0.0000	0
29/07/2009	OTH1	2010/02/04			Index Future	288.3100	289.5390	0.426	0.0000	0.0000	0
29/07/2009	R153	2009/08/06			Bond Future	9.1880	9.1160	(0.784)	0.0000	0.0000	0
29/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	161.0000	143.0000	(11.180)	0	0	0
29/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	977.0000	1,031.0000	5.527	0	0	0
29/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	796.0000	845.0000	6.156	0	0	0
29/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	230.0000	207.0000	(10.000)	0	0	0
29/07/2009	R153	2009/11/05			Bond Future	9.2480	9.1730	(0.811)	0.0000	0.0000	0
29/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	2,179.0000	2,120.0000	(2.708)	0	0	0
29/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2009	R157	2009/08/06			Bond Future	8.5810	8.5180	(0.734)	0.0000	0.0000	5,506
29/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
29/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,514.0000	3,846.0000	9.448	0	0	0
29/07/2009	R157	2009/11/05			Bond Future	8.6780	8.6110	(0.772)	0.0000	0.0000	3,174
29/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	257.0000	292.0000	13.619	0	0	0
29/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,493.0000	6,184.0000	(4.759)	0	0	0
29/07/2009	R157	2010/02/04			Bond Future	8.7570	8.6860	(0.811)	0.0000	0.0000	0
29/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,917.0000	5,645.0000	(4.597)	0	0	0
29/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	838.0000	916.0000	9.308	0	0	0
29/07/2009	R157	2010/05/06			Bond Future	8.7880	8.7130	(0.853)	0.0000	0.0000	0
29/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,739.0000	3,539.0000	(5.349)	0	0	0
29/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,372.0000	2,526.0000	6.492	0	0	0
29/07/2009	R157	2010/08/05			Bond Future	0.0000	8.7340	100.000	0.0000	0.0000	0
29/07/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	0.0000	2,474.0000	100.000	0	0	0
29/07/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	0.0000	2,547.0000	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
29/07/2009	R186	2009/08/06			Bond Future	9.0360	8.9650	(0.786)	0.0000	0.0000	6,340
29/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,023.0000	1,298.0000	26.882	0	0	0
29/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	1,366.0000	963.0000	(29.502)	0	0	0
29/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	16,153.0000	15,474.0000	(4.204)	0	0	0
29/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
29/07/2009	R186	2009/11/05			Bond Future	9.0850	9.0110	(0.815)	0.0000	0.0000	7,544
29/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,527.0000	2,788.0000	10.328	0	0	0
29/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,048.0000	13,410.0000	(4.542)	0	0	0
29/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,739.0000	5,302.0000	(7.615)	0	0	240
29/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	391.0000	451.0000	15.345	0	0	240
29/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,534.0000	3,862.0000	9.281	0	0	0
29/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,336.0000	3,967.0000	(8.510)	0	0	5,000
29/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	209.0000	244.0000	16.746	0	0	5,000
29/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,695.0000	16,032.0000	(3.971)	0	0	0
29/07/2009	R186	2010/02/04			Bond Future	9.1280	9.0510	(0.844)	0.0000	0.0000	0
29/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,718.0000	10,196.0000	(4.870)	0	0	0
29/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,114.0000	2,310.0000	9.272	0	0	0
29/07/2009	R186	2010/05/06			Bond Future	9.1510	9.0730	(0.852)	0.0000	0.0000	0
29/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,589.0000	5,938.0000	6.244	0	0	0
29/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,988.0000	6,617.0000	(5.309)	0	0	0
29/07/2009	R186	2010/08/05			Bond Future	0.0000	9.1200	100.000	0.0000	0.0000	0
29/07/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	0.0000	1,724.0000	100.000	0	0	0
29/07/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	0.0000	2,903.0000	100.000	0	0	0
29/07/2009	R201	2009/08/06			Bond Future	8.6500	8.5870	(0.728)	0.0000	0.0000	2
29/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	14.0000	5.0000	(64.286)	0	0	0
29/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,512.0000	2,771.0000	10.311	0	0	0
29/07/2009	R201	2009/11/05			Bond Future	8.7260	8.6590	(0.768)	0.0000	0.0000	0
29/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	204.0000	231.0000	13.235	0	0	0
29/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,336.0000	5,091.0000	(4.591)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	R201	2010/02/04			Bond Future	8.7950	8.7240	(0.807)	0.0000	0.0000	0
29/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,670.0000	5,440.0000	(4.056)	0	0	0
29/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	477.0000	523.0000	9.644	0	0	0
29/07/2009	R201	2010/05/06			Bond Future	8.8250	8.7500	(0.850)	0.0000	0.0000	0
29/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,104.0000	2,944.0000	(5.155)	0	0	0
29/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,886.0000	2,005.0000	6.310	0	0	0
29/07/2009	R201	2010/08/05			Bond Future	0.0000	8.8350	100.000	0.0000	0.0000	0
29/07/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	0.0000	1,747.0000	100.000	0	0	0
29/07/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	0.0000	2,331.0000	100.000	0	0	0
29/07/2009	R203	2009/08/06			Bond Future	9.0690	8.9970	(0.794)	0.0000	0.0000	1,570
29/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	313.0000	186.0000	(40.575)	0	0	0
29/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,298.0000	1,567.0000	20.724	0	0	0
29/07/2009	R203	2009/11/05			Bond Future	9.1440	9.0680	(0.831)	0.0000	0.0000	0
29/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	123.0000	143.0000	16.260	0	0	0
29/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,443.0000	9,057.0000	(4.088)	0	0	0
29/07/2009	R203	2010/02/04			Bond Future	9.2160	9.1360	(0.868)	0.0000	0.0000	0
29/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,504.0000	6,187.0000	(4.874)	0	0	0
29/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,030.0000	1,130.0000	9.709	0	0	0
29/07/2009	R203	2010/05/06			Bond Future	9.2540	9.1710	(0.897)	0.0000	0.0000	0
29/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	2,922.0000	3,113.0000	6.537	0	0	0
29/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	4,221.0000	3,991.0000	(5.449)	0	0	0
29/07/2009	R203	2010/08/05			Bond Future	0.0000	9.2460	100.000	0.0000	0.0000	0
29/07/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	0.0000	1,988.0000	100.000	0	0	0
29/07/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	0.0000	1,968.0000	100.000	0	0	0
29/07/2009	R204	2009/08/06			Bond Future	9.0790	9.0160	(0.694)	0.0000	0.0000	692
29/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,366.0000	1,611.0000	17.936	0	0	0
29/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	357.0000	226.0000	(36.695)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	R204	2009/11/05			Bond Future	9.1450	9.0800	(0.711)	0.0000	0.0000	837
29/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,371.0000	10,011.0000	(3.471)	0	0	0
29/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	133.0000	151.0000	13.534	0	0	0
29/07/2009	R204	2010/02/04			Bond Future	9.2050	9.1380	(0.728)	0.0000	0.0000	0
29/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,097.0000	6,806.0000	(4.100)	0	0	0
29/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,143.0000	1,234.0000	7.962	0	0	0
29/07/2009	R204	2010/05/06			Bond Future	9.2410	9.1710	(0.757)	0.0000	0.0000	0
29/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,599.0000	4,385.0000	(4.653)	0	0	0
29/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,243.0000	3,421.0000	5.489	0	0	0
29/07/2009	R204	2010/08/05			Bond Future	0.0000	9.2460	100.000	0.0000	0.0000	0
29/07/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	0.0000	1,902.0000	100.000	0	0	0
29/07/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	0.0000	1,881.0000	100.000	0	0	0
29/07/2009	R206	2009/08/06			Bond Future	8.6810	8.6180	(0.726)	0.0000	0.0000	1,775
29/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	1,990.0000	2,203.0000	10.704	0	0	0
29/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	15.0000	6.0000	(60.000)	0	0	0
29/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	6,139.0000	5,918.0000	(3.600)	0	0	0
29/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
29/07/2009	R206	2009/11/05			Bond Future	8.7670	8.7000	(0.764)	0.0000	0.0000	0
29/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	156.0000	177.0000	13.462	0	0	0
29/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,514.0000	4,310.0000	(4.519)	0	0	0
29/07/2009	R206	2010/02/04			Bond Future	8.8490	8.7760	(0.825)	0.0000	0.0000	0
29/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	365.0000	402.0000	10.137	0	0	0
29/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,765.0000	4,569.0000	(4.113)	0	0	0
29/07/2009	R206	2010/05/06			Bond Future	8.8930	8.8150	(0.877)	0.0000	0.0000	0
29/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,798.0000	1,909.0000	6.174	0	0	0
29/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,229.0000	2,104.0000	(5.608)	0	0	0
29/07/2009	R206	2010/08/05			Bond Future	0.0000	8.9260	100.000	0.0000	0.0000	0
29/07/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	0.0000	1,837.0000	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
29/07/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	0.0000	2,045.0000	100.000	0	0	0
29/07/2009	R207	2009/08/06			Bond Future	9.1880	9.1260	(0.675)	0.0000	0.0000	600
29/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	599.0000	415.0000	(30.718)	0	0	0
29/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	973.0000	1,164.0000	19.630	0	0	0
29/07/2009	R207	2009/11/05			Bond Future	9.2500	9.1860	(0.692)	0.0000	0.0000	600
29/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,365.0000	10,999.0000	(3.220)	0	0	0
29/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	111.0000	126.0000	13.514	0	0	0
29/07/2009	R207	2010/02/04			Bond Future	9.3080	9.2410	(0.720)	0.0000	0.0000	0
29/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,575.0000	7,273.0000	(3.987)	0	0	0
29/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,112.0000	1,202.0000	8.094	0	0	0
29/07/2009	R207	2010/05/06			Bond Future	9.3460	9.2770	(0.738)	0.0000	0.0000	0
29/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,747.0000	3,942.0000	5.204	0	0	0
29/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,300.0000	4,098.0000	(4.698)	0	0	0
29/07/2009	R207	2010/08/05			Bond Future	0.0000	9.3510	100.000	0.0000	0.0000	0
29/07/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	0.0000	1,368.0000	100.000	0	0	0
29/07/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	0.0000	2,204.0000	100.000	0	0	0
29/07/2009	R208	2009/08/06			Bond Future	9.2730	9.2060	(0.723)	0.0000	0.0000	120
29/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	721.0000	891.0000	23.578	0	0	0
29/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	863.0000	618.0000	(28.389)	0	0	0
29/07/2009	R208	2009/11/05			Bond Future	9.3210	9.2520	(0.740)	0.0000	0.0000	120
29/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	173.0000	197.0000	13.873	0	0	0
29/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,508.0000	10,112.0000	(3.769)	0	0	0
29/07/2009	R208	2010/02/04			Bond Future	9.3760	9.3030	(0.779)	0.0000	0.0000	0
29/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,434.0000	1,554.0000	8.368	0	0	0
29/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,907.0000	6,589.0000	(4.604)	0	0	0
29/07/2009	R208	2010/05/06			Bond Future	9.4360	9.3600	(0.805)	0.0000	0.0000	0
29/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,611.0000	3,824.0000	5.899	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,716.0000	4,480.0000	(5.004)	0	0	0
29/07/2009	R208	2010/08/05			Bond Future	0.0000	9.4190	100.000	0.0000	0.0000	0
29/07/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	0.0000	1,477.0000	100.000	0	0	0
29/07/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	0.0000	1,947.0000	100.000	0	0	0
29/07/2009	R209	2009/08/06			Bond Future	8.6240	8.5430	(0.939)	0.0000	0.0000	1,513
29/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	562.0000	324.0000	(42.349)	0	0	0
29/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	1,591.0000	2,027.0000	27.404	0	0	0
29/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,470.0000	4,802.0000	(12.212)	0	0	0
29/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	13.0000	19.0000	46.154	0	0	1,950
29/07/2009	R209	2009/11/05			Bond Future	8.6520	8.5690	(0.959)	0.0000	0.0000	3,023
29/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	113.0000	137.0000	21.239	0	0	5,000
29/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,936.0000	15,274.0000	(4.154)	0	0	0
29/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	694.0000	590.0000	(14.986)	0	0	2,500
29/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	8,889.0000	9,471.0000	6.547	0	0	0
29/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,339.0000	12,698.0000	(4.805)	0	0	0
29/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	232.0000	278.0000	19.828	0	0	0
29/07/2009	R209	2010/02/04			Bond Future	8.6750	8.5900	(0.980)	0.0000	0.0000	0
29/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	10,898.0000	11,472.0000	5.267	0	0	0
29/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,240.0000	1,114.0000	(10.161)	0	0	0
29/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,104.0000	1,239.0000	12.228	0	0	2,500
29/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,788.0000	11,224.0000	(4.785)	0	0	0
29/07/2009	R209	2010/05/06			Bond Future	8.6830	8.5960	(1.002)	0.0000	0.0000	0
29/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,600.0000	4,947.0000	7.543	0	0	0
29/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	6,114.0000	5,748.0000	(5.986)	0	0	0
29/07/2009	R209	2010/08/05			Bond Future	0.0000	8.6190	100.000	0.0000	0.0000	0
29/07/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	0.0000	2,149.0000	100.000	0	0	0
29/07/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	0.0000	1,083.0000	100.000	0	0	0
29/07/2009	TRT1	2009/08/06			Index Future	286.1770	287.1320	0.334	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	TRT1	2009/11/05			Index Future	291.3790	292.3530	0.334	0.0000	0.0000	0
29/07/2009	TRT1	2010/02/04			Index Future	296.8780	297.8690	0.334	0.0000	0.0000	0
29/07/2009	ZAAD	2009/09/14			Currency Future	6.5458	6.4963	(0.756)	0.0000	0.0000	239,509
29/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	376.0000	415.0000	10.372	0	0	0
29/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,946.0000	3,896.0000	(1.267)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,046.0000	3,996.0000	(1.236)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	261.0000	295.0000	13.027	0	0	0
29/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	298.0000	334.0000	12.081	0	0	0
29/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	164.0000	191.0000	16.463	0	0	0
29/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
29/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,504.0000	4,554.0000	1.110	0	0	0
29/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	78.0000	89.0000	14.103	0	0	0
29/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,904.0000	7,954.0000	0.633	0	0	0
29/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	730.0000	775.0000	6.164	0	0	0
29/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	107.0000	92.0000	(14.019)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	160.0000	138.0000	(13.750)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
29/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,996.0000	5,946.0000	(0.834)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	227.0000	259.0000	14.097	0	0	0
29/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	123.0000	139.0000	13.008	0	0	0
29/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
29/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,096.0000	3,046.0000	(1.615)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	503.0000	545.0000	8.350	0	0	0
29/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	620.0000	573.0000	(7.581)	0	0	0
29/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	777.0000	823.0000	5.920	0	0	0
29/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
29/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	219.0000	186.0000	(15.068)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	459.0000	500.0000	8.932	0	0	0
29/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	219.0000	186.0000	(15.068)	0	0	0
29/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	417.0000	457.0000	9.592	0	0	0
29/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
29/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	683.0000	728.0000	6.589	0	0	0
29/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	637.0000	682.0000	7.064	0	0	0
29/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
29/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	140.0000	120.0000	(14.286)	0	0	0
29/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,904.0000	5,954.0000	0.847	0	0	0
29/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	969.0000	1,016.0000	4.850	0	0	0
29/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	417.0000	457.0000	9.592	0	0	0
29/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	592.0000	635.0000	7.264	0	0	0
29/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	402.0000	360.0000	(10.448)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,905.0000	3,954.0000	1.255	0	0	0
29/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	952.0000	904.0000	(5.042)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,199.0000	1,149.0000	(4.170)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	140.0000	120.0000	(14.286)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	227.0000	259.0000	14.097	0	0	0
29/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
29/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	3.0000	3.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	920.0000	967.0000	5.109	0	0	0
29/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	620.0000	573.0000	(7.581)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	402.0000	360.0000	(10.448)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	123.0000	139.0000	13.008	0	0	0
29/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	592.0000	635.0000	7.264	0	0	0
29/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	160.0000	138.0000	(13.750)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
29/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,096.0000	2,046.0000	(2.385)	0	0	0
29/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,946.0000	1,897.0000	(2.518)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
29/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	82.0000	70.0000	(14.634)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	194.0000	224.0000	15.464	0	0	0
29/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	547.0000	590.0000	7.861	0	0	0
29/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	324.0000	285.0000	(12.037)	0	0	0
29/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,946.0000	2,896.0000	(1.697)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	336.0000	373.0000	11.012	0	0	0
29/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
29/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,509.0000	1,558.0000	3.247	0	0	0
29/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	194.0000	224.0000	15.464	0	0	0
29/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	486.0000	442.0000	(9.053)	0	0	0
29/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,056.0000	2,106.0000	2.432	0	0	0
29/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	825.0000	871.0000	5.576	0	0	0
29/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	713.0000	665.0000	(6.732)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	336.0000	373.0000	11.012	0	0	0
29/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	94.0000	80.0000	(14.894)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	252.0000	217.0000	(13.889)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,497.0000	1,447.0000	(3.340)	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
29/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,007.0000	2,056.0000	2.441	0	0	0
29/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,017.0000	1,065.0000	4.720	0	0	0
29/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	82.0000	70.0000	(14.634)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	362.0000	322.0000	(11.050)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	164.0000	191.0000	16.463	0	0	0
29/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	107.0000	92.0000	(14.019)	0	0	0
29/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,907.0000	1,956.0000	2.569	0	0	0
29/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
29/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	459.0000	500.0000	8.932	0	0	0
29/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	106.0000	120.0000	13.208	0	0	0
29/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,496.0000	4,446.0000	(1.112)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	261.0000	295.0000	13.027	0	0	0
29/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
29/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,246.0000	3,196.0000	(1.540)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	66.0000	76.0000	15.152	0	0	0
29/07/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	547.0000	590.0000	7.861	0	0	0
29/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,904.0000	5,954.0000	0.847	0	0	0
29/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	872.0000	919.0000	5.390	0	0	0
29/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	637.0000	682.0000	7.064	0	0	0
29/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	287.0000	250.0000	(12.892)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,004.0000	8,054.0000	0.625	0	0	0
29/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,996.0000	2,946.0000	(1.669)	0	0	0
29/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,146.0000	4,096.0000	(1.206)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,005.0000	4,054.0000	1.223	0	0	0

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29/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,807.0000	1,856.0000	2.712	0	0	0
29/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,001.0000	952.0000	(4.895)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	91.0000	103.0000	13.187	0	0	0
29/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,205.0000	3,254.0000	1.529	0	0	0
29/07/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,708.0000	1,757.0000	2.869	0	0	0
29/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,854.0000	5,904.0000	0.854	0	0	0
29/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,996.0000	1,946.0000	(2.505)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	252.0000	217.0000	(13.889)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,805.0000	3,854.0000	1.288	0	0	0
29/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,796.0000	5,746.0000	(0.863)	0	0	0
29/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	142.0000	161.0000	13.380	0	0	0
29/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,905.0000	3,954.0000	1.255	0	0	0
29/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,804.0000	5,854.0000	0.861	0	0	0
29/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,204.0000	6,254.0000	0.806	0	0	0
29/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,704.0000	4,754.0000	1.063	0	0	0
29/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	78.0000	89.0000	14.103	0	0	0
29/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,005.0000	3,054.0000	1.631	0	0	0
29/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,804.0000	7,854.0000	0.641	0	0	0
29/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	188.0000	157.0000	(16.489)	0	0	0
29/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	324.0000	285.0000	(12.037)	0	0	0
29/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,904.0000	7,954.0000	0.633	0	0	0
29/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,298.0000	1,248.0000	(3.852)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,855.0000	3,904.0000	1.271	0	0	0

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29/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,196.0000	2,146.0000	(2.277)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,854.0000	7,904.0000	0.637	0	0	0
29/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,996.0000	3,946.0000	(1.251)	0	0	0
29/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,196.0000	3,146.0000	(1.564)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,296.0000	4,246.0000	(1.164)	0	0	0
29/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,857.0000	1,906.0000	2.639	0	0	0
29/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,046.0000	1,996.0000	(2.444)	0	0	0
29/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,196.0000	4,146.0000	(1.192)	0	0	0
29/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,796.0000	2,746.0000	(1.788)	0	0	0
29/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,146.0000	2,096.0000	(2.330)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	106.0000	120.0000	13.208	0	0	0
29/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,004.0000	6,054.0000	0.833	0	0	0
29/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,050.0000	1,001.0000	(4.667)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	683.0000	728.0000	6.589	0	0	0
29/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
29/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,146.0000	3,096.0000	(1.589)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,054.0000	6,104.0000	0.826	0	0	0
29/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,246.0000	4,196.0000	(1.178)	0	0	0
29/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	666.0000	619.0000	(7.057)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,100.0000	1,050.0000	(4.545)	0	0	0
29/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	872.0000	919.0000	5.390	0	0	0
29/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,954.0000	8,004.0000	0.629	0	0	0
29/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,054.0000	8,104.0000	0.621	0	0	0
29/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	760.0000	712.0000	(6.316)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
29/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,957.0000	2,006.0000	2.504	0	0	0
29/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	777.0000	823.0000	5.920	0	0	0
29/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
29/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
29/07/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,149.0000	1,100.0000	(4.265)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
29/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	574.0000	529.0000	(7.840)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
29/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	486.0000	442.0000	(9.053)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,955.0000	4,004.0000	1.239	0	0	0
29/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,096.0000	4,046.0000	(1.221)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,055.0000	4,104.0000	1.208	0	0	0
29/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,246.0000	2,196.0000	(2.226)	0	0	0
29/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,755.0000	3,804.0000	1.305	0	0	0
29/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,754.0000	5,804.0000	0.869	0	0	0
29/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,754.0000	7,804.0000	0.645	0	0	0
29/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,758.0000	1,807.0000	2.787	0	0	0
29/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,248.0000	1,199.0000	(3.926)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	530.0000	485.0000	(8.491)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
29/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	444.0000	401.0000	(9.685)	0	0	0
29/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
29/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,046.0000	5,996.0000	(0.827)	0	0	0
29/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,955.0000	3,004.0000	1.658	0	0	0
29/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,454.0000	4,504.0000	1.123	0	0	0
29/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,460.0000	1,508.0000	3.288	0	0	0
29/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,954.0000	6,004.0000	0.840	0	0	0
29/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,547.0000	1,497.0000	(3.232)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,046.0000	2,996.0000	(1.641)	0	0	0
29/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,546.0000	4,496.0000	(1.100)	0	0	0
29/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14			Currency Future	6.6130	6.5624	(0.765)	0.0000	0.0000	514
29/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	535.0000	498.0000	(6.916)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	646.0000	606.0000	(6.192)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	183.0000	168.0000	(8.197)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
29/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	258.0000	237.0000	(8.140)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	122.0000	136.0000	11.475	0	0	0
29/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	83.0000	93.0000	12.048	0	0	0
29/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	520.0000	555.0000	6.731	0	0	0
29/07/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	501.0000	465.0000	(7.186)	0	0	0
29/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	760.0000	800.0000	5.263	0	0	0
29/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	209.0000	192.0000	(8.134)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	283.0000	310.0000	9.541	0	0	0
29/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	597.0000	634.0000	6.198	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	677.0000	716.0000	5.761	0	0	0
29/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	154.0000	170.0000	10.390	0	0	0
29/07/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	235.0000	256.0000	8.936	0	0	0
29/07/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	296.0000	273.0000	(7.770)	0	0	0
29/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
29/07/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	138.0000	152.0000	10.145	0	0	0
29/07/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	276.0000	254.0000	(7.971)	0	0	0
29/07/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,244.0000	3,294.0000	1.541	0	0	0
29/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	258.0000	237.0000	(8.140)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	172.0000	189.0000	9.884	0	0	0
29/07/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,063.0000	4,012.0000	(1.255)	0	0	0
29/07/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	446.0000	480.0000	7.623	0	0	0
29/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	467.0000	432.0000	(7.495)	0	0	0
29/07/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,238.0000	6,288.0000	0.802	0	0	0
29/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	224.0000	206.0000	(8.036)	0	0	0
29/07/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,066.0000	2,016.0000	(2.420)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	483.0000	517.0000	7.039	0	0	0
29/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	435.0000	402.0000	(7.586)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	411.0000	444.0000	8.029	0	0	0
29/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	209.0000	192.0000	(8.134)	0	0	0
29/07/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
29/07/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,871.0000	1,919.0000	2.565	0	0	0
29/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	196.0000	180.0000	(8.163)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	345.0000	375.0000	8.696	0	0	0
29/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	411.0000	444.0000	8.029	0	0	0
29/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	172.0000	189.0000	9.884	0	0	0
29/07/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,081.0000	1,032.0000	(4.533)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	608.0000	569.0000	(6.414)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	483.0000	517.0000	7.039	0	0	0
29/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	313.0000	342.0000	9.265	0	0	0
29/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	376.0000	344.0000	(8.511)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	224.0000	206.0000	(8.036)	0	0	0
29/07/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

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29/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	345.0000	375.0000	8.696	0	0	0
29/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	240.0000	221.0000	(7.917)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	435.0000	402.0000	(7.586)	0	0	0
29/07/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,166.0000	2,115.0000	(2.355)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	122.0000	136.0000	11.475	0	0	0
29/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	348.0000	318.0000	(8.621)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	276.0000	254.0000	(7.971)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	446.0000	480.0000	7.623	0	0	0
29/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	535.0000	498.0000	(6.916)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	196.0000	180.0000	(8.163)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	467.0000	432.0000	(7.495)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	313.0000	342.0000	9.265	0	0	0
29/07/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	108.0000	120.0000	11.111	0	0	0
29/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,178.0000	1,128.0000	(4.244)	0	0	0
29/07/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,763.0000	5,712.0000	(0.885)	0	0	0
29/07/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,013.0000	2,963.0000	(1.659)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	321.0000	293.0000	(8.723)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	377.0000	409.0000	8.488	0	0	0
29/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	571.0000	533.0000	(6.655)	0	0	0
29/07/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,963.0000	3,912.0000	(1.287)	0	0	0
29/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
29/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	95.0000	106.0000	11.579	0	0	0
29/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	154.0000	170.0000	10.390	0	0	0
29/07/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	258.0000	280.0000	8.527	0	0	0
29/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,113.0000	3,063.0000	(1.606)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	183.0000	168.0000	(8.197)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	405.0000	372.0000	(8.148)	0	0	0
29/07/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,163.0000	3,113.0000	(1.581)	0	0	0
29/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	192.0000	210.0000	9.375	0	0	0



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29/07/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,996.0000	3,046.0000	1.669	0	0	0
29/07/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,888.0000	5,939.0000	0.866	0	0	0
29/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
29/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,489.0000	4,540.0000	1.136	0	0	0
29/07/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	636.0000	675.0000	6.132	0	0	0
29/07/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,988.0000	6,038.0000	0.835	0	0	0
29/07/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,887.0000	7,938.0000	0.647	0	0	0
29/07/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	171.0000	157.0000	(8.187)	0	0	0
29/07/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	149.0000	137.0000	(8.054)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
29/07/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,013.0000	5,962.0000	(0.848)	0	0	0
29/07/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,837.0000	7,888.0000	0.651	0	0	0
29/07/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	558.0000	594.0000	6.452	0	0	0
29/07/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,968.0000	2,017.0000	2.490	0	0	0
29/07/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
29/07/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,739.0000	4,789.0000	1.055	0	0	0
29/07/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,534.0000	1,581.0000	3.064	0	0	0
29/07/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,838.0000	5,889.0000	0.874	0	0	0
29/07/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	520.0000	555.0000	6.731	0	0	0
29/07/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/07/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	376.0000	344.0000	(8.511)	0	0	0
29/07/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
29/07/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,891.0000	3,941.0000	1.285	0	0	0
29/07/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	718.0000	758.0000	5.571	0	0	0
29/07/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,941.0000	3,991.0000	1.269	0	0	0
29/07/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,513.0000	4,462.0000	(1.130)	0	0	0

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29/07/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,841.0000	3,891.0000	1.302	0	0	0
29/07/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/07/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	131.0000	120.0000	(8.397)	0	0	0
29/07/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,937.0000	7,988.0000	0.643	0	0	0
29/07/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
29/07/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,163.0000	4,112.0000	(1.225)	0	0	0
29/07/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,920.0000	1,968.0000	2.500	0	0	0
29/07/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	802.0000	843.0000	5.112	0	0	0
29/07/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,774.0000	1,822.0000	2.706	0	0	0
29/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
29/07/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	677.0000	716.0000	5.761	0	0	0
29/07/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,276.0000	1,226.0000	(3.918)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,521.0000	1,471.0000	(3.287)	0	0	0
29/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,116.0000	2,065.0000	(2.410)	0	0	0
29/07/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	115.0000	106.0000	(7.826)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,113.0000	4,062.0000	(1.240)	0	0	0
29/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	597.0000	634.0000	6.198	0	0	0
29/07/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	192.0000	210.0000	9.375	0	0	0
29/07/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
29/07/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,764.0000	2,713.0000	(1.845)	0	0	0
29/07/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,963.0000	2,913.0000	(1.687)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
29/07/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,990.0000	4,041.0000	1.278	0	0	0
29/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	321.0000	293.0000	(8.723)	0	0	0
29/07/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,263.0000	4,212.0000	(1.196)	0	0	0
29/07/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	405.0000	372.0000	(8.148)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	73.0000	82.0000	12.329	0	0	0
29/07/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
29/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,130.0000	1,080.0000	(4.425)	0	0	0
29/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	258.0000	280.0000	8.527	0	0	0
29/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
29/07/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
29/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,823.0000	1,870.0000	2.578	0	0	0
29/07/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,787.0000	7,838.0000	0.655	0	0	0
29/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	767.0000	724.0000	(5.606)	0	0	0
29/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,038.0000	6,088.0000	0.828	0	0	0
29/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,265.0000	2,215.0000	(2.208)	0	0	0
29/07/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,737.0000	7,788.0000	0.659	0	0	0
29/07/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,791.0000	3,841.0000	1.319	0	0	0
29/07/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,987.0000	8,038.0000	0.639	0	0	0
29/07/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,065.0000	2,113.0000	2.324	0	0	0
29/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,738.0000	5,789.0000	0.889	0	0	0
29/07/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,040.0000	4,091.0000	1.262	0	0	0
29/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,037.0000	8,088.0000	0.635	0	0	0
29/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,788.0000	5,839.0000	0.881	0	0	0
29/07/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,741.0000	3,792.0000	1.363	0	0	0
29/07/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
29/07/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,967.0000	1,916.0000	(2.593)	0	0	0
29/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,263.0000	3,212.0000	(1.563)	0	0	0

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29/07/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
29/07/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	686.0000	644.0000	(6.122)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	987.0000	940.0000	(4.762)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,227.0000	1,177.0000	(4.075)	0	0	0
29/07/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,013.0000	3,962.0000	(1.271)	0	0	0
29/07/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,213.0000	4,162.0000	(1.211)	0	0	0
29/07/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,215.0000	2,165.0000	(2.257)	0	0	0
29/07/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,213.0000	3,162.0000	(1.587)	0	0	0
29/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
29/07/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,016.0000	1,966.0000	(2.480)	0	0	0
29/07/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,017.0000	2,065.0000	2.380	0	0	0
29/07/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
29/07/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
29/07/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,033.0000	986.0000	(4.550)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	726.0000	683.0000	(5.923)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	63.0000	71.0000	12.698	0	0	0
29/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/07/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,947.0000	2,997.0000	1.697	0	0	0
29/07/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,938.0000	5,988.0000	0.842	0	0	0
29/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,063.0000	6,012.0000	(0.841)	0	0	0
29/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
29/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,486.0000	1,533.0000	3.163	0	0	0
29/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,439.0000	4,490.0000	1.149	0	0	0
29/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,563.0000	4,512.0000	(1.118)	0	0	0
29/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

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29/07/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,571.0000	1,520.0000	(3.246)	0	0	0
29/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,063.0000	3,013.0000	(1.632)	0	0	0
29/07/2009	ZAAD	2010/03/15			Currency Future	6.6744	6.6238	(0.758)	0.0000	0.0000	4
29/07/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	743.0000	705.0000	(5.114)	0	0	0
29/07/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	674.0000	637.0000	(5.490)	0	0	0
29/07/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,205.0000	1,156.0000	(4.066)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	119.0000	131.0000	10.084	0	0	0
29/07/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,280.0000	2,230.0000	(2.193)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	609.0000	574.0000	(5.747)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	292.0000	314.0000	7.534	0	0	0
29/07/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	395.0000	371.0000	(6.076)	0	0	0
29/07/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,181.0000	2,131.0000	(2.293)	0	0	0
29/07/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,026.0000	2,975.0000	(1.685)	0	0	0
29/07/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,224.0000	4,174.0000	(1.184)	0	0	0
29/07/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,275.0000	3,225.0000	(1.527)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	149.0000	163.0000	9.396	0	0	0
29/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	370.0000	398.0000	7.568	0	0	0
29/07/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,175.0000	3,125.0000	(1.575)	0	0	0
29/07/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,301.0000	1,251.0000	(3.843)	0	0	0
29/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	678.0000	713.0000	5.162	0	0	0
29/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	401.0000	429.0000	6.983	0	0	0
29/07/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	578.0000	545.0000	(5.709)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	467.0000	438.0000	(6.210)	0	0	0
29/07/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,986.0000	4,034.0000	1.204	0	0	0
29/07/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,779.0000	5,829.0000	0.865	0	0	0

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29/07/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,729.0000	5,780.0000	0.890	0	0	0
29/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	166.0000	181.0000	9.036	0	0	0
29/07/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	442.0000	414.0000	(6.335)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	418.0000	391.0000	(6.459)	0	0	0
29/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,074.0000	4,024.0000	(1.227)	0	0	0
29/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
29/07/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,979.0000	6,029.0000	0.836	0	0	0
29/07/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,225.0000	3,175.0000	(1.550)	0	0	0
29/07/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	533.0000	565.0000	6.004	0	0	0
29/07/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,908.0000	1,954.0000	2.411	0	0	0
29/07/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,977.0000	8,027.0000	0.627	0	0	0
29/07/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,253.0000	1,203.0000	(3.990)	0	0	0
29/07/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,727.0000	7,778.0000	0.660	0	0	0
29/07/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	278.0000	261.0000	(6.115)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	317.0000	340.0000	7.256	0	0	0
29/07/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,927.0000	7,978.0000	0.643	0	0	0
29/07/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,829.0000	5,879.0000	0.858	0	0	0
29/07/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,231.0000	2,181.0000	(2.241)	0	0	0
29/07/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	604.0000	638.0000	5.629	0	0	0
29/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	343.0000	367.0000	6.997	0	0	0
29/07/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,110.0000	1,061.0000	(4.414)	0	0	0
29/07/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
29/07/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,024.0000	3,974.0000	(1.243)	0	0	0
29/07/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,788.0000	3,836.0000	1.267	0	0	0
29/07/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	307.0000	289.0000	(5.863)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	401.0000	429.0000	6.983	0	0	0
29/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	375.0000	353.0000	(5.867)	0	0	0
29/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
29/07/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
29/07/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	12.0000	9.0000	(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
29/07/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,813.0000	1,859.0000	2.537	0	0	0
29/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	465.0000	495.0000	6.452	0	0	0
29/07/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	246.0000	265.0000	7.724	0	0	0
29/07/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,929.0000	5,979.0000	0.843	0	0	0
29/07/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
29/07/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
29/07/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
29/07/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,739.0000	3,786.0000	1.257	0	0	0
29/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	357.0000	335.0000	(6.162)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	520.0000	489.0000	(5.962)	0	0	0
29/07/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,837.0000	3,885.0000	1.251	0	0	0
29/07/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,861.0000	1,907.0000	2.472	0	0	0
29/07/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
29/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	641.0000	605.0000	(5.616)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	432.0000	462.0000	6.944	0	0	0
29/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	343.0000	367.0000	6.997	0	0	0
29/07/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,936.0000	3,984.0000	1.220	0	0	0
29/07/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,827.0000	7,878.0000	0.652	0	0	0
29/07/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,051.0000	2,096.0000	2.194	0	0	0
29/07/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
29/07/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	88.0000	83.0000	(5.682)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	292.0000	275.0000	(5.822)	0	0	0
29/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	375.0000	353.0000	(5.867)	0	0	0
29/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
29/07/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,976.0000	2,926.0000	(1.680)	0	0	0
29/07/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,083.0000	2,032.0000	(2.448)	0	0	0
29/07/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,974.0000	3,924.0000	(1.258)	0	0	0
29/07/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	8.0000	9.0000	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
29/07/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,984.0000	1,934.0000	(2.520)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	418.0000	391.0000	(6.459)	0	0	0
29/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,110.0000	1,061.0000	(4.414)	0	0	0
29/07/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
29/07/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	1,020.0000	975.0000	(4.412)	0	0	0
29/07/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,075.0000	3,025.0000	(1.626)	0	0	0
29/07/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
29/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	2,003.0000	2,050.0000	2.346	0	0	0
29/07/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	6,029.0000	6,079.0000	0.829	0	0	0
29/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
29/07/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	8,027.0000	8,077.0000	0.623	0	0	0
29/07/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,036.0000	4,084.0000	1.189	0	0	0
29/07/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,097.0000	2,142.0000	2.146	0	0	0
29/07/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	493.0000	463.0000	(6.085)	0	0	0
29/07/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	2,033.0000	1,983.0000	(2.459)	0	0	0
29/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	268.0000	289.0000	7.836	0	0	0
29/07/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	38.0000	44.0000	15.789	0	0	0
29/07/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
29/07/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
29/07/2009	ZAAD 2010/03/15	8.45	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
29/07/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	1,063.0000	1,017.0000	(4.327)	0	0	0
29/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,274.0000	4,224.0000	(1.170)	0	0	0
29/07/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	204.0000	221.0000	8.333	0	0	0
29/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
29/07/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,777.0000	7,828.0000	0.656	0	0	0
29/07/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	252.0000	237.0000	(5.952)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	184.0000	201.0000	9.239	0	0	0
29/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	568.0000	601.0000	5.810	0	0	0
29/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,174.0000	4,124.0000	(1.198)	0	0	0
29/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,125.0000	3,075.0000	(1.600)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	465.0000	495.0000	6.452	0	0	0
29/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	224.0000	242.0000	8.036	0	0	0
29/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
29/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	204.0000	221.0000	8.333	0	0	0
29/07/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	498.0000	529.0000	6.225	0	0	0
29/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
29/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	1,955.0000	2,002.0000	2.404	0	0	0
29/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,158.0000	1,108.0000	(4.318)	0	0	0
29/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,887.0000	3,935.0000	1.235	0	0	0
29/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,124.0000	4,074.0000	(1.212)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	708.0000	670.0000	(5.367)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	323.0000	303.0000	(6.192)	0	0	0
29/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	133.0000	147.0000	10.526	0	0	0
29/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	548.0000	516.0000	(5.839)	0	0	0
29/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,132.0000	2,082.0000	(2.345)	0	0	0
29/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
29/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,877.0000	7,928.0000	0.647	0	0	0
29/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,879.0000	5,929.0000	0.850	0	0	0
29/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	641.0000	605.0000	(5.616)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	166.0000	181.0000	9.036	0	0	0
29/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	578.0000	545.0000	(5.709)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
29/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	105.0000	116.0000	10.476	0	0	0
29/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	780.0000	740.0000	(5.128)	0	0	0

Grand Total:

1,046,903