



# Derivatives High/Low Report

High/Low for 30/07/2009

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
30/07/2009	\$ / R 2009/09/14			Currency Future	7.9605	7.8576	(1.293)	7.9200	7.8500	262,185
30/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,311.0000	3,208.0000	(3.111)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	245.0000	199.0000	(18.776)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	591.0000	674.0000	14.044	0	0	0
30/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,752.0000	1,852.0000	5.708	0	0	0
30/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,592.0000	2,694.0000	3.935	0	0	0
30/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
30/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,440.0000	7,542.0000	1.371	0	0	0
30/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,240.0000	7,342.0000	1.409	0	0	0
30/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	111.0000	142.0000	27.928	0	0	0
30/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	234.0000	292.0000	24.786	0	0	0
30/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	93.0000	74.0000	(20.430)	0	0	30
30/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,414.0000	1,512.0000	6.931	0	0	0
30/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,948.0000	2,049.0000	5.185	0	0	0
30/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,492.0000	2,594.0000	4.093	0	0	0
30/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,607.0000	1,705.0000	6.098	0	0	0
30/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,240.0000	4,343.0000	2.429	0	0	0
30/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	421.0000	350.0000	(16.865)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	531.0000	451.0000	(15.066)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	633.0000	717.0000	13.270	0	0	0
30/07/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	86.0000	68.0000	(20.930)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,607.0000	1,705.0000	6.098	0	0	0
30/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	675.0000	761.0000	12.741	0	0	0
30/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
30/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,704.0000	1,803.0000	5.810	0	0	0
30/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,190.0000	4,293.0000	2.458	0	0	0
30/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	102.0000	81.0000	(20.588)	0	0	140
30/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,990.0000	3,093.0000	3.445	0	0	0
30/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,511.0000	1,608.0000	6.420	0	0	0
30/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,940.0000	6,042.0000	1.717	0	0	0
30/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	328.0000	395.0000	20.427	0	0	0
30/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	739.0000	648.0000	(12.314)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,240.0000	3,343.0000	3.179	0	0	0
30/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,690.0000	5,792.0000	1.793	0	0	0
30/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	234.0000	292.0000	24.786	0	0	140
30/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,034.0000	1,128.0000	9.091	0	0	0
30/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	988.0000	1,081.0000	9.413	0	0	0
30/07/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,270.0000	1,367.0000	7.638	0	0	0
30/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,440.0000	4,543.0000	2.320	0	0	0
30/07/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	70.0000	93.0000	32.857	0	0	0
30/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	264.0000	325.0000	23.106	0	0	0
30/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,140.0000	3,243.0000	3.280	0	0	0
30/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
30/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,061.0000	2,958.0000	(3.365)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	224.0000	182.0000	(18.750)	0	0	2,000
30/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,222.0000	1,318.0000	7.856	0	0	0
30/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	188.0000	152.0000	(19.149)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,294.0000	2,395.0000	4.403	0	0	0
30/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,562.0000	1,460.0000	(6.530)	0	0	0
30/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	245.0000	199.0000	(18.776)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,641.0000	2,744.0000	3.900	0	0	0
30/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,190.0000	7,292.0000	1.419	0	0	0
30/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,752.0000	1,852.0000	5.708	0	0	0
30/07/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	172.0000	139.0000	(19.186)	0	0	25
30/07/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	456.0000	382.0000	(16.228)	0	0	13,157
30/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,691.0000	2,794.0000	3.828	0	0	0
30/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,811.0000	4,708.0000	(2.141)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	200
30/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	806.0000	895.0000	11.042	0	0	0
30/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,244.0000	2,346.0000	4.545	0	0	0
30/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,850.0000	1,950.0000	5.405	0	0	0
30/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,090.0000	3,193.0000	3.333	0	0	0
30/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	325.0000	264.0000	(18.769)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	111.0000	89.0000	(19.820)	0	0	25
30/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	29.0000	40.0000	37.931	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	830.0000	735.0000	(11.446)	0	0	0
30/07/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	61.0000	49.0000	(19.672)	0	0	15,157
30/07/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,641.0000	2,744.0000	3.900	0	0	0
30/07/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,190.0000	3,293.0000	3.229	0	0	0
30/07/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	19.0000	27.0000	42.105	0	0	0
30/07/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	851.0000	941.0000	10.576	0	0	0
30/07/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,261.0000	3,158.0000	(3.159)	0	0	0
30/07/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	1,812.0000	1,709.0000	(5.684)	0	0	0
30/07/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,314.0000	1,212.0000	(7.763)	0	0	0
30/07/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,640.0000	3,743.0000	2.830	0	0	0
30/07/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,840.0000	4,943.0000	2.128	0	0	0
30/07/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	165.0000	206.0000	24.848	0	0	0
30/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	1,000
30/07/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,948.0000	2,049.0000	5.185	0	0	0
30/07/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,640.0000	4,743.0000	2.220	0	0	0
30/07/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	132.0000	106.0000	(19.697)	0	0	2,054
30/07/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,442.0000	2,545.0000	4.218	0	0	0
30/07/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/07/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,592.0000	2,694.0000	3.935	0	0	0
30/07/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	472.0000	548.0000	16.102	0	0	0
30/07/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	550.0000	631.0000	14.727	0	0	0
30/07/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/07/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,390.0000	3,493.0000	3.038	0	0	0
30/07/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
30/07/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,740.0000	5,842.0000	1.777	0	0	0

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30/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	165.0000	206.0000	24.848	0	0	0
30/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,850.0000	1,950.0000	5.405	0	0	0
30/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,343.0000	2,445.0000	4.353	0	0	0
30/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,175.0000	1,270.0000	8.085	0	0	0
30/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,655.0000	1,754.0000	5.982	0	0	0
30/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,740.0000	3,843.0000	2.754	0	0	0
30/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,166.0000	1,064.0000	(8.748)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,841.0000	2,943.0000	3.590	0	0	0
30/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,190.0000	3,293.0000	3.229	0	0	0
30/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
30/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,761.0000	4,658.0000	(2.163)	0	0	0
30/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,740.0000	4,843.0000	2.173	0	0	0
30/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	362.0000	431.0000	19.061	0	0	25
30/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,244.0000	2,346.0000	4.545	0	0	0
30/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,762.0000	1,659.0000	(5.846)	0	0	0
30/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	695.0000	606.0000	(12.806)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	388.0000	320.0000	(17.526)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	50.0000	68.0000	36.000	0	0	0
30/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	35.0000	48.0000	37.143	0	0	0
30/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
30/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
30/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	325.0000	264.0000	(18.769)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,801.0000	1,901.0000	5.552	0	0	0
30/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,891.0000	2,993.0000	3.528	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,840.0000	3,943.0000	2.682	0	0	0
30/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	5,040.0000	5,143.0000	2.044	0	0	0
30/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,140.0000	3,243.0000	3.280	0	0	0
30/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,463.0000	1,361.0000	(6.972)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	511.0000	589.0000	15.264	0	0	0
30/07/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,366.0000	1,463.0000	7.101	0	0	0
30/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,704.0000	1,803.0000	5.810	0	0	0
30/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,941.0000	3,043.0000	3.468	0	0	0
30/07/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	270.0000	218.0000	(19.259)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	205.0000	167.0000	(18.537)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	970.0000	872.0000	(10.103)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	102.0000	81.0000	(20.588)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	127.0000	162.0000	27.559	0	0	0
30/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,067.0000	967.0000	(9.372)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	295.0000	359.0000	21.695	0	0	0
30/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	611.0000	526.0000	(13.912)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,540.0000	3,643.0000	2.910	0	0	0
30/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,891.0000	2,993.0000	3.528	0	0	0
30/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,081.0000	1,175.0000	8.696	0	0	0
30/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,561.0000	4,458.0000	(2.258)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	24.0000	33.0000	37.500	0	0	0
30/07/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	591.0000	674.0000	14.044	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,128.0000	1,223.0000	8.422	0	0	0
30/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,791.0000	2,893.0000	3.655	0	0	0
30/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,175.0000	1,270.0000	8.085	0	0	0
30/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	784.0000	691.0000	(11.862)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	209.0000	261.0000	24.880	0	0	25
30/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,343.0000	2,445.0000	4.353	0	0	0
30/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	96.0000	124.0000	29.167	0	0	200
30/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,194.0000	2,296.0000	4.649	0	0	0
30/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,364.0000	1,261.0000	(7.551)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,655.0000	1,754.0000	5.982	0	0	0
30/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	876.0000	780.0000	(10.959)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,463.0000	1,560.0000	6.630	0	0	0
30/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,290.0000	4,393.0000	2.401	0	0	0
30/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	806.0000	895.0000	11.042	0	0	0
30/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	121.0000	97.0000	(19.835)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,270.0000	1,367.0000	7.638	0	0	0
30/07/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	570.0000	488.0000	(14.386)	0	0	0
30/07/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,690.0000	4,793.0000	2.196	0	0	0
30/07/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,290.0000	3,393.0000	3.131	0	0	0
30/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,018.0000	919.0000	(9.725)	0	0	0
30/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
30/07/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,790.0000	4,893.0000	2.150	0	0	0
30/07/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,559.0000	1,657.0000	6.286	0	0	0
30/07/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,090.0000	3,193.0000	3.333	0	0	0
30/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,096.0000	2,197.0000	4.819	0	0	0
30/07/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,712.0000	1,609.0000	(6.016)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/07/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,790.0000	3,893.0000	2.718	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
30/07/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	356.0000	291.0000	(18.258)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,690.0000	3,793.0000	2.791	0	0	0
30/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,513.0000	1,410.0000	(6.808)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	397.0000	469.0000	18.136	0	0	140
30/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	144.0000	116.0000	(19.444)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,145.0000	2,246.0000	4.709	0	0	0
30/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,442.0000	2,545.0000	4.218	0	0	0
30/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
30/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,265.0000	1,162.0000	(8.142)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	434.0000	508.0000	17.051	0	0	0
30/07/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	762.0000	850.0000	11.549	0	0	0
30/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,899.0000	1,999.0000	5.266	0	0	0
30/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,490.0000	3,593.0000	2.951	0	0	0
30/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	60.0000	80.0000	33.333	0	0	0
30/07/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,540.0000	4,643.0000	2.269	0	0	0
30/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	72.0000	58.0000	(19.444)	0	0	100
30/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	186.0000	231.0000	24.194	0	0	0
30/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,463.0000	1,560.0000	6.630	0	0	0
30/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,841.0000	2,943.0000	3.590	0	0	0
30/07/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,490.0000	4,593.0000	2.294	0	0	0
30/07/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	158.0000	127.0000	(19.620)	0	0	110
30/07/2009	\$ / R 2009/09/14	11.85	Put	Currency Future	3,890.0000	3,993.0000	2.648	0	0	0
30/07/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,393.0000	2,495.0000	4.262	0	0	0
30/07/2009	\$ / R 2009/09/14	12.45	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
30/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	297.0000	239.0000	(19.529)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,390.0000	4,493.0000	2.346	0	0	0
30/07/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	145.0000	183.0000	26.207	0	0	0
30/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,096.0000	2,197.0000	4.819	0	0	0
30/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	942.0000	1,034.0000	9.766	0	0	0
30/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
30/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,215.0000	1,113.0000	(8.395)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,542.0000	2,644.0000	4.013	0	0	0
30/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,128.0000	1,223.0000	8.422	0	0	0
30/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,414.0000	1,512.0000	6.931	0	0	0
30/07/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	653.0000	565.0000	(13.476)	0	0	0
30/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,061.0000	1,958.0000	(4.998)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,691.0000	2,794.0000	3.828	0	0	0
30/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	2,861.0000	2,758.0000	(3.600)	0	0	0
30/07/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	896.0000	987.0000	10.156	0	0	0
30/07/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	42.0000	58.0000	38.095	0	0	0
30/07/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,741.0000	2,844.0000	3.758	0	0	0
30/07/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,318.0000	1,415.0000	7.360	0	0	0
30/07/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,711.0000	2,608.0000	(3.799)	0	0	0
30/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	57.0000	45.0000	(21.053)	0	0	0
30/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,997.0000	2,098.0000	5.058	0	0	0
30/07/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/07/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,393.0000	2,495.0000	4.262	0	0	0
30/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,111.0000	2,008.0000	(4.879)	0	0	0
30/07/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,111.0000	3,008.0000	(3.311)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,711.0000	3,608.0000	(2.776)	0	0	0
30/07/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,940.0000	4,043.0000	2.614	0	0	0
30/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,997.0000	2,098.0000	5.058	0	0	0
30/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,290.0000	6,392.0000	1.622	0	0	0
30/07/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	3,861.0000	3,758.0000	(2.668)	0	0	0
30/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,661.0000	2,558.0000	(3.871)	0	0	0
30/07/2009	\$ / R 2009/09/14	4.35	Call	Currency Future	3,611.0000	3,508.0000	(2.852)	0	0	0
30/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,890.0000	5,992.0000	1.732	0	0	0
30/07/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,390.0000	6,492.0000	1.596	0	0	0
30/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
30/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,111.0000	4,008.0000	(2.505)	0	0	0
30/07/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	718.0000	805.0000	12.117	0	0	0
30/07/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,890.0000	4,993.0000	2.106	0	0	0
30/07/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,761.0000	2,658.0000	(3.731)	0	0	0
30/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,941.0000	3,043.0000	3.468	0	0	0
30/07/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
30/07/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/09/14	4.20	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
30/07/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
30/07/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,761.0000	3,658.0000	(2.739)	0	0	0
30/07/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,611.0000	2,508.0000	(3.945)	0	0	0
30/07/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	3,040.0000	3,143.0000	3.388	0	0	0
30/07/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	5,990.0000	6,092.0000	1.703	0	0	0
30/07/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,840.0000	5,942.0000	1.747	0	0	0
30/07/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,561.0000	2,458.0000	(4.022)	0	0	0
30/07/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/07/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,240.0000	6,342.0000	1.635	0	0	0
30/07/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	2,046.0000	2,147.0000	4.936	0	0	0
30/07/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,511.0000	1,608.0000	6.420	0	0	0
30/07/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,166.0000	1,064.0000	(8.748)	0	0	0
30/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,899.0000	1,999.0000	5.266	0	0	0
30/07/2009	\$ / R	2009/09/14	5.80	Call	Currency Future	2,161.0000	2,058.0000	(4.766)	0	0	0
30/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,561.0000	3,458.0000	(2.892)	0	0	0
30/07/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,140.0000	6,242.0000	1.661	0	0	0
30/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,145.0000	2,246.0000	4.709	0	0	0
30/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,011.0000	3,908.0000	(2.568)	0	0	0
30/07/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	3.80	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
30/07/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,340.0000	3,443.0000	3.084	0	0	0
30/07/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	3,011.0000	2,908.0000	(3.421)	0	0	0
30/07/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,161.0000	4,058.0000	(2.475)	0	0	0
30/07/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,861.0000	1,759.0000	(5.481)	0	0	0
30/07/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
30/07/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,018.0000	919.0000	(9.725)	0	0	0
30/07/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,011.0000	1,908.0000	(5.122)	0	0	0
30/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,161.0000	3,058.0000	(3.258)	0	0	0
30/07/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,440.0000	6,542.0000	1.584	0	0	0
30/07/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,612.0000	1,510.0000	(6.328)	0	0	0
30/07/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,194.0000	2,296.0000	4.649	0	0	0
30/07/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,116.0000	1,015.0000	(9.050)	0	0	0
30/07/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	6,040.0000	6,142.0000	1.689	0	0	0
30/07/2009	\$ / R	2009/09/14	6.00	Call	Currency Future	1,961.0000	1,858.0000	(5.252)	0	0	0
30/07/2009	\$ / R	2009/09/14	5.00	Call	Currency Future	2,961.0000	2,858.0000	(3.479)	0	0	0
30/07/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,790.0000	5,892.0000	1.762	0	0	0
30/07/2009	\$ / R	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	3,961.0000	3,858.0000	(2.600)	0	0	0
30/07/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	942.0000	1,034.0000	9.766	0	0	0
30/07/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,440.0000	3,543.0000	2.994	0	0	0
30/07/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	4,940.0000	5,043.0000	2.085	0	0	0
30/07/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,340.0000	4,443.0000	2.373	0	0	0
30/07/2009	\$ / R	2009/09/14	12.30	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
30/07/2009	\$ / R	2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,340.0000	6,442.0000	1.609	0	0	0
30/07/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,662.0000	1,559.0000	(6.197)	0	0	0
30/07/2009	\$ / R	2009/09/14	3.90	Call	Currency Future	4,061.0000	3,958.0000	(2.536)	0	0	0
30/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,661.0000	3,558.0000	(2.813)	0	0	0
30/07/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,211.0000	3,108.0000	(3.208)	0	0	0
30/07/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,211.0000	4,108.0000	(2.446)	0	0	0
30/07/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,211.0000	2,108.0000	(4.659)	0	0	0
30/07/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14			Currency Future	8.0989	7.9930	(1.308)	8.0800	8.0100	54,597
30/07/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	447.0000	395.0000	(11.633)	0	0	0
30/07/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	398.0000	452.0000	13.568	0	0	0
30/07/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,485.0000	1,576.0000	6.128	0	0	0
30/07/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,852.0000	1,947.0000	5.130	0	0	0
30/07/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,705.0000	2,805.0000	3.697	0	0	0
30/07/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,730.0000	3,833.0000	2.761	0	0	0
30/07/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	162.0000	144.0000	(11.111)	0	0	0
30/07/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,263.0000	1,351.0000	6.968	0	0	0
30/07/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,361.0000	5,465.0000	1.940	0	0	0
30/07/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,452.0000	7,558.0000	1.422	0	0	0
30/07/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
30/07/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	353.0000	312.0000	(11.615)	0	0	0
30/07/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	847.0000	924.0000	9.091	0	0	0
30/07/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	134.0000	119.0000	(11.194)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,816.0000	4,919.0000	2.139	0	0	0
30/07/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,583.0000	3,685.0000	2.847	0	0	0
30/07/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	603.0000	536.0000	(11.111)	0	0	0
30/07/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	554.0000	619.0000	11.733	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,440.0000	1,530.0000	6.250	0	0	0
30/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
30/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	1,109
30/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,485.0000	1,576.0000	6.128	0	0	0
30/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,632.0000	3,734.0000	2.808	0	0	0
30/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,766.0000	4,870.0000	2.182	0	0	0
30/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
30/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,203.0000	7,308.0000	1.458	0	0	0
30/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,223.0000	4,326.0000	2.439	0	0	0
30/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	370.0000	327.0000	(11.622)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	3,000
30/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,996.0000	3,097.0000	3.371	0	0	0
30/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,228.0000	2,325.0000	4.354	0	0	0
30/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	276.0000	316.0000	14.493	0	0	0
30/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	425.0000	376.0000	(11.529)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	226.0000	199.0000	(11.947)	0	0	75
30/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,513.0000	2,612.0000	3.940	0	0	0
30/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	659.0000	729.0000	10.622	0	0	0
30/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,530.0000	1,622.0000	6.013	0	0	0
30/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/07/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	372.0000	421.0000	13.172	0	0	0
30/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	521.0000	584.0000	12.092	0	0	0
30/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	246.0000	217.0000	(11.789)	0	0	0
30/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,411.0000	5,515.0000	1.922	0	0	0
30/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	107.0000	128.0000	19.626	0	0	0
30/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	49.0000	56.0000	14.286	0	0	0
30/07/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	471.0000	414.0000	(12.102)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	322.0000	285.0000	(11.491)	0	0	247
30/07/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	191.0000	169.0000	(11.518)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,125.0000	4,227.0000	2.473	0	0	0
30/07/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	984.0000	895.0000	(9.045)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	906.0000	821.0000	(9.382)	0	0	0
30/07/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,198.0000	1,099.0000	(8.264)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	868.0000	785.0000	(9.562)	0	0	0
30/07/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,899.0000	1,994.0000	5.003	0	0	0
30/07/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	426.0000	483.0000	13.380	0	0	0
30/07/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	97.0000	87.0000	(10.309)	0	0	11,110
30/07/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,092.0000	1,176.0000	7.692	0	0	0
30/07/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	162.0000	144.0000	(11.111)	0	0	0
30/07/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	101.0000	90.0000	(10.891)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,513.0000	2,612.0000	3.940	0	0	0
30/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,717.0000	4,820.0000	2.184	0	0	0
30/07/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	119.0000	142.0000	19.328	0	0	0
30/07/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	623.0000	692.0000	11.075	0	0	0
30/07/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,263.0000	1,351.0000	6.968	0	0	0
30/07/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,754.0000	2,854.0000	3.631	0	0	0
30/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,709.0000	5,814.0000	1.839	0	0	0
30/07/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	298.0000	341.0000	14.430	0	0	0
30/07/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,915.0000	5,018.0000	2.096	0	0	0
30/07/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	547.0000	484.0000	(11.517)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	189
30/07/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	337.0000	298.0000	(11.573)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,311.0000	5,416.0000	1.977	0	0	0
30/07/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	257.0000	227.0000	(11.673)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,272.0000	4,375.0000	2.411	0	0	0
30/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	588.0000	655.0000	11.395	0	0	0
30/07/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,852.0000	1,947.0000	5.130	0	0	0
30/07/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,610.0000	5,714.0000	1.854	0	0	0
30/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,958.0000	6,063.0000	1.762	0	0	0
30/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	732.0000	805.0000	9.973	0	0	0
30/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,275.0000	2,373.0000	4.308	0	0	0
30/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,014.0000	5,118.0000	2.074	0	0	0
30/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	944.0000	857.0000	(9.216)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	575.0000	509.0000	(11.478)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	347.0000	393.0000	13.256	0	0	0
30/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	488.0000	550.0000	12.705	0	0	0
30/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	9,530
30/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	927.0000	1,006.0000	8.522	0	0	0
30/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	85.0000	102.0000	20.000	0	0	0
30/07/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
30/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,100.0000	2,994.0000	(3.419)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	216.0000	191.0000	(11.574)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	226.0000	199.0000	(11.947)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	808.0000	884.0000	9.406	0	0	0
30/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	387.0000	343.0000	(11.370)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,519.0000	4,622.0000	2.279	0	0	0
30/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,568.0000	4,672.0000	2.277	0	0	0
30/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,198.0000	1,099.0000	(8.264)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,105.0000	2,000.0000	(4.988)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,040.0000	2,136.0000	4.706	0	0	0
30/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	49.0000	56.0000	14.286	0	0	0
30/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	967.0000	1,048.0000	8.376	0	0	0
30/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/07/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,964.0000	5,068.0000	2.095	0	0	0
30/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,335.0000	1,235.0000	(7.491)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,177.0000	1,262.0000	7.222	0	0	0
30/07/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	269.0000	237.0000	(11.896)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,992.0000	2,089.0000	4.869	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,510.0000	5,615.0000	1.906	0	0	0
30/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	664.0000	592.0000	(10.843)	0	0	0
30/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,549.0000	4,443.0000	(2.330)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	770.0000	844.0000	9.610	0	0	0
30/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	215.0000	249.0000	15.814	0	0	0
30/07/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,811.0000	1,707.0000	(5.743)	0	0	0
30/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,053.0000	7,159.0000	1.503	0	0	0
30/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	495.0000	436.0000	(11.919)	0	0	200
30/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	281.0000	248.0000	(11.744)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	101.0000	90.0000	(10.891)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,420.0000	4,523.0000	2.330	0	0	0
30/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	770.0000	844.0000	9.610	0	0	0
30/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	308.0000	272.0000	(11.688)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	269.0000	237.0000	(11.896)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,947.0000	3,048.0000	3.427	0	0	0
30/07/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	695.0000	621.0000	(10.647)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,570.0000	1,467.0000	(6.561)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,505.0000	6,610.0000	1.614	0	0	0
30/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,805.0000	1,900.0000	5.263	0	0	0
30/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	196.0000	228.0000	16.327	0	0	0
30/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,780.0000	3,882.0000	2.698	0	0	0
30/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,050.0000	2,944.0000	(3.475)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,300.0000	3,194.0000	(3.212)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,475.0000	1,373.0000	(6.915)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	144.0000	128.0000	(11.111)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	234.0000	270.0000	15.385	0	0	0
30/07/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,350.0000	3,244.0000	(3.164)	0	0	0
30/07/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	9,605
30/07/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
30/07/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,351.0000	1,440.0000	6.588	0	0	0
30/07/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	94.0000	84.0000	(10.638)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	633.0000	563.0000	(11.058)	0	0	0
30/07/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,666.0000	1,562.0000	(6.242)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,153.0000	1,055.0000	(8.500)	0	0	0
30/07/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,250.0000	3,144.0000	(3.262)	0	0	0
30/07/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	927.0000	1,006.0000	8.522	0	0	0
30/07/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	139.0000	123.0000	(11.511)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,996.0000	3,097.0000	3.371	0	0	0
30/07/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,353.0000	2,247.0000	(4.505)	0	0	0
30/07/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,253.0000	7,358.0000	1.448	0	0	0
30/07/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	588.0000	655.0000	11.395	0	0	0
30/07/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
30/07/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
30/07/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,799.0000	4,693.0000	(2.209)	0	0	0
30/07/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
30/07/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,307.0000	1,395.0000	6.733	0	0	0
30/07/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,153.0000	7,258.0000	1.468	0	0	0
30/07/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	246.0000	217.0000	(11.789)	0	0	0
30/07/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	281.0000	248.0000	(11.744)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
30/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,254.0000	2,148.0000	(4.703)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	847.0000	924.0000	9.091	0	0	0
30/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	294.0000	260.0000	(11.565)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	732.0000	805.0000	9.973	0	0	0
30/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	156.0000	138.0000	(11.538)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,134.0000	2,230.0000	4.499	0	0	0
30/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,583.0000	3,685.0000	2.847	0	0	0
30/07/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
30/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	337.0000	298.0000	(11.573)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	169.0000	149.0000	(11.834)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,174.0000	4,277.0000	2.468	0	0	0
30/07/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	967.0000	1,048.0000	8.376	0	0	0
30/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,243.0000	1,144.0000	(7.965)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,452.0000	2,347.0000	(4.282)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,220.0000	1,306.0000	7.049	0	0	0
30/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,850.0000	2,951.0000	3.544	0	0	0
30/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	521.0000	460.0000	(11.708)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	216.0000	191.0000	(11.574)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	234.0000	270.0000	15.385	0	0	0
30/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,450.0000	3,344.0000	(3.072)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	659.0000	729.0000	10.622	0	0	0
30/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,575.0000	1,668.0000	5.905	0	0	0
30/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,657.0000	2,757.0000	3.764	0	0	0
30/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,766.0000	4,870.0000	2.182	0	0	0
30/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	633.0000	563.0000	(11.058)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	695.0000	767.0000	10.360	0	0	0
30/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	488.0000	550.0000	12.705	0	0	0
30/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,191.0000	3,292.0000	3.165	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
30/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	255.0000	293.0000	14.902	0	0	0
30/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	387.0000	343.0000	(11.370)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,370.0000	2,468.0000	4.135	0	0	0
30/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,181.0000	2,278.0000	4.448	0	0	0
30/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,780.0000	3,882.0000	2.698	0	0	0
30/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	554.0000	619.0000	11.733	0	0	0
30/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,418.0000	2,516.0000	4.053	0	0	0
30/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,395.0000	1,485.0000	6.452	0	0	0
30/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	353.0000	312.0000	(11.615)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	398.0000	452.0000	13.568	0	0	0
30/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	308.0000	272.0000	(11.688)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,351.0000	1,440.0000	6.588	0	0	0
30/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,730.0000	3,833.0000	2.761	0	0	0
30/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,560.0000	5,664.0000	1.871	0	0	0
30/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,751.0000	2,645.0000	(3.853)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,303.0000	2,198.0000	(4.559)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	347.0000	393.0000	13.256	0	0	0
30/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	134.0000	119.0000	(11.194)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,561.0000	2,660.0000	3.866	0	0	0
30/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,681.0000	3,784.0000	2.798	0	0	0
30/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,371.0000	4,474.0000	2.356	0	0	0
30/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,289.0000	1,189.0000	(7.758)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	495.0000	436.0000	(11.919)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,945.0000	2,041.0000	4.936	0	0	0
30/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,762.0000	1,658.0000	(5.902)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	406.0000	359.0000	(11.576)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	124.0000	111.0000	(10.484)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,323.0000	2,420.0000	4.176	0	0	0
30/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	95.0000	114.0000	20.000	0	0	0
30/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
30/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
30/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	457.0000	516.0000	12.910	0	0	0
30/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	13,513
30/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,465.0000	2,564.0000	4.016	0	0	0
30/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	447.0000	395.0000	(11.633)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,899.0000	2,999.0000	3.449	0	0	0
30/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,859.0000	1,755.0000	(5.594)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,754.0000	6,859.0000	1.555	0	0	0
30/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,568.0000	4,672.0000	2.277	0	0	0
30/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,455.0000	6,560.0000	1.627	0	0	0
30/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,272.0000	4,375.0000	2.411	0	0	0
30/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,759.0000	1,853.0000	5.344	0	0	0
30/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
30/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
30/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	832.0000	750.0000	(9.856)	0	0	13,513
30/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,865.0000	4,969.0000	2.138	0	0	0
30/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,485.0000	3,587.0000	2.927	0	0	0
30/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,262.0000	5,366.0000	1.976	0	0	0
30/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,851.0000	2,745.0000	(3.718)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,381.0000	1,280.0000	(7.314)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,386.0000	3,488.0000	3.012	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	3,977.0000	4,080.0000	2.590	0	0	0
30/07/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	4,075.0000	4,178.0000	2.528	0	0	0
30/07/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,908.0000	6,013.0000	1.777	0	0	0
30/07/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	60.0000	71.0000	18.333	0	0	0
30/07/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,461.0000	5,565.0000	1.904	0	0	0
30/07/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	1,109.0000	1,014.0000	(8.566)	0	0	0
30/07/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,008.0000	1,090.0000	8.135	0	0	0
30/07/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
30/07/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/07/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	2,155.0000	2,049.0000	(4.919)	0	0	0
30/07/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,008.0000	1,090.0000	8.135	0	0	0
30/07/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,609.0000	2,708.0000	3.795	0	0	0
30/07/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,163.0000	5,267.0000	2.014	0	0	0
30/07/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,809.0000	5,913.0000	1.790	0	0	0
30/07/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,849.0000	3,743.0000	(2.754)	0	0	0
30/07/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,801.0000	2,695.0000	(3.784)	0	0	0
30/07/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	2,056.0000	1,950.0000	(5.156)	0	0	0
30/07/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	7,952.0000	8,057.0000	1.320	0	0	0
30/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,337.0000	3,439.0000	3.057	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
30/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,799.0000	3,693.0000	(2.790)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	85.0000	102.0000	20.000	0	0	0
30/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,152.0000	8,257.0000	1.288	0	0	0
30/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,356.0000	6,461.0000	1.652	0	0	0
30/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
30/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	603.0000	536.0000	(11.111)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,181.0000	2,278.0000	4.448	0	0	0
30/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,829.0000	3,932.0000	2.690	0	0	0
30/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,654.0000	6,759.0000	1.578	0	0	0
30/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,704.0000	6,809.0000	1.566	0	0	0
30/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,107.0000	6,212.0000	1.719	0	0	0
30/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,699.0000	3,593.0000	(2.866)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,142.0000	3,243.0000	3.215	0	0	0
30/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	255.0000	293.0000	14.902	0	0	0
30/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,649.0000	3,543.0000	(2.905)	0	0	0
30/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,701.0000	2,595.0000	(3.924)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	133.0000	157.0000	18.045	0	0	0
30/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
30/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,102.0000	8,207.0000	1.296	0	0	0
30/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,240.0000	3,341.0000	3.117	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,469.0000	4,573.0000	2.327	0	0	0
30/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,950.0000	2,845.0000	(3.559)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,134.0000	2,230.0000	4.499	0	0	0
30/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,651.0000	2,546.0000	(3.961)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,050.0000	1,133.0000	7.905	0	0	0
30/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	10,100
30/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,659.0000	5,764.0000	1.855	0	0	0
30/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,057.0000	6,162.0000	1.734	0	0	0
30/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,303.0000	7,408.0000	1.438	0	0	0
30/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,804.0000	6,909.0000	1.543	0	0	0
30/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,754.0000	2,854.0000	3.631	0	0	0
30/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,223.0000	4,326.0000	2.439	0	0	0
30/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,949.0000	3,843.0000	(2.684)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,003.0000	7,109.0000	1.514	0	0	0
30/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,908.0000	1,804.0000	(5.451)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,200.0000	3,094.0000	(3.313)	0	0	0
30/07/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,150.0000	3,044.0000	(3.365)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,087.0000	2,183.0000	4.600	0	0	0
30/07/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	162.0000	191.0000	17.901	0	0	0
30/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,302.0000	8,407.0000	1.265	0	0	0
30/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
30/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	887.0000	965.0000	8.794	0	0	0
30/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,206.0000	6,311.0000	1.692	0	0	0
30/07/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,435.0000	3,538.0000	2.999	0	0	0
30/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
30/07/2009	\$ / 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
30/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,204.0000	2,099.0000	(4.764)	0	0	0
30/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,618.0000	1,515.0000	(6.366)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,306.0000	6,411.0000	1.665	0	0	0
30/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,534.0000	3,636.0000	2.886	0	0	0
30/07/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,714.0000	1,610.0000	(6.068)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	236.0000	208.0000	(11.864)	0	0	0
30/07/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	728.0000	652.0000	(10.440)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,405.0000	6,510.0000	1.639	0	0	0
30/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,049.0000	3,943.0000	(2.618)	0	0	0
30/07/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,902.0000	8,007.0000	1.329	0	0	0
30/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	322.0000	367.0000	13.975	0	0	0
30/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,157.0000	6,261.0000	1.689	0	0	0
30/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,858.0000	5,963.0000	1.792	0	0	0
30/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,045.0000	3,146.0000	3.317	0	0	0
30/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,401.0000	8,507.0000	1.262	0	0	0
30/07/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,093.0000	3,194.0000	3.265	0	0	0
30/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	633.0000	563.0000	(11.058)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	75.0000	91.0000	21.333	0	0	0
30/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,262.0000	5,366.0000	1.976	0	0	0
30/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,749.0000	3,643.0000	(2.827)	0	0	0
30/07/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,202.0000	8,307.0000	1.280	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.15	Call	Currency Future	1,024.0000	934.0000	(8.789)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	234.0000	270.0000	15.385	0	0	0
30/07/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
30/07/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,240.0000	3,341.0000	3.117	0	0	0
30/07/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
30/07/2009	\$ / R	2009/12/14	6.15	Call	Currency Future	1,957.0000	1,853.0000	(5.314)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,485.0000	3,587.0000	2.927	0	0	0
30/07/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	2,602.0000	2,496.0000	(4.074)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,087.0000	2,183.0000	4.600	0	0	0
30/07/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,289.0000	3,390.0000	3.071	0	0	0
30/07/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,026.0000	4,129.0000	2.558	0	0	0
30/07/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
30/07/2009	\$ / R	2009/12/14	14.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
30/07/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,522.0000	1,420.0000	(6.702)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
30/07/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,500.0000	3,394.0000	(3.029)	0	0	0
30/07/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
30/07/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,878.0000	3,981.0000	2.656	0	0	0
30/07/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,802.0000	2,902.0000	3.569	0	0	0
30/07/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,050.0000	1,133.0000	7.905	0	0	0
30/07/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	761.0000	684.0000	(10.118)	0	0	0
30/07/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
30/07/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
30/07/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
30/07/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
30/07/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	179.0000	209.0000	16.760	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,502.0000	2,396.0000	(4.237)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	176.0000	155.0000	(11.932)	0	0	0
30/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,901.0000	2,795.0000	(3.654)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
30/07/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,752.0000	7,858.0000	1.367	0	0	0
30/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,177.0000	1,262.0000	7.222	0	0	0
30/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,713.0000	1,807.0000	5.487	0	0	0
30/07/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	112.0000	100.0000	(10.714)	0	0	0
30/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	94.0000	84.0000	(10.638)	0	0	0
30/07/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,928.0000	4,031.0000	2.622	0	0	0
30/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,052.0000	8,157.0000	1.304	0	0	0
30/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	147.0000	173.0000	17.687	0	0	0
30/07/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,759.0000	5,864.0000	1.823	0	0	0
30/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	176.0000	155.0000	(11.932)	0	0	0
30/07/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,852.0000	7,958.0000	1.350	0	0	0
30/07/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,599.0000	3,494.0000	(2.917)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	796.0000	716.0000	(10.050)	0	0	0
30/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/07/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,945.0000	2,041.0000	4.936	0	0	0
30/07/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,249.0000	4,143.0000	(2.495)	0	0	0
30/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	984.0000	895.0000	(9.045)	0	0	0
30/07/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,149.0000	4,043.0000	(2.555)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	257.0000	227.0000	(11.673)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,026.0000	4,129.0000	2.558	0	0	0
30/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,899.0000	3,793.0000	(2.719)	0	0	0
30/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	808.0000	884.0000	9.406	0	0	0
30/07/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,099.0000	3,993.0000	(2.586)	0	0	0
30/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,854.0000	6,959.0000	1.532	0	0	0
30/07/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,621.0000	1,714.0000	5.737	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,351.0000	8,457.0000	1.269	0	0	0
30/07/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,014.0000	5,118.0000	2.074	0	0	0
30/07/2009	\$ / R	2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,618.0000	4,721.0000	2.230	0	0	0
30/07/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,321.0000	4,425.0000	2.407	0	0	0
30/07/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
30/07/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,717.0000	4,820.0000	2.184	0	0	0
30/07/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,113.0000	5,217.0000	2.034	0	0	0
30/07/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/07/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,829.0000	3,932.0000	2.690	0	0	0
30/07/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
30/07/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,212.0000	5,316.0000	1.995	0	0	0
30/07/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	120.0000	107.0000	(10.833)	0	0	0
30/07/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	0.0000	8,107.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	0.0000	6,112.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	0.0000	2,894.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	0.0000	3,893.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	0.0000	1,901.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	0.0000	80.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	0.0000	973.0000	100.000	0	0	0
30/07/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R	2010/03/15			Currency Future	8.2344	8.1257	(1.320)	8.2000	8.2000	2,242
30/07/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	767.0000	842.0000	9.778	0	0	0
30/07/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,012.0000	5,118.0000	2.115	0	0	0
30/07/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,397.0000	2,289.0000	(4.506)	0	0	0
30/07/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	596.0000	548.0000	(8.054)	0	0	0
30/07/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,357.0000	5,463.0000	1.979	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	511.0000	572.0000	11.937	0	0	0
30/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,777.0000	1,873.0000	5.402	0	0	0
30/07/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	0.0000	511.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	802.0000	878.0000	9.476	0	0	0
30/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	97.0000	91.0000	(6.186)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	212.0000	198.0000	(6.604)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	212.0000	198.0000	(6.604)	0	0	0
30/07/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,585.0000	4,476.0000	(2.377)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	0.0000	636.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	457.0000	513.0000	12.254	0	0	0
30/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,602.0000	1,695.0000	5.805	0	0	0
30/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,262.0000	3,366.0000	3.188	0	0	0
30/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,167.0000	3,269.0000	3.221	0	0	0
30/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,777.0000	1,873.0000	5.402	0	0	0
30/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,090.0000	2,982.0000	(3.495)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	236.0000	221.0000	(6.356)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
30/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,414.0000	2,513.0000	4.101	0	0	0
30/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,648.0000	3,752.0000	2.851	0	0	0
30/07/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,455.0000	5,562.0000	1.962	0	0	0
30/07/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,185.0000	7,293.0000	1.503	0	0	0
30/07/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	574.0000	529.0000	(7.840)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,071.0000	3,174.0000	3.354	0	0	0
30/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,214.0000	3,317.0000	3.205	0	0	0
30/07/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,304.0000	1,393.0000	6.825	0	0	0
30/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
30/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	196.0000	184.0000	(6.122)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	289.0000	269.0000	(6.920)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,745.0000	3,849.0000	2.777	0	0	0
30/07/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,231.0000	4,335.0000	2.458	0	0	0
30/07/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
30/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,024.0000	1,107.0000	8.105	0	0	0
30/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
30/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,834.0000	4,726.0000	(2.234)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	298.0000	277.0000	(7.047)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,911.0000	2,008.0000	5.076	0	0	0
30/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,167.0000	3,269.0000	3.221	0	0	0
30/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,740.0000	2,841.0000	3.686	0	0	0
30/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,263.0000	1,351.0000	6.968	0	0	0
30/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	540.0000	603.0000	11.667	0	0	0
30/07/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	986.0000	1,068.0000	8.316	0	0	0
30/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	103.0000	97.0000	(5.825)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	95.0000	90.0000	(5.263)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,388.0000	1,478.0000	6.484	0	0	0
30/07/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,339.0000	3,230.0000	(3.264)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	236.0000	221.0000	(6.356)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,119.0000	3,222.0000	3.302	0	0	0
30/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,949.0000	6,056.0000	1.799	0	0	0
30/07/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,102.0000	1,187.0000	7.713	0	0	0
30/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,602.0000	1,695.0000	5.805	0	0	0
30/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	436.0000	404.0000	(7.339)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,358.0000	3,462.0000	3.097	0	0	0
30/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,301.0000	3,404.0000	3.120	0	0	0
30/07/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,862.0000	1,760.0000	(5.478)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	17,961
30/07/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,214.0000	3,317.0000	3.205	0	0	0
30/07/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,139.0000	2,236.0000	4.535	0	0	0
30/07/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,822.0000	1,918.0000	5.269	0	0	0
30/07/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,321.0000	2,420.0000	4.265	0	0	0
30/07/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	173.0000	162.0000	(6.358)	0	0	0
30/07/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,632.0000	1,533.0000	(6.066)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	201.0000	189.0000	(5.970)	0	0	0
30/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	177.0000	166.0000	(6.215)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
30/07/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
30/07/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,866.0000	1,963.0000	5.198	0	0	0
30/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,093.0000	2,191.0000	4.682	0	0	0
30/07/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
30/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
30/07/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,816.0000	4,922.0000	2.201	0	0	0
30/07/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,523.0000	4,628.0000	2.321	0	0	0
30/07/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,474.0000	4,579.0000	2.347	0	0	0
30/07/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	206.0000	193.0000	(6.311)	0	0	28,101
30/07/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	632.0000	702.0000	11.076	0	0	0
30/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	370.0000	344.0000	(7.027)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	272.0000	254.0000	(6.618)	0	0	0
30/07/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,801.0000	5,908.0000	1.845	0	0	0
30/07/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	156.0000	146.0000	(6.410)	0	0	0
30/07/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,222.0000	1,310.0000	7.201	0	0	0
30/07/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	516.0000	478.0000	(7.364)	0	0	0
30/07/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	395.0000	366.0000	(7.342)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,976.0000	3,078.0000	3.427	0	0	0
30/07/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	316.0000	294.0000	(6.962)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	80.0000	76.0000	(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
30/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,151.0000	2,043.0000	(5.021)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,411.0000	1,316.0000	(6.733)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	307.0000	286.0000	(6.840)	0	0	17,961
30/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	911.0000	991.0000	8.782	0	0	0
30/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,063.0000	1,147.0000	7.902	0	0	0
30/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,024.0000	3,126.0000	3.373	0	0	0
30/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,258.0000	5,365.0000	2.035	0	0	0
30/07/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,963.0000	5,069.0000	2.136	0	0	0
30/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	76.0000	91.0000	19.737	0	0	0
30/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	280.0000	261.0000	(6.786)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,890.0000	3,995.0000	2.699	0	0	0
30/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,243.0000	1,153.0000	(7.241)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,929.0000	3,031.0000	3.482	0	0	0
30/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	665.0000	736.0000	10.677	0	0	0
30/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,093.0000	2,191.0000	4.682	0	0	0
30/07/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	108.0000	127.0000	17.593	0	0	0
30/07/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	422.0000	391.0000	(7.346)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	359.0000	333.0000	(7.242)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	243.0000	227.0000	(6.584)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,793.0000	3,898.0000	2.768	0	0	0
30/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	206.0000	193.0000	(6.311)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,140.0000	3,032.0000	(3.439)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,348.0000	2,240.0000	(4.600)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	28,101
30/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	499.0000	462.0000	(7.415)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,558.0000	1,651.0000	5.969	0	0	0
30/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	196.0000	184.0000	(6.122)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,209.0000	5,315.0000	2.035	0	0	0
30/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,696.0000	3,801.0000	2.841	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,822.0000	1,918.0000	5.269	0	0	0
30/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,182.0000	1,269.0000	7.360	0	0	0
30/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	665.0000	611.0000	(8.120)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	451.0000	418.0000	(7.317)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,002.0000	2,099.0000	4.845	0	0	0
30/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	177.0000	166.0000	(6.215)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	270.0000	314.0000	16.296	0	0	0
30/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,134.0000	4,238.0000	2.516	0	0	0
30/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,911.0000	2,008.0000	5.076	0	0	0
30/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,455.0000	3,558.0000	2.981	0	0	0
30/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	337.0000	313.0000	(7.122)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	855.0000	789.0000	(7.719)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	430.0000	485.0000	12.791	0	0	0
30/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,111.0000	5,217.0000	2.074	0	0	0
30/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,085.0000	4,189.0000	2.546	0	0	0
30/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	408.0000	378.0000	(7.353)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,406.0000	3,510.0000	3.053	0	0	0
30/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,976.0000	3,078.0000	3.427	0	0	0
30/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,553.0000	2,653.0000	3.917	0	0	0
30/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,433.0000	7,541.0000	1.453	0	0	0
30/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	838.0000	915.0000	9.189	0	0	0
30/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	874.0000	953.0000	9.039	0	0	0
30/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,740.0000	2,841.0000	3.686	0	0	0
30/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,310.0000	3,414.0000	3.142	0	0	0
30/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,182.0000	1,269.0000	7.360	0	0	0
30/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,787.0000	2,888.0000	3.624	0	0	0
30/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	257.0000	240.0000	(6.615)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	214.0000	253.0000	18.224	0	0	0
30/07/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,587.0000	1,488.0000	(6.238)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,914.0000	5,020.0000	2.157	0	0	0
30/07/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	641.0000	589.0000	(8.112)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	84.0000	79.0000	(5.952)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	97.0000	91.0000	(6.186)	0	0	0
30/07/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
30/07/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,346.0000	1,436.0000	6.686	0	0	0
30/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,503.0000	3,607.0000	2.969	0	0	0
30/07/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	280.0000	261.0000	(6.786)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,262.0000	3,366.0000	3.188	0	0	0
30/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,472.0000	1,564.0000	6.250	0	0	0
30/07/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	825.0000	761.0000	(7.758)	0	0	0
30/07/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	186.0000	175.0000	(5.914)	0	0	0
30/07/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,599.0000	3,704.0000	2.917	0	0	0
30/07/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,263.0000	1,351.0000	6.968	0	0	0
30/07/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
30/07/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	291.0000	336.0000	15.464	0	0	0
30/07/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	298.0000	277.0000	(7.047)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,346.0000	1,436.0000	6.686	0	0	0
30/07/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	121.0000	114.0000	(5.785)	0	0	0
30/07/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,328.0000	4,433.0000	2.426	0	0	0
30/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,182.0000	4,287.0000	2.511	0	0	0
30/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,737.0000	3,628.0000	(2.917)	0	0	0
30/07/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	71.0000	67.0000	(5.634)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	316.0000	294.0000	(6.962)	0	0	0
30/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,645.0000	1,739.0000	5.714	0	0	0
30/07/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
30/07/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,307.0000	5,414.0000	2.016	0	0	0
30/07/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
30/07/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	47.0000	57.0000	21.277	0	0	0
30/07/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
30/07/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,842.0000	3,946.0000	2.707	0	0	0
30/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	383.0000	355.0000	(7.311)	0	0	0
30/07/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,160.0000	5,266.0000	2.054	0	0	0
30/07/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	949.0000	878.0000	(7.482)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,743.0000	2,635.0000	(3.937)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,086.0000	1,009.0000	(7.090)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,289.0000	3,181.0000	(3.284)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	483.0000	541.0000	12.008	0	0	0
30/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	534.0000	494.0000	(7.491)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,367.0000	2,466.0000	4.183	0	0	0
30/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	405.0000	458.0000	13.086	0	0	0
30/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,689.0000	1,783.0000	5.565	0	0	0
30/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,036.0000	4,141.0000	2.602	0	0	0
30/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	618.0000	567.0000	(8.252)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	600.0000	668.0000	11.333	0	0	0
30/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	264.0000	247.0000	(6.439)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	152.0000	142.0000	(6.579)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	127.0000	119.0000	(6.299)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,024.0000	3,126.0000	3.373	0	0	0
30/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	689.0000	634.0000	(7.983)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,769.0000	1,668.0000	(5.709)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,545.0000	2,437.0000	(4.244)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,200.0000	2,092.0000	(4.909)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,430.0000	1,521.0000	6.364	0	0	0
30/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,645.0000	1,739.0000	5.714	0	0	0
30/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	141.0000	132.0000	(6.383)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,693.0000	2,794.0000	3.750	0	0	0
30/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	137.0000	128.0000	(6.569)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,279.0000	4,384.0000	2.454	0	0	0
30/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,388.0000	3,280.0000	(3.188)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,190.0000	3,082.0000	(3.386)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	948.0000	1,029.0000	8.544	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,406.0000	5,512.0000	1.961	0	0	0
30/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	272.0000	254.0000	(6.618)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	982.0000	910.0000	(7.332)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,537.0000	3,429.0000	(3.053)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,646.0000	2,747.0000	3.817	0	0	0
30/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	141.0000	132.0000	(6.383)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	348.0000	323.0000	(7.184)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,815.0000	1,714.0000	(5.565)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,506.0000	2,606.0000	3.990	0	0	0
30/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	152.0000	183.0000	20.395	0	0	0
30/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	348.0000	323.0000	(7.184)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,047.0000	2,145.0000	4.787	0	0	0
30/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,063.0000	1,147.0000	7.902	0	0	0
30/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,182.0000	4,287.0000	2.511	0	0	0
30/07/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	31.0000	38.0000	22.581	0	0	0
30/07/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	182.0000	171.0000	(6.044)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	134.0000	125.0000	(6.716)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	223.0000	209.0000	(6.278)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	99.0000	117.0000	18.182	0	0	0
30/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	482.0000	446.0000	(7.469)	0	0	0
30/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	466.0000	432.0000	(7.296)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	257.0000	240.0000	(6.615)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,553.0000	2,653.0000	3.917	0	0	0
30/07/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	381.0000	432.0000	13.386	0	0	0
30/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
30/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,454.0000	1,359.0000	(6.534)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,677.0000	1,577.0000	(5.963)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	698.0000	771.0000	10.458	0	0	0
30/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	121.0000	114.0000	(5.785)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	137.0000	128.0000	(6.569)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	715.0000	658.0000	(7.972)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
30/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,284.0000	1,193.0000	(7.087)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	43.0000	52.0000	20.930	0	0	0
30/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	732.0000	806.0000	10.109	0	0	0
30/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,834.0000	2,936.0000	3.599	0	0	0
30/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,460.0000	2,559.0000	4.024	0	0	0
30/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,047.0000	2,145.0000	4.787	0	0	0
30/07/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,299.0000	2,190.0000	(4.741)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	70.0000	83.0000	18.571	0	0	0
30/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,644.0000	2,536.0000	(4.085)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	164.0000	153.0000	(6.707)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	191.0000	179.0000	(6.283)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	182.0000	171.0000	(6.044)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	357.0000	407.0000	14.006	0	0	0
30/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	326.0000	303.0000	(7.055)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,472.0000	1,564.0000	6.250	0	0	0
30/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,787.0000	2,888.0000	3.624	0	0	0
30/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,603.0000	5,710.0000	1.910	0	0	0
30/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,061.0000	5,168.0000	2.114	0	0	0
30/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	251.0000	292.0000	16.335	0	0	0
30/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	741.0000	683.0000	(7.827)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,637.0000	3,529.0000	(2.969)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	128.0000	153.0000	19.531	0	0	0
30/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,899.0000	6,006.0000	1.814	0	0	0
30/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,506.0000	2,606.0000	3.990	0	0	0
30/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,939.0000	4,044.0000	2.666	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,142.0000	1,228.0000	7.531	0	0	0
30/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,669.0000	4,775.0000	2.270	0	0	0
30/07/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	83.0000	99.0000	19.277	0	0	0
30/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,230.0000	2,328.0000	4.395	0	0	0
30/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,599.0000	2,700.0000	3.886	0	0	0
30/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	173.0000	162.0000	(6.358)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,793.0000	2,685.0000	(3.867)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,368.0000	1,275.0000	(6.798)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,488.0000	3,379.0000	(3.125)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,880.0000	7,988.0000	1.371	0	0	0
30/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,929.0000	3,031.0000	3.482	0	0	0
30/07/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,956.0000	2,054.0000	5.010	0	0	0
30/07/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	197.0000	234.0000	18.782	0	0	0
30/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,139.0000	2,236.0000	4.535	0	0	0
30/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	885.0000	818.0000	(7.571)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,460.0000	2,559.0000	4.024	0	0	0
30/07/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,388.0000	1,478.0000	6.484	0	0	0
30/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	127.0000	119.0000	(6.299)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,980.0000	8,087.0000	1.341	0	0	0
30/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,079.0000	8,187.0000	1.337	0	0	0
30/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	160.0000	149.0000	(6.875)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,002.0000	2,099.0000	4.845	0	0	0
30/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	917.0000	848.0000	(7.525)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,836.0000	3,728.0000	(2.815)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,377.0000	4,482.0000	2.399	0	0	0
30/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,276.0000	2,374.0000	4.306	0	0	0
30/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	232.0000	272.0000	17.241	0	0	0
30/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	166.0000	199.0000	19.880	0	0	0
30/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,693.0000	2,794.0000	3.750	0	0	0
30/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	186.0000	175.0000	(5.914)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,767.0000	4,873.0000	2.224	0	0	0
30/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,135.0000	4,027.0000	(2.612)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,036.0000	3,927.0000	(2.701)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,881.0000	2,983.0000	3.540	0	0	0
30/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	217.0000	204.0000	(5.991)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,496.0000	2,388.0000	(4.327)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,276.0000	2,374.0000	4.306	0	0	0
30/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	164.0000	153.0000	(6.707)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	181.0000	216.0000	19.337	0	0	0
30/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,050.0000	975.0000	(7.143)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,733.0000	1,828.0000	5.482	0	0	0
30/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,751.0000	5,858.0000	1.861	0	0	0
30/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,016.0000	942.0000	(7.283)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
30/07/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,184.0000	2,282.0000	4.487	0	0	0
30/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,696.0000	3,801.0000	2.841	0	0	0
30/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,909.0000	1,806.0000	(5.395)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,542.0000	1,445.0000	(6.291)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	160.0000	149.0000	(6.875)	0	0	0
30/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,230.0000	2,328.0000	4.395	0	0	0
30/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,425.0000	4,530.0000	2.373	0	0	0
30/07/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	3,988.0000	4,092.0000	2.608	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	89.0000	84.0000	(5.618)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
30/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,718.0000	4,824.0000	2.247	0	0	0
30/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	58.0000	69.0000	18.966	0	0	0
30/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,504.0000	5,611.0000	1.944	0	0	0
30/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,998.0000	6,105.0000	1.784	0	0	0
30/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,344.0000	6,451.0000	1.687	0	0	0
30/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,196.0000	6,302.0000	1.711	0	0	0
30/07/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,097.0000	6,204.0000	1.755	0	0	0
30/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,377.0000	8,485.0000	1.289	0	0	0
30/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
30/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,250.0000	2,141.0000	(4.844)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,886.0000	3,778.0000	(2.779)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	796.0000	734.0000	(7.789)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	250.0000	233.0000	(6.800)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,185.0000	4,077.0000	(2.581)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,786.0000	3,678.0000	(2.853)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,515.0000	1,608.0000	6.139	0	0	0
30/07/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	223.0000	209.0000	(6.278)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,427.0000	8,535.0000	1.282	0	0	0
30/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,842.0000	2,734.0000	(3.800)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,245.0000	6,352.0000	1.713	0	0	0
30/07/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	38.0000	47.0000	23.684	0	0	0
30/07/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,455.0000	3,558.0000	2.981	0	0	0
30/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,723.0000	1,622.0000	(5.862)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	52.0000	63.0000	21.154	0	0	0
30/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/07/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,443.0000	6,549.0000	1.645	0	0	0
30/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,865.0000	4,971.0000	2.179	0	0	0
30/07/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,228.0000	8,336.0000	1.313	0	0	0
30/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,702.0000	5,809.0000	1.877	0	0	0
30/07/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,850.0000	5,957.0000	1.829	0	0	0
30/07/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,239.0000	3,131.0000	(3.334)	0	0	0
30/07/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,648.0000	3,752.0000	2.851	0	0	0
30/07/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,551.0000	3,655.0000	2.929	0	0	0
30/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,327.0000	8,435.0000	1.297	0	0	0
30/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,694.0000	2,586.0000	(4.009)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,892.0000	2,784.0000	(3.734)	0	0	0
30/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,689.0000	1,783.0000	5.565	0	0	0
30/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
30/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,146.0000	6,253.0000	1.741	0	0	0
30/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,687.0000	3,578.0000	(2.956)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,129.0000	8,236.0000	1.316	0	0	0
30/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,595.0000	2,487.0000	(4.162)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	312.0000	359.0000	15.064	0	0	0
30/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,041.0000	2,933.0000	(3.551)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,235.0000	4,127.0000	(2.550)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,179.0000	8,286.0000	1.308	0	0	0
30/07/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,831.0000	7,939.0000	1.379	0	0	0
30/07/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,587.0000	3,479.0000	(3.011)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,930.0000	8,038.0000	1.362	0	0	0
30/07/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	118.0000	140.0000	18.644	0	0	0
30/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,936.0000	3,828.0000	(2.744)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
30/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,162.0000	1,079.0000	(7.143)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,202.0000	1,115.0000	(7.238)	0	0	0
30/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,956.0000	1,853.0000	(5.266)	0	0	0
30/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,393.0000	6,500.0000	1.674	0	0	0
30/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,942.0000	2,833.0000	(3.705)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,102.0000	1,995.0000	(5.090)	0	0	0
30/07/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,085.0000	3,977.0000	(2.644)	0	0	0
30/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
30/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,053.0000	1,947.0000	(5.163)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,326.0000	1,233.0000	(7.014)	0	0	0
30/07/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	91.0000	108.0000	18.681	0	0	0
30/07/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
30/07/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,781.0000	7,889.0000	1.388	0	0	0
30/07/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	0.0000	8,137.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	0.0000	2,883.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	0.0000	1,900.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	0.0000	24.0000	100.000	0	0	0
30/07/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	0.0000	1,043.0000	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
30/07/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	0.0000	6,154.0000	100.000	0	0	0
30/07/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	0.0000	30.0000	100.000	0	0	0
30/07/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	0.0000	168.0000	100.000	0	0	0
30/07/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	0.0000	3,877.0000	100.000	0	0	0
30/07/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
30/07/2009	\$ / R	2010/06/14			Currency Future	8.3675	8.2552	(1.342)	0.0000	0.0000	0
30/07/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	627.0000	585.0000	(6.699)	0	0	0
30/07/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	479.0000	448.0000	(6.472)	0	0	0
30/07/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,112.0000	1,193.0000	7.284	0	0	0
30/07/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,887.0000	1,982.0000	5.034	0	0	0
30/07/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,465.0000	1,554.0000	6.075	0	0	0
30/07/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	929.0000	1,005.0000	8.181	0	0	0
30/07/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
30/07/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,305.0000	1,390.0000	6.513	0	0	0
30/07/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	139.0000	132.0000	(5.036)	0	0	0
30/07/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	547.0000	511.0000	(6.581)	0	0	0
30/07/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,509.0000	2,609.0000	3.986	0	0	0
30/07/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	422.0000	395.0000	(6.398)	0	0	0
30/07/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,771.0000	3,877.0000	2.811	0	0	0
30/07/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	227.0000	214.0000	(5.727)	0	0	0
30/07/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,183.0000	7,293.0000	1.531	0	0	0
30/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	365.0000	342.0000	(6.301)	0	0	0
30/07/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	101.0000	96.0000	(4.950)	0	0	0
30/07/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	352.0000	397.0000	12.784	0	0	0
30/07/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
30/07/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	126.0000	143.0000	13.492	0	0	0
30/07/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	522.0000	579.0000	10.920	0	0	0
30/07/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,492.0000	4,598.0000	2.360	0	0	0
30/07/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,547.0000	1,637.0000	5.818	0	0	0
30/07/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,733.0000	4,841.0000	2.282	0	0	0
30/07/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	232.0000	218.0000	(6.034)	0	0	0
30/07/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	682.0000	635.0000	(6.891)	0	0	0
30/07/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,915.0000	4,021.0000	2.708	0	0	0
30/07/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	202.0000	234.0000	15.842	0	0	0
30/07/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,493.0000	1,399.0000	(6.296)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	790.0000	734.0000	(7.089)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,676.0000	3,781.0000	2.856	0	0	0
30/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,219.0000	1,139.0000	(6.563)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,396.0000	2,286.0000	(4.591)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,412.0000	1,320.0000	(6.516)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	759.0000	829.0000	9.223	0	0	0
30/07/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	21,978
30/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,011.0000	4,117.0000	2.643	0	0	0
30/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,073.0000	5,181.0000	2.129	0	0	0
30/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	145.0000	165.0000	13.793	0	0	0
30/07/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
30/07/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
30/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	664.0000	730.0000	9.940	0	0	0
30/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	577.0000	539.0000	(6.586)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,074.0000	1,154.0000	7.449	0	0	0
30/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,027.0000	957.0000	(6.816)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,107.0000	4,213.0000	2.581	0	0	0
30/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,464.0000	2,563.0000	4.018	0	0	0
30/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	860.0000	933.0000	8.488	0	0	0
30/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	237.0000	223.0000	(5.907)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	310.0000	352.0000	13.548	0	0	0
30/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
30/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,391.0000	3,495.0000	3.067	0	0	0
30/07/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	792.0000	864.0000	9.091	0	0	0
30/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	455.0000	426.0000	(6.374)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,974.0000	2,070.0000	4.863	0	0	0
30/07/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	247.0000	232.0000	(6.073)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	167.0000	158.0000	(5.389)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	702.0000	653.0000	(6.980)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,425.0000	1,512.0000	6.105	0	0	0
30/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,188.0000	1,271.0000	6.987	0	0	0
30/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,801.0000	1,894.0000	5.164	0	0	0
30/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	402.0000	376.0000	(6.468)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,708.0000	5,817.0000	1.910	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,155.0000	3,258.0000	3.265	0	0	0
30/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	158.0000	150.0000	(5.063)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	222.0000	209.0000	(5.856)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	340.0000	320.0000	(5.882)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	392.0000	367.0000	(6.378)	0	0	26,596
30/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	383.0000	359.0000	(6.266)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,628.0000	3,733.0000	2.894	0	0	0
30/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	173.0000	163.0000	(5.780)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,249.0000	3,353.0000	3.201	0	0	0
30/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,555.0000	2,654.0000	3.875	0	0	0
30/07/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,673.0000	1,765.0000	5.499	0	0	0
30/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,425.0000	1,512.0000	6.105	0	0	0
30/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,465.0000	1,554.0000	6.075	0	0	0
30/07/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,251.0000	4,357.0000	2.494	0	0	0
30/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,171.0000	5,279.0000	2.089	0	0	0
30/07/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	153.0000	145.0000	(5.229)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	894.0000	969.0000	8.389	0	0	0
30/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,329.0000	2,427.0000	4.208	0	0	0
30/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,384.0000	1,471.0000	6.286	0	0	0
30/07/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,868.0000	4,756.0000	(2.301)	0	0	0
30/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,485.0000	3,590.0000	3.013	0	0	0
30/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	577.0000	637.0000	10.399	0	0	0
30/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	562.0000	524.0000	(6.762)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	492.0000	460.0000	(6.504)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	445.0000	497.0000	11.685	0	0	0
30/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	744.0000	692.0000	(6.989)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,062.0000	2,159.0000	4.704	0	0	0
30/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,974.0000	2,070.0000	4.863	0	0	0
30/07/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,062.0000	3,164.0000	3.331	0	0	0
30/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	292.0000	275.0000	(5.822)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
30/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	82.0000	78.0000	(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
30/07/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	610.0000	569.0000	(6.721)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,240.0000	2,337.0000	4.330	0	0	0
30/07/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,344.0000	1,430.0000	6.399	0	0	0
30/07/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,954.0000	6,063.0000	1.831	0	0	0
30/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	392.0000	367.0000	(6.378)	0	0	2,557
30/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	258.0000	243.0000	(5.814)	0	0	0
30/07/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,376.0000	3,264.0000	(3.318)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,300.0000	2,190.0000	(4.783)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	549.0000	608.0000	10.747	0	0	0
30/07/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	412.0000	386.0000	(6.311)	0	0	0
30/07/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,430.0000	7,540.0000	1.480	0	0	0
30/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	57.0000	66.0000	15.789	0	0	0
30/07/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	280.0000	264.0000	(5.714)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,589.0000	1,679.0000	5.664	0	0	0
30/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,196.0000	2,293.0000	4.417	0	0	0
30/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,829.0000	2,931.0000	3.606	0	0	0
30/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	348.0000	327.0000	(6.034)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	263.0000	248.0000	(5.703)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	86.0000	99.0000	15.116	0	0	0
30/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,924.0000	1,821.0000	(5.353)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	767.0000	713.0000	(7.040)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,001.0000	1,079.0000	7.792	0	0	0
30/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,631.0000	1,722.0000	5.579	0	0	0
30/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,018.0000	2,114.0000	4.757	0	0	0
30/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
30/07/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
30/07/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	826.0000	898.0000	8.717	0	0	0
30/07/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	519.0000	484.0000	(6.744)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	298.0000	281.0000	(5.705)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	286.0000	269.0000	(5.944)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	197.0000	186.0000	(5.584)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	634.0000	698.0000	10.095	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,931.0000	2,026.0000	4.920	0	0	0
30/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	123.0000	116.0000	(5.691)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	290.0000	330.0000	13.793	0	0	0
30/07/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,415.0000	5,523.0000	1.994	0	0	0
30/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	813.0000	756.0000	(7.011)	0	0	0
30/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,618.0000	4,506.0000	(2.425)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,443.0000	4,550.0000	2.408	0	0	0
30/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	292.0000	275.0000	(5.822)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,155.0000	4,261.0000	2.551	0	0	0
30/07/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	155.0000	176.0000	13.548	0	0	0
30/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	318.0000	299.0000	(5.975)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,128.0000	3,017.0000	(3.549)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	155.0000	147.0000	(5.161)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	496.0000	551.0000	11.089	0	0	0
30/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	969.0000	903.0000	(6.811)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,057.0000	986.0000	(6.717)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,704.0000	1,604.0000	(5.869)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/07/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	357.0000	335.0000	(6.162)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,373.0000	1,281.0000	(6.701)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	605.0000	667.0000	10.248	0	0	0
30/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	727.0000	796.0000	9.491	0	0	0
30/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,844.0000	1,938.0000	5.098	0	0	0
30/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	862.0000	802.0000	(6.961)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,438.0000	3,542.0000	3.025	0	0	0
30/07/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	645.0000	601.0000	(6.822)	0	0	0
30/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	333.0000	313.0000	(6.006)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,758.0000	1,851.0000	5.290	0	0	0
30/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,525.0000	3,413.0000	(3.177)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,534.0000	1,439.0000	(6.193)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
30/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,715.0000	1,808.0000	5.423	0	0	0
30/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,120.0000	1,045.0000	(6.696)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,204.0000	2,095.0000	(4.946)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	113.0000	107.0000	(5.310)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	318.0000	299.0000	(5.975)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	252.0000	290.0000	15.079	0	0	0
30/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,227.0000	3,116.0000	(3.440)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,296.0000	3,400.0000	3.155	0	0	0
30/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
30/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,178.0000	3,066.0000	(3.524)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,395.0000	4,502.0000	2.435	0	0	0
30/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	164.0000	155.0000	(5.488)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	311.0000	293.0000	(5.788)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
30/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,366.0000	5,474.0000	2.013	0	0	0
30/07/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	593.0000	553.0000	(6.745)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,506.0000	1,595.0000	5.910	0	0	0
30/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,801.0000	1,894.0000	5.164	0	0	0
30/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	325.0000	306.0000	(5.846)	0	0	0
30/07/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	723.0000	672.0000	(7.054)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	29,153
30/07/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	374.0000	351.0000	(6.150)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,547.0000	1,637.0000	5.818	0	0	0
30/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	837.0000	779.0000	(6.930)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	116.0000	110.0000	(5.172)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,758.0000	1,851.0000	5.290	0	0	0
30/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,252.0000	2,143.0000	(4.840)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	965.0000	1,042.0000	7.979	0	0	0
30/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,299.0000	4,405.0000	2.466	0	0	0
30/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	130.0000	124.0000	(4.615)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	182.0000	173.0000	(4.945)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	80.0000	92.0000	15.000	0	0	0
30/07/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	533.0000	497.0000	(6.754)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	365.0000	342.0000	(6.301)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	325.0000	306.0000	(5.846)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,963.0000	4,069.0000	2.675	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,882.0000	2,772.0000	(3.817)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,927.0000	5,035.0000	2.192	0	0	0
30/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,122.0000	5,230.0000	2.109	0	0	0
30/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,107.0000	2,203.0000	4.556	0	0	0
30/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	470.0000	524.0000	11.489	0	0	0
30/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	95.0000	90.0000	(5.263)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	330.0000	374.0000	13.333	0	0	0
30/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,872.0000	3,760.0000	(2.893)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,015.0000	3,117.0000	3.383	0	0	0
30/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	166.0000	188.0000	13.253	0	0	0
30/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	998.0000	930.0000	(6.814)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,419.0000	2,518.0000	4.093	0	0	0
30/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,333.0000	1,243.0000	(6.752)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	421.0000	471.0000	11.876	0	0	0
30/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	274.0000	259.0000	(5.474)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	305.0000	287.0000	(5.902)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,773.0000	3,661.0000	(2.968)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,541.0000	2,431.0000	(4.329)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	117.0000	134.0000	14.530	0	0	0
30/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	888.0000	826.0000	(6.982)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,844.0000	1,938.0000	5.098	0	0	0
30/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,887.0000	1,982.0000	5.034	0	0	0
30/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
30/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	108.0000	124.0000	14.815	0	0	0
30/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	433.0000	405.0000	(6.467)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	311.0000	293.0000	(5.788)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,784.0000	2,674.0000	(3.951)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,618.0000	1,521.0000	(5.995)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,674.0000	3,562.0000	(3.048)	0	0	0
30/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,122.0000	8,232.0000	1.354	0	0	0
30/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,052.0000	6,161.0000	1.801	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	263.0000	248.0000	(5.703)	0	0	0
30/07/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,059.0000	4,165.0000	2.611	0	0	0
30/07/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,426.0000	3,314.0000	(3.269)	0	0	0
30/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	252.0000	237.0000	(5.952)	0	0	0
30/07/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	252.0000	237.0000	(5.952)	0	0	0
30/07/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
30/07/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	242.0000	228.0000	(5.785)	0	0	0
30/07/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
30/07/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
30/07/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	170.0000	161.0000	(5.294)	0	0	0
30/07/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,024.0000	8,133.0000	1.358	0	0	0
30/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,196.0000	2,293.0000	4.417	0	0	0
30/07/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,108.0000	3,211.0000	3.314	0	0	0
30/07/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,285.0000	2,382.0000	4.245	0	0	0
30/07/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,265.0000	1,350.0000	6.719	0	0	0
30/07/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,285.0000	2,382.0000	4.245	0	0	0
30/07/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
30/07/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
30/07/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
30/07/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
30/07/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
30/07/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,444.0000	2,335.0000	(4.460)	0	0	0
30/07/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
30/07/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,202.0000	3,305.0000	3.217	0	0	0
30/07/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,600.0000	2,700.0000	3.846	0	0	0
30/07/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,203.0000	4,309.0000	2.522	0	0	0
30/07/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
30/07/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
30/07/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
30/07/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
30/07/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	2,061.0000	1,956.0000	(5.095)	0	0	0
30/07/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	269.0000	253.0000	(5.948)	0	0	0
30/07/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,833.0000	2,723.0000	(3.883)	0	0	0
30/07/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,025.0000	5,132.0000	2.129	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,317.0000	5,425.0000	2.031	0	0	0
30/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,150.0000	6,259.0000	1.772	0	0	0
30/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,576.0000	1,479.0000	(6.155)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,150.0000	1,232.0000	7.130	0	0	0
30/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,925.0000	8,035.0000	1.388	0	0	0
30/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	218.0000	205.0000	(5.963)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,151.0000	2,248.0000	4.510	0	0	0
30/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,880.0000	1,777.0000	(5.479)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	235.0000	270.0000	14.894	0	0	0
30/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,444.0000	6,554.0000	1.707	0	0	0
30/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	258.0000	243.0000	(5.814)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,830.0000	4,938.0000	2.236	0	0	0
30/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,199.0000	6,308.0000	1.758	0	0	0
30/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,931.0000	2,821.0000	(3.753)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,226.0000	1,310.0000	6.852	0	0	0
30/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,240.0000	2,337.0000	4.330	0	0	0
30/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,867.0000	3,973.0000	2.741	0	0	0
30/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
30/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	505.0000	472.0000	(6.535)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,022.0000	3,910.0000	(2.785)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	305.0000	287.0000	(5.902)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	120.0000	114.0000	(5.000)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
30/07/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	374.0000	421.0000	12.567	0	0	0
30/07/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,970.0000	1,866.0000	(5.279)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,493.0000	2,383.0000	(4.412)	0	0	0
30/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,417.0000	8,527.0000	1.307	0	0	0
30/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,374.0000	2,472.0000	4.128	0	0	0
30/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,823.0000	3,711.0000	(2.930)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,835.0000	1,733.0000	(5.559)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	93.0000	107.0000	15.054	0	0	0
30/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
30/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
30/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,030.0000	2,919.0000	(3.663)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	62.0000	72.0000	16.129	0	0	0
30/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	397.0000	446.0000	12.343	0	0	0
30/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,152.0000	1,075.0000	(6.684)	0	0	0
30/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,219.0000	5,328.0000	2.089	0	0	0
30/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,638.0000	2,528.0000	(4.170)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
30/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,088.0000	1,015.0000	(6.710)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	68.0000	78.0000	14.706	0	0	0
30/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	914.0000	851.0000	(6.893)	0	0	0
30/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,171.0000	8,281.0000	1.346	0	0	0
30/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,277.0000	3,165.0000	(3.418)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,747.0000	1,647.0000	(5.724)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	271.0000	310.0000	14.391	0	0	0
30/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,922.0000	3,024.0000	3.491	0	0	0
30/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	101.0000	115.0000	13.861	0	0	0
30/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,687.0000	2,577.0000	(4.094)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	177.0000	201.0000	13.559	0	0	0
30/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,475.0000	3,363.0000	(3.223)	0	0	0
30/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,038.0000	1,117.0000	7.611	0	0	0
30/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,347.0000	4,453.0000	2.438	0	0	0
30/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,782.0000	4,889.0000	2.238	0	0	0
30/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	134.0000	128.0000	(4.478)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	941.0000	876.0000	(6.908)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	444.0000	415.0000	(6.532)	0	0	21,978
30/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	99.0000	94.0000	(5.051)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	189.0000	179.0000	(5.291)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,574.0000	3,463.0000	(3.106)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,590.0000	2,480.0000	(4.247)	0	0	0
30/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,819.0000	3,925.0000	2.776	0	0	0
30/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,876.0000	2,977.0000	3.512	0	0	0
30/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,661.0000	1,562.0000	(5.960)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
30/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
30/07/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,269.0000	8,379.0000	1.330	0	0	0
30/07/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,875.0000	7,985.0000	1.397	0	0	0
30/07/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
30/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	383.0000	359.0000	(6.266)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,395.0000	6,504.0000	1.704	0	0	0
30/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,395.0000	6,504.0000	1.704	0	0	0
30/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,723.0000	3,611.0000	(3.008)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,443.0000	4,550.0000	2.408	0	0	0
30/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
30/07/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,220.0000	8,330.0000	1.338	0	0	0
30/07/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	5,905.0000	6,014.0000	1.846	0	0	0
30/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,466.0000	8,576.0000	1.299	0	0	0
30/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
30/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,736.0000	2,625.0000	(4.057)	0	0	0
30/07/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
30/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	222.0000	209.0000	(5.856)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,555.0000	2,654.0000	3.875	0	0	0
30/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,368.0000	8,478.0000	1.315	0	0	0
30/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,343.0000	3,447.0000	3.111	0	0	0
30/07/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,170.0000	4,059.0000	(2.662)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	467.0000	437.0000	(6.424)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,494.0000	6,603.0000	1.678	0	0	0
30/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,540.0000	4,647.0000	2.357	0	0	0
30/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,248.0000	6,357.0000	1.745	0	0	0
30/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	107.0000	102.0000	(4.673)	0	0	0
30/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	161.0000	152.0000	(5.590)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,295.0000	1,206.0000	(6.873)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,646.0000	2,746.0000	3.779	0	0	0
30/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,156.0000	2,048.0000	(5.009)	0	0	0
30/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	189.0000	217.0000	14.815	0	0	0
30/07/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
30/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,257.0000	1,172.0000	(6.762)	0	0	0
30/07/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	7,974.0000	8,084.0000	1.379	0	0	0
30/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	71.0000	67.0000	(5.634)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,922.0000	3,810.0000	(2.856)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,121.0000	4,009.0000	(2.718)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,297.0000	6,406.0000	1.731	0	0	0
30/07/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
30/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	213.0000	201.0000	(5.634)	0	0	0
30/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,003.0000	6,112.0000	1.816	0	0	0
30/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
30/07/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,791.0000	1,690.0000	(5.639)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,071.0000	3,959.0000	(2.751)	0	0	0
30/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	73.0000	85.0000	16.438	0	0	0
30/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,109.0000	2,002.0000	(5.073)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,624.0000	3,512.0000	(3.091)	0	0	0
30/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,968.0000	3,071.0000	3.470	0	0	0
30/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,079.0000	2,968.0000	(3.605)	0	0	0
30/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,879.0000	4,986.0000	2.193	0	0	0
30/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
30/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
30/07/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,220.0000	4,108.0000	(2.654)	0	0	0
30/07/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0
30/07/2009	\$ / R	2010/06/14	14.15	Put	Currency Future	5,856.0000	5,965.0000	1.861	0	0	0
30/07/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
30/07/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/07/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	7,826.0000	7,936.0000	1.406	0	0	0
30/07/2009	£ / R	2009/09/14			Currency Future	13.0635	12.9559	(0.824)	13.0200	12.9500	25,465
30/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	89.0000	75.0000	(15.730)	0	0	0
30/07/2009	£ / R	2009/09/14	19.35	Put	Currency Future	6,289.0000	6,396.0000	1.701	0	0	0
30/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,339.0000	6,446.0000	1.688	0	0	0
30/07/2009	£ / R	2009/09/14	12.95	Call	Currency Future	403.0000	340.0000	(15.633)	0	0	0
30/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,361.0000	2,465.0000	4.405	0	0	0
30/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,636.0000	1,736.0000	6.112	0	0	0
30/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,176.0000	1,269.0000	7.908	0	0	0
30/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,038.0000	8,145.0000	1.331	0	0	0
30/07/2009	£ / R	2009/09/14	11.35	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
30/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	330.0000	281.0000	(14.848)	0	0	0
30/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
30/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	17.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,089.0000	6,196.0000	1.757	0	0	0
30/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,841.0000	4,948.0000	2.210	0	0	0
30/07/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,403.0000	1,500.0000	6.914	0	0	0
30/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	74.0000	63.0000	(14.865)	0	0	0
30/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,636.0000	1,736.0000	6.112	0	0	0
30/07/2009	£ / R	2009/09/14	12.35	Put	Currency Future	98.0000	119.0000	21.429	0	0	0
30/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,088.0000	8,195.0000	1.323	0	0	0
30/07/2009	£ / R	2009/09/14	19.40	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
30/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	431.0000	366.0000	(15.081)	0	0	0
30/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
30/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
30/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	376.0000	319.0000	(15.160)	0	0	0
30/07/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,737.0000	1,632.0000	(6.045)	0	0	0
30/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,095.0000	4,201.0000	2.589	0	0	0
30/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,755.0000	2,860.0000	3.811	0	0	0
30/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
30/07/2009	£ / R	2009/09/14	12.00	Put	Currency Future	47.0000	57.0000	21.277	0	0	0
30/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	£ / R	2009/09/14	19.10	Put	Currency Future	6,039.0000	6,146.0000	1.772	0	0	0
30/07/2009	£ / R	2009/09/14	12.35	Call	Currency Future	811.0000	725.0000	(10.604)	0	0	0
30/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,262.0000	2,367.0000	4.642	0	0	0
30/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,965.0000	3,857.0000	(2.724)	0	0	0
30/07/2009	£ / R	2009/09/14	10.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
30/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,853.0000	2,959.0000	3.715	0	0	0
30/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,020.0000	927.0000	(9.118)	0	0	0
30/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,068.0000	2,961.0000	(3.488)	0	0	0
30/07/2009	£ / R	2009/09/14	13.00	Put	Currency Future	313.0000	363.0000	15.974	0	0	0
30/07/2009	£ / R	2009/09/14	9.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,919.0000	2,812.0000	(3.666)	0	0	0
30/07/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,349.0000	3,455.0000	3.165	0	0	0
30/07/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,952.0000	3,058.0000	3.591	0	0	0
30/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,361.0000	2,465.0000	4.405	0	0	0
30/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,002.0000	3,108.0000	3.531	0	0	0
30/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,311.0000	1,407.0000	7.323	0	0	0
30/07/2009	£ / R	2009/09/14	10.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,064.0000	3,957.0000	(2.633)	0	0	0
30/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,933.0000	1,827.0000	(5.484)	0	0	0
30/07/2009	£ / R	2009/09/14	12.95	Put	Currency Future	290.0000	334.0000	15.172	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
30/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	107.0000	90.0000	(15.888)	0	0	0
30/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
30/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,080.0000	1,974.0000	(5.096)	0	0	0
30/07/2009	£ / R	2009/09/14	21.35	Put	Currency Future	8,287.0000	8,395.0000	1.303	0	0	0
30/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	366.0000	425.0000	16.120	0	0	0
30/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,705.0000	2,811.0000	3.919	0	0	0
30/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,542.0000	1,641.0000	6.420	0	0	0
30/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,968.0000	2,861.0000	(3.605)	0	0	0
30/07/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	16.40	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	£ / R	2009/09/14	15.75	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/07/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,043.0000	1,134.0000	8.725	0	0	0
30/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,589.0000	1,689.0000	6.293	0	0	0
30/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	589.0000	513.0000	(12.903)	0	0	0
30/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,091.0000	5,198.0000	2.102	0	0	0
30/07/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,294.0000	4,400.0000	2.469	0	0	0
30/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	428.0000	492.0000	14.953	0	0	0
30/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,508.0000	2,613.0000	4.187	0	0	0
30/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,778.0000	1,880.0000	5.737	0	0	0
30/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
30/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,720.0000	2,613.0000	(3.934)	0	0	0
30/07/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,205.0000	1,103.0000	(8.465)	0	0	0
30/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,903.0000	3,009.0000	3.651	0	0	0
30/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,176.0000	1,269.0000	7.908	0	0	0
30/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	366.0000	425.0000	16.120	0	0	0
30/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	291.0000	248.0000	(14.777)	0	0	0
30/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,804.0000	2,909.0000	3.745	0	0	0
30/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	89.0000	75.0000	(15.730)	0	0	0
30/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,116.0000	2,220.0000	4.915	0	0	0
30/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	555.0000	481.0000	(13.333)	0	0	0
30/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	16.0000	14.0000	(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
30/07/2009	£ / R	2009/09/14	12.45	Put	Currency Future	120.0000	145.0000	20.833	0	0	0
30/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,000.0000	1,090.0000	9.000	0	0	0
30/07/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,846.0000	3,953.0000	2.782	0	0	0
30/07/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,715.0000	3,608.0000	(2.880)	0	0	0
30/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,508.0000	2,613.0000	4.187	0	0	0
30/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	461.0000	393.0000	(14.751)	0	0	0
30/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	114.0000	96.0000	(15.789)	0	0	0
30/07/2009	£ / R	2009/09/14	18.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,839.0000	5,946.0000	1.833	0	0	0
30/07/2009	£ / R	2009/09/14	11.90	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
30/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
30/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/09/14	16.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	268.0000	310.0000	15.672	0	0	0
30/07/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,982.0000	1,876.0000	(5.348)	0	0	0
30/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	330.0000	281.0000	(14.848)	0	0	0
30/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	192.0000	225.0000	17.188	0	0	0
30/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,018.0000	2,122.0000	5.154	0	0	0
30/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,018.0000	2,122.0000	5.154	0	0	0
30/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,438.0000	6,546.0000	1.678	0	0	0
30/07/2009	£ / R	2009/09/14	10.90	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
30/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,874.0000	1,976.0000	5.443	0	0	0
30/07/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,178.0000	2,072.0000	(4.867)	0	0	0
30/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,038.0000	7,146.0000	1.535	0	0	0
30/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/09/14	15.05	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
30/07/2009	£ / R	2009/09/14	13.15	Call	Currency Future	310.0000	264.0000	(14.839)	0	0	0
30/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	713.0000	793.0000	11.220	0	0	0
30/07/2009	£ / R	2009/09/14	16.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	247.0000	287.0000	16.194	0	0	0
30/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2009/09/14	9.90	Call	Currency Future	3,167.0000	3,060.0000	(3.379)	0	0	0
30/07/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,449.0000	1,547.0000	6.763	0	0	0
30/07/2009	£ / R 2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,466.0000	3,358.0000	(3.116)	0	0	0
30/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	396.0000	458.0000	15.657	0	0	0
30/07/2009	£ / R 2009/09/14	16.10	Put	Currency Future	3,051.0000	3,157.0000	3.474	0	0	0
30/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
30/07/2009	£ / R 2009/09/14	9.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,588.0000	6,696.0000	1.639	0	0	0
30/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	431.0000	366.0000	(15.081)	0	0	0
30/07/2009	£ / R 2009/09/14	21.55	Put	Currency Future	8,487.0000	8,595.0000	1.273	0	0	0
30/07/2009	£ / R 2009/09/14	8.10	Call	Currency Future	4,964.0000	4,856.0000	(2.176)	0	0	0
30/07/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,853.0000	2,959.0000	3.715	0	0	0
30/07/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,067.0000	2,171.0000	5.031	0	0	0
30/07/2009	£ / R 2009/09/14	16.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	£ / R 2009/09/14	17.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	£ / R 2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,495.0000	1,594.0000	6.622	0	0	0
30/07/2009	£ / R 2009/09/14	19.55	Put	Currency Future	6,488.0000	6,596.0000	1.665	0	0	0
30/07/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	13.55	Put	Currency Future	674.0000	753.0000	11.721	0	0	0
30/07/2009	£ / R 2009/09/14	12.70	Put	Currency Future	192.0000	225.0000	17.188	0	0	0
30/07/2009	£ / R 2009/09/14	15.10	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
30/07/2009	£ / R 2009/09/14	17.00	Put	Currency Future	3,946.0000	4,052.0000	2.686	0	0	0
30/07/2009	£ / R 2009/09/14	20.90	Put	Currency Future	7,838.0000	7,945.0000	1.365	0	0	0
30/07/2009	£ / R 2009/09/14	14.45	Call	Currency Future	62.0000	53.0000	(14.516)	0	0	0
30/07/2009	£ / R 2009/09/14	7.65	Call	Currency Future	5,414.0000	5,306.0000	(1.995)	0	0	0
30/07/2009	£ / R 2009/09/14	20.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,087.0000	1,179.0000	8.464	0	0	0
30/07/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,731.0000	1,832.0000	5.835	0	0	0
30/07/2009	£ / R 2009/09/14	16.30	Put	Currency Future	3,250.0000	3,356.0000	3.262	0	0	0
30/07/2009	£ / R 2009/09/14	19.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	£ / R 2009/09/14	12.00	Call	Currency Future	1,111.0000	1,012.0000	(8.911)	0	0	0
30/07/2009	£ / R 2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	9.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/07/2009	£ / R 2009/09/14	13.55	Call	Currency Future	188.0000	159.0000	(15.426)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
30/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,939.0000	6,046.0000	1.802	0	0	0
30/07/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,220.0000	1,315.0000	7.787	0	0	0
30/07/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,915.0000	3,807.0000	(2.759)	0	0	0
30/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	491.0000	421.0000	(14.257)	0	0	0
30/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	227.0000	192.0000	(15.419)	0	0	0
30/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	696.0000	615.0000	(11.638)	0	0	0
30/07/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,589.0000	1,689.0000	6.293	0	0	0
30/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
30/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	11.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
30/07/2009	£ / R	2009/09/14	13.05	Put	Currency Future	337.0000	394.0000	16.914	0	0	0
30/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	563.0000	636.0000	12.966	0	0	0
30/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	146.0000	123.0000	(15.753)	0	0	0
30/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	132.0000	159.0000	20.455	0	0	0
30/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
30/07/2009	£ / R	2009/09/14	10.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	228.0000	265.0000	16.228	0	0	0
30/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,540.0000	5,647.0000	1.931	0	0	0
30/07/2009	£ / R	2009/09/14	13.05	Call	Currency Future	351.0000	300.0000	(14.530)	0	0	0
30/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	101.0000	85.0000	(15.842)	0	0	0
30/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	555.0000	481.0000	(13.333)	0	0	0
30/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,116.0000	2,220.0000	4.915	0	0	0
30/07/2009	£ / R	2009/09/14	14.20	Call	Currency Future	84.0000	71.0000	(15.476)	0	0	0
30/07/2009	£ / R	2009/09/14	12.15	Call	Currency Future	977.0000	885.0000	(9.417)	0	0	0
30/07/2009	£ / R	2009/09/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	12.60	Put	Currency Future	160.0000	190.0000	18.750	0	0	0
30/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	176.0000	149.0000	(15.341)	0	0	0
30/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	129.0000	109.0000	(15.504)	0	0	0
30/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,970.0000	2,073.0000	5.228	0	0	0
30/07/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,938.0000	8,045.0000	1.348	0	0	0
30/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,424.0000	2,317.0000	(4.414)	0	0	0
30/07/2009	£ / R	2009/09/14	17.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	£ / R	2009/09/14	12.60	Call	Currency Future	624.0000	546.0000	(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
30/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	915.0000	1,003.0000	9.617	0	0	0
30/07/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,826.0000	1,928.0000	5.586	0	0	0
30/07/2009	£ / R 2009/09/14	16.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	£ / R 2009/09/14	13.35	Call	Currency Future	241.0000	205.0000	(14.938)	0	0	0
30/07/2009	£ / R 2009/09/14	9.55	Call	Currency Future	3,516.0000	3,408.0000	(3.072)	0	0	0
30/07/2009	£ / R 2009/09/14	17.10	Put	Currency Future	4,045.0000	4,152.0000	2.645	0	0	0
30/07/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	13.65	Call	Currency Future	165.0000	140.0000	(15.152)	0	0	0
30/07/2009	£ / R 2009/09/14	17.45	Put	Currency Future	4,393.0000	4,500.0000	2.436	0	0	0
30/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
30/07/2009	£ / R 2009/09/14	12.85	Put	Currency Future	247.0000	287.0000	16.194	0	0	0
30/07/2009	£ / R 2009/09/14	21.50	Put	Currency Future	8,437.0000	8,545.0000	1.280	0	0	0
30/07/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,265.0000	1,361.0000	7.589	0	0	0
30/07/2009	£ / R 2009/09/14	9.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	17.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	£ / R 2009/09/14	8.90	Call	Currency Future	4,164.0000	4,057.0000	(2.570)	0	0	0
30/07/2009	£ / R 2009/09/14	13.35	Put	Currency Future	528.0000	599.0000	13.447	0	0	0
30/07/2009	£ / R 2009/09/14	13.85	Call	Currency Future	129.0000	109.0000	(15.504)	0	0	0
30/07/2009	£ / R 2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	14.75	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
30/07/2009	£ / R 2009/09/14	15.60	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/07/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,131.0000	1,224.0000	8.223	0	0	0
30/07/2009	£ / R 2009/09/14	12.15	Put	Currency Future	63.0000	79.0000	25.397	0	0	0
30/07/2009	£ / R 2009/09/14	21.60	Put	Currency Future	8,537.0000	8,645.0000	1.265	0	0	0
30/07/2009	£ / R 2009/09/14	13.35	Put	Currency Future	528.0000	599.0000	13.447	0	0	0
30/07/2009	£ / R 2009/09/14	17.55	Put	Currency Future	4,493.0000	4,600.0000	2.381	0	0	0
30/07/2009	£ / R 2009/09/14	13.85	Put	Currency Future	915.0000	1,003.0000	9.617	0	0	0
30/07/2009	£ / R 2009/09/14	11.75	Call	Currency Future	1,349.0000	1,246.0000	(7.635)	0	0	0
30/07/2009	£ / R 2009/09/14	17.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	£ / R 2009/09/14	14.55	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
30/07/2009	£ / R 2009/09/14	12.55	Call	Currency Future	659.0000	580.0000	(11.988)	0	0	0
30/07/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,557.0000	2,662.0000	4.106	0	0	0
30/07/2009	£ / R 2009/09/14	12.75	Put	Currency Future	209.0000	245.0000	17.225	0	0	0
30/07/2009	£ / R 2009/09/14	11.50	Call	Currency Future	1,591.0000	1,486.0000	(6.600)	0	0	0
30/07/2009	£ / R 2009/09/14	15.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
30/07/2009	£ / R 2009/09/14	14.25	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	11.60	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
30/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,522.0000	2,416.0000	(4.203)	0	0	0
30/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	241.0000	205.0000	(14.938)	0	0	0
30/07/2009	£ / R	2009/09/14	18.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,542.0000	1,641.0000	6.420	0	0	0
30/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	146.0000	174.0000	19.178	0	0	0
30/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
30/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	523.0000	451.0000	(13.767)	0	0	0
30/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,572.0000	2,465.0000	(4.160)	0	0	0
30/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	175.0000	207.0000	18.286	0	0	0
30/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,459.0000	2,564.0000	4.270	0	0	0
30/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,598.0000	3,704.0000	2.946	0	0	0
30/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	460.0000	527.0000	14.565	0	0	0
30/07/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,542.0000	1,438.0000	(6.744)	0	0	0
30/07/2009	£ / R	2009/09/14	10.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,689.0000	5,797.0000	1.898	0	0	0
30/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,337.0000	8,445.0000	1.295	0	0	0
30/07/2009	£ / R	2009/09/14	13.75	Put	Currency Future	832.0000	917.0000	10.216	0	0	0
30/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
30/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
30/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,357.0000	1,454.0000	7.148	0	0	0
30/07/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,543.0000	4,649.0000	2.333	0	0	0
30/07/2009	£ / R	2009/09/14	13.25	Call	Currency Future	274.0000	232.0000	(15.328)	0	0	0
30/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
30/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,671.0000	2,564.0000	(4.006)	0	0	0
30/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	200.0000	169.0000	(15.500)	0	0	0
30/07/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	108.0000	131.0000	21.296	0	0	0
30/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	733.0000	650.0000	(11.323)	0	0	0
30/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,214.0000	2,318.0000	4.697	0	0	0
30/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	461.0000	393.0000	(14.751)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2009/09/14	9.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	12.10	Put	Currency Future	56.0000	71.0000	26.786	0	0	0
30/07/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,656.0000	2,761.0000	3.953	0	0	0
30/07/2009	£ / R 2009/09/14	14.35	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
30/07/2009	£ / R 2009/09/14	10.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/07/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,664.0000	5,556.0000	(1.907)	0	0	0
30/07/2009	£ / R 2009/09/14	13.50	Put	Currency Future	636.0000	713.0000	12.107	0	0	0
30/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	958.0000	1,046.0000	9.186	0	0	0
30/07/2009	£ / R 2009/09/14	16.75	Put	Currency Future	3,697.0000	3,803.0000	2.867	0	0	0
30/07/2009	£ / R 2009/09/14	9.45	Call	Currency Future	3,615.0000	3,508.0000	(2.960)	0	0	0
30/07/2009	£ / R 2009/09/14	11.50	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
30/07/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,606.0000	2,712.0000	4.068	0	0	0
30/07/2009	£ / R 2009/09/14	14.10	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
30/07/2009	£ / R 2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	396.0000	458.0000	15.657	0	0	0
30/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	121.0000	102.0000	(15.702)	0	0	0
30/07/2009	£ / R 2009/09/14	20.75	Put	Currency Future	7,688.0000	7,795.0000	1.392	0	0	0
30/07/2009	£ / R 2009/09/14	12.40	Call	Currency Future	772.0000	687.0000	(11.010)	0	0	0
30/07/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,826.0000	1,928.0000	5.586	0	0	0
30/07/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,443.0000	4,550.0000	2.408	0	0	0
30/07/2009	£ / R 2009/09/14	15.70	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
30/07/2009	£ / R 2009/09/14	10.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/07/2009	£ / R 2009/09/14	13.15	Call	Currency Future	310.0000	264.0000	(14.839)	0	0	0
30/07/2009	£ / R 2009/09/14	16.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	101.0000	85.0000	(15.842)	0	0	0
30/07/2009	£ / R 2009/09/14	16.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/07/2009	£ / R 2009/09/14	11.40	Call	Currency Future	1,688.0000	1,583.0000	(6.220)	0	0	0
30/07/2009	£ / R 2009/09/14	14.85	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
30/07/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,410.0000	2,514.0000	4.315	0	0	0
30/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,403.0000	1,500.0000	6.914	0	0	0
30/07/2009	£ / R 2009/09/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R 2009/09/14	16.80	Put	Currency Future	3,747.0000	3,853.0000	2.829	0	0	0
30/07/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,087.0000	1,179.0000	8.464	0	0	0
30/07/2009	£ / R 2009/09/14	10.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
30/07/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,387.0000	8,495.0000	1.288	0	0	0
30/07/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,067.0000	2,171.0000	5.031	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,557.0000	2,662.0000	4.106	0	0	0
30/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,755.0000	2,860.0000	3.811	0	0	0
30/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,538.0000	6,646.0000	1.652	0	0	0
30/07/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	18.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	752.0000	834.0000	10.904	0	0	0
30/07/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,316.0000	3,209.0000	(3.227)	0	0	0
30/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,665.0000	3,558.0000	(2.920)	0	0	0
30/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	874.0000	960.0000	9.840	0	0	0
30/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	74.0000	63.0000	(14.865)	0	0	0
30/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
30/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/07/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,473.0000	2,367.0000	(4.286)	0	0	0
30/07/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,888.0000	7,995.0000	1.356	0	0	0
30/07/2009	£ / R	2009/09/14	11.80	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
30/07/2009	£ / R	2009/09/14	9.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	137.0000	116.0000	(15.328)	0	0	0
30/07/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,311.0000	1,407.0000	7.323	0	0	0
30/07/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,566.0000	3,458.0000	(3.029)	0	0	0
30/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
30/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,494.0000	1,389.0000	(7.028)	0	0	0
30/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	165.0000	140.0000	(15.152)	0	0	0
30/07/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,301.0000	1,198.0000	(7.917)	0	0	0
30/07/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,325.0000	2,219.0000	(4.559)	0	0	0
30/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
30/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/07/2009	£ / R	2009/09/14	10.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
30/07/2009	£ / R	2009/09/14	13.20	Call	Currency Future	291.0000	248.0000	(14.777)	0	0	0
30/07/2009	£ / R	2009/09/14	11.75	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
30/07/2009	£ / R	2009/09/14	9.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	14.70	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
30/07/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,276.0000	2,170.0000	(4.657)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	428.0000	492.0000	14.953	0	0	0
30/07/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	17.40	Put	Currency Future	4,344.0000	4,450.0000	2.440	0	0	0
30/07/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,683.0000	1,784.0000	6.001	0	0	0
30/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	268.0000	310.0000	15.672	0	0	0
30/07/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,264.0000	4,156.0000	(2.533)	0	0	0
30/07/2009	£ / R	2009/09/14	10.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/07/2009	£ / R	2009/09/14	14.80	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,739.0000	5,847.0000	1.882	0	0	0
30/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	121.0000	102.0000	(15.702)	0	0	0
30/07/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,314.0000	4,206.0000	(2.503)	0	0	0
30/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,621.0000	2,515.0000	(4.044)	0	0	0
30/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,311.0000	2,416.0000	4.543	0	0	0
30/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,389.0000	6,496.0000	1.675	0	0	0
30/07/2009	£ / R	2009/09/14	13.70	Call	Currency Future	155.0000	131.0000	(15.484)	0	0	0
30/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,311.0000	2,416.0000	4.543	0	0	0
30/07/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,778.0000	1,880.0000	5.737	0	0	0
30/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	227.0000	192.0000	(15.419)	0	0	0
30/07/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,922.0000	2,025.0000	5.359	0	0	0
30/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	752.0000	834.0000	10.904	0	0	0
30/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,874.0000	1,976.0000	5.443	0	0	0
30/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,639.0000	1,534.0000	(6.406)	0	0	0
30/07/2009	£ / R	2009/09/14	13.70	Put	Currency Future	792.0000	875.0000	10.480	0	0	0
30/07/2009	£ / R	2009/09/14	14.90	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
30/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	563.0000	636.0000	12.966	0	0	0
30/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
30/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
30/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,357.0000	1,454.0000	7.148	0	0	0
30/07/2009	£ / R	2009/09/14	14.95	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
30/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
30/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
30/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,262.0000	2,367.0000	4.642	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,165.0000	2,269.0000	4.804	0	0	0
30/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	176.0000	149.0000	(15.341)	0	0	0
30/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	713.0000	793.0000	11.220	0	0	0
30/07/2009	£ / R	2009/09/14	8.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	257.0000	218.0000	(15.175)	0	0	0
30/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	494.0000	562.0000	13.765	0	0	0
30/07/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,267.0000	3,159.0000	(3.306)	0	0	0
30/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	874.0000	960.0000	9.840	0	0	0
30/07/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	9.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	599.0000	674.0000	12.521	0	0	0
30/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	137.0000	116.0000	(15.328)	0	0	0
30/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	213.0000	180.0000	(15.493)	0	0	0
30/07/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,738.0000	7,845.0000	1.383	0	0	0
30/07/2009	£ / R	2009/09/14	13.90	Put	Currency Future	958.0000	1,046.0000	9.186	0	0	0
30/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
30/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,131.0000	1,224.0000	8.223	0	0	0
30/07/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,889.0000	5,996.0000	1.817	0	0	0
30/07/2009	£ / R	2009/09/14	12.30	Put	Currency Future	88.0000	108.0000	22.727	0	0	0
30/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	851.0000	764.0000	(10.223)	0	0	0
30/07/2009	£ / R	2009/09/14	17.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/09/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	17.30	Put	Currency Future	4,244.0000	4,351.0000	2.521	0	0	0
30/07/2009	£ / R	2009/09/14	19.30	Put	Currency Future	6,239.0000	6,346.0000	1.715	0	0	0
30/07/2009	£ / R	2009/09/14	18.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
30/07/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,896.0000	4,003.0000	2.746	0	0	0
30/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	£ / R	2009/09/14	16.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,865.0000	3,757.0000	(2.794)	0	0	0
30/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,765.0000	3,657.0000	(2.869)	0	0	0
30/07/2009	£ / R	2009/09/14	10.30	Call	Currency Future	2,770.0000	2,663.0000	(3.863)	0	0	0
30/07/2009	£ / R	2009/09/14	9.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,884.0000	1,778.0000	(5.626)	0	0	0
30/07/2009	£ / R	2009/09/14	11.30	Call	Currency Future	1,786.0000	1,680.0000	(5.935)	0	0	0
30/07/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,869.0000	2,762.0000	(3.730)	0	0	0
30/07/2009	£ / R	2009/09/14	11.20	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
30/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,237.0000	8,345.0000	1.311	0	0	0
30/07/2009	£ / R	2009/09/14	12.20	Call	Currency Future	934.0000	844.0000	(9.636)	0	0	0
30/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,139.0000	6,246.0000	1.743	0	0	0
30/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,117.0000	3,010.0000	(3.433)	0	0	0
30/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,114.0000	4,007.0000	(2.601)	0	0	0
30/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,137.0000	8,245.0000	1.327	0	0	0
30/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,129.0000	2,023.0000	(4.979)	0	0	0
30/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
30/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	71.0000	88.0000	23.944	0	0	0
30/07/2009	£ / R	2009/09/14	11.95	Put	Currency Future	44.0000	50.0000	13.636	0	0	0
30/07/2009	£ / R	2009/09/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,145.0000	4,251.0000	2.557	0	0	0
30/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,158.0000	1,056.0000	(8.808)	0	0	0
30/07/2009	£ / R	2009/09/14	10.05	Call	Currency Future	3,018.0000	2,911.0000	(3.545)	0	0	0
30/07/2009	£ / R	2009/09/14	9.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	9.05	Call	Currency Future	4,015.0000	3,907.0000	(2.690)	0	0	0
30/07/2009	£ / R	2009/09/14	10.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	11.05	Call	Currency Future	2,031.0000	1,925.0000	(5.219)	0	0	0
30/07/2009	£ / R	2009/09/14	12.05	Call	Currency Future	1,063.0000	969.0000	(8.843)	0	0	0
30/07/2009	£ / R	2009/09/14	17.05	Put	Currency Future	3,996.0000	4,102.0000	2.653	0	0	0
30/07/2009	£ / R	2009/09/14	17.05	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	£ / R	2009/09/14	12.05	Put	Currency Future	50.0000	63.0000	26.000	0	0	0
30/07/2009	£ / R	2009/09/14	11.05	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
30/07/2009	£ / R	2009/09/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	19.05	Put	Currency Future	5,989.0000	6,096.0000	1.787	0	0	0
30/07/2009	£ / R	2009/09/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/09/14	21.05	Put	Currency Future	7,988.0000	8,095.0000	1.340	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
30/07/2009	£ / R	2009/12/14			Currency Future	13.2881	13.1772	(0.835)	0.0000	0.0000	14,363
30/07/2009	£ / R	2009/12/14	11.05	Call	Currency Future	2,288.0000	2,181.0000	(4.677)	0	0	0
30/07/2009	£ / R	2009/12/14	11.00	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
30/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	304.0000	344.0000	13.158	0	0	0
30/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,482.0000	6,591.0000	1.682	0	0	0
30/07/2009	£ / R	2009/12/14	21.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,439.0000	5,328.0000	(2.041)	0	0	0
30/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,508.0000	3,399.0000	(3.107)	0	0	0
30/07/2009	£ / R	2009/12/14	21.05	Put	Currency Future	7,775.0000	7,885.0000	1.415	0	0	0
30/07/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,336.0000	2,229.0000	(4.580)	0	0	0
30/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	145.0000	130.0000	(10.345)	0	0	0
30/07/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,951.0000	3,842.0000	(2.759)	0	0	0
30/07/2009	£ / R	2009/12/14	9.80	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
30/07/2009	£ / R	2009/12/14	10.00	Call	Currency Future	3,312.0000	3,203.0000	(3.291)	0	0	0
30/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	942.0000	872.0000	(7.431)	0	0	0
30/07/2009	£ / R	2009/12/14	15.35	Call	Currency Future	178.0000	161.0000	(9.551)	0	0	0
30/07/2009	£ / R	2009/12/14	12.80	Call	Currency Future	854.0000	788.0000	(7.728)	0	0	0
30/07/2009	£ / R	2009/12/14	21.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	£ / R	2009/12/14	10.00	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
30/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,507.0000	2,603.0000	3.829	0	0	0
30/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,085.0000	6,194.0000	1.791	0	0	0
30/07/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,240.0000	2,333.0000	4.152	0	0	0
30/07/2009	£ / R	2009/12/14	11.30	Put	Currency Future	59.0000	67.0000	13.559	0	0	0
30/07/2009	£ / R	2009/12/14	12.00	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
30/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	90.0000	101.0000	12.222	0	0	0
30/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,462.0000	2,557.0000	3.859	0	0	0
30/07/2009	£ / R	2009/12/14	16.85	Call	Currency Future	64.0000	56.0000	(12.500)	0	0	0
30/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,028.0000	7,138.0000	1.565	0	0	0
30/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,093.0000	5,201.0000	2.121	0	0	0
30/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	535.0000	590.0000	10.280	0	0	0
30/07/2009	£ / R	2009/12/14	17.00	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
30/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
30/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,106.0000	2,201.0000	4.511	0	0	0
30/07/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	£ / R	2009/12/14	13.05	Put	Currency Future	483.0000	535.0000	10.766	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2009/12/14	20.30	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/07/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,688.0000	5,578.0000	(1.934)	0	0	0
30/07/2009	£ / R 2009/12/14	21.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
30/07/2009	£ / R 2009/12/14	10.65	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
30/07/2009	£ / R 2009/12/14	15.60	Call	Currency Future	150.0000	134.0000	(10.667)	0	0	0
30/07/2009	£ / R 2009/12/14	21.75	Put	Currency Future	8,471.0000	8,581.0000	1.299	0	0	0
30/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	799.0000	736.0000	(7.885)	0	0	0
30/07/2009	£ / R 2009/12/14	12.35	Put	Currency Future	201.0000	232.0000	15.423	0	0	0
30/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,725.0000	2,617.0000	(3.963)	0	0	0
30/07/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,737.0000	5,847.0000	1.917	0	0	0
30/07/2009	£ / R 2009/12/14	17.65	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
30/07/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,017.0000	2,111.0000	4.660	0	0	0
30/07/2009	£ / R 2009/12/14	10.85	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
30/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	673.0000	617.0000	(8.321)	0	0	0
30/07/2009	£ / R 2009/12/14	17.00	Put	Currency Future	3,770.0000	3,873.0000	2.732	0	0	0
30/07/2009	£ / R 2009/12/14	9.65	Call	Currency Future	3,655.0000	3,546.0000	(2.982)	0	0	0
30/07/2009	£ / R 2009/12/14	15.20	Call	Currency Future	194.0000	179.0000	(7.732)	0	0	0
30/07/2009	£ / R 2009/12/14	19.75	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
30/07/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,139.0000	1,059.0000	(7.024)	0	0	0
30/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/07/2009	£ / R 2009/12/14	19.05	Put	Currency Future	5,787.0000	5,896.0000	1.884	0	0	0
30/07/2009	£ / R 2009/12/14	12.00	Call	Currency Future	1,422.0000	1,327.0000	(6.681)	0	0	0
30/07/2009	£ / R 2009/12/14	10.65	Call	Currency Future	2,676.0000	2,568.0000	(4.036)	0	0	0
30/07/2009	£ / R 2009/12/14	15.10	Call	Currency Future	205.0000	188.0000	(8.293)	0	0	0
30/07/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,557.0000	3,448.0000	(3.064)	0	0	0
30/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
30/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	562.0000	619.0000	10.142	0	0	0
30/07/2009	£ / R 2009/12/14	9.55	Call	Currency Future	3,754.0000	3,644.0000	(2.930)	0	0	0
30/07/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,539.0000	5,648.0000	1.968	0	0	0
30/07/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	£ / R 2009/12/14	17.05	Put	Currency Future	3,818.0000	3,921.0000	2.698	0	0	0
30/07/2009	£ / R 2009/12/14	19.00	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
30/07/2009	£ / R 2009/12/14	11.65	Call	Currency Future	1,728.0000	1,628.0000	(5.787)	0	0	0
30/07/2009	£ / R 2009/12/14	9.75	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
30/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	410.0000	458.0000	11.707	0	0	0
30/07/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,481.0000	2,374.0000	(4.313)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	650.0000	596.0000	(8.308)	0	0	0
30/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,197.0000	4,088.0000	(2.597)	0	0	0
30/07/2009	£ / R	2009/12/14	11.05	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
30/07/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,403.0000	4,509.0000	2.407	0	0	0
30/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	270.0000	248.0000	(8.148)	0	0	0
30/07/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,579.0000	2,471.0000	(4.188)	0	0	0
30/07/2009	£ / R	2009/12/14	12.10	Put	Currency Future	150.0000	167.0000	11.333	0	0	0
30/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	721.0000	663.0000	(8.044)	0	0	0
30/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,059.0000	4,165.0000	2.611	0	0	0
30/07/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,380.0000	1,285.0000	(6.884)	0	0	0
30/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,432.0000	6,542.0000	1.710	0	0	0
30/07/2009	£ / R	2009/12/14	10.75	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
30/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,969.0000	2,861.0000	(3.638)	0	0	0
30/07/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,338.0000	1,244.0000	(7.025)	0	0	0
30/07/2009	£ / R	2009/12/14	19.05	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
30/07/2009	£ / R	2009/12/14	19.65	Put	Currency Future	6,382.0000	6,492.0000	1.724	0	0	0
30/07/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,639.0000	1,541.0000	(5.979)	0	0	0
30/07/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,825.0000	7,935.0000	1.406	0	0	0
30/07/2009	£ / R	2009/12/14	12.80	Put	Currency Future	366.0000	411.0000	12.295	0	0	0
30/07/2009	£ / R	2009/12/14	12.05	Put	Currency Future	142.0000	158.0000	11.268	0	0	0
30/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,452.0000	4,559.0000	2.403	0	0	0
30/07/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,255.0000	1,338.0000	6.614	0	0	0
30/07/2009	£ / R	2009/12/14	11.75	Put	Currency Future	101.0000	113.0000	11.881	0	0	0
30/07/2009	£ / R	2009/12/14	10.10	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
30/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,001.0000	1,899.0000	(5.097)	0	0	0
30/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	535.0000	590.0000	10.280	0	0	0
30/07/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,774.0000	2,665.0000	(3.929)	0	0	0
30/07/2009	£ / R	2009/12/14	15.80	Call	Currency Future	131.0000	117.0000	(10.687)	0	0	0
30/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,972.0000	2,066.0000	4.767	0	0	0
30/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
30/07/2009	£ / R	2009/12/14	15.75	Call	Currency Future	135.0000	121.0000	(10.370)	0	0	0
30/07/2009	£ / R	2009/12/14	11.20	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
30/07/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,837.0000	5,946.0000	1.867	0	0	0
30/07/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,108.0000	4,214.0000	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
30/07/2009	£ / R 2009/12/14	11.55	Call	Currency Future	1,818.0000	1,717.0000	(5.556)	0	0	0
30/07/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,642.0000	2,739.0000	3.671	0	0	0
30/07/2009	£ / R 2009/12/14	13.35	Call	Currency Future	587.0000	540.0000	(8.007)	0	0	0
30/07/2009	£ / R 2009/12/14	17.05	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
30/07/2009	£ / R 2009/12/14	21.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	413.0000	379.0000	(8.232)	0	0	0
30/07/2009	£ / R 2009/12/14	17.75	Put	Currency Future	4,501.0000	4,608.0000	2.377	0	0	0
30/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,255.0000	1,163.0000	(7.331)	0	0	0
30/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
30/07/2009	£ / R 2009/12/14	17.30	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
30/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	649.0000	713.0000	9.861	0	0	0
30/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	210.0000	193.0000	(8.095)	0	0	0
30/07/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,421.0000	8,531.0000	1.306	0	0	0
30/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,176.0000	1,258.0000	6.973	0	0	0
30/07/2009	£ / R 2009/12/14	17.75	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
30/07/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,074.0000	8,184.0000	1.362	0	0	0
30/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	673.0000	617.0000	(8.321)	0	0	0
30/07/2009	£ / R 2009/12/14	12.55	Call	Currency Future	1,005.0000	931.0000	(7.363)	0	0	0
30/07/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,047.0000	1,944.0000	(5.032)	0	0	0
30/07/2009	£ / R 2009/12/14	12.70	Put	Currency Future	324.0000	366.0000	12.963	0	0	0
30/07/2009	£ / R 2009/12/14	14.20	Call	Currency Future	343.0000	315.0000	(8.163)	0	0	0
30/07/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,597.0000	2,694.0000	3.735	0	0	0
30/07/2009	£ / R 2009/12/14	12.20	Put	Currency Future	167.0000	186.0000	11.377	0	0	0
30/07/2009	£ / R 2009/12/14	17.35	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
30/07/2009	£ / R 2009/12/14	11.55	Put	Currency Future	80.0000	90.0000	12.500	0	0	0
30/07/2009	£ / R 2009/12/14	8.30	Call	Currency Future	4,990.0000	4,879.0000	(2.224)	0	0	0
30/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	562.0000	619.0000	10.142	0	0	0
30/07/2009	£ / R 2009/12/14	17.70	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
30/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	799.0000	736.0000	(7.885)	0	0	0
30/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,025.0000	1,102.0000	7.512	0	0	0
30/07/2009	£ / R 2009/12/14	17.20	Put	Currency Future	3,963.0000	4,066.0000	2.599	0	0	0
30/07/2009	£ / R 2009/12/14	10.35	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
30/07/2009	£ / R 2009/12/14	10.55	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
30/07/2009	£ / R 2009/12/14	12.90	Put	Currency Future	410.0000	458.0000	11.707	0	0	0
30/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	365.0000	335.0000	(8.219)	0	0	0
30/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	24.0000	23.0000	(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
30/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	63.0000	71.0000	12.698	0	0	0
30/07/2009	£ / R 2009/12/14	9.55	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
30/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	568.0000	523.0000	(7.923)	0	0	0
30/07/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,928.0000	2,021.0000	4.824	0	0	0
30/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
30/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	287.0000	263.0000	(8.362)	0	0	0
30/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	650.0000	596.0000	(8.308)	0	0	0
30/07/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,725.0000	7,835.0000	1.424	0	0	0
30/07/2009	£ / R 2009/12/14	19.65	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
30/07/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,667.0000	1,757.0000	5.399	0	0	0
30/07/2009	£ / R 2009/12/14	10.20	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
30/07/2009	£ / R 2009/12/14	21.10	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,552.0000	2,648.0000	3.762	0	0	0
30/07/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,753.0000	1,845.0000	5.248	0	0	0
30/07/2009	£ / R 2009/12/14	10.20	Call	Currency Future	3,116.0000	3,008.0000	(3.466)	0	0	0
30/07/2009	£ / R 2009/12/14	16.60	Call	Currency Future	76.0000	66.0000	(13.158)	0	0	0
30/07/2009	£ / R 2009/12/14	11.70	Put	Currency Future	95.0000	107.0000	12.632	0	0	0
30/07/2009	£ / R 2009/12/14	15.00	Call	Currency Future	216.0000	199.0000	(7.870)	0	0	0
30/07/2009	£ / R 2009/12/14	9.20	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
30/07/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,388.0000	3,489.0000	2.981	0	0	0
30/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,499.0000	1,586.0000	5.804	0	0	0
30/07/2009	£ / R 2009/12/14	19.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
30/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	680.0000	746.0000	9.706	0	0	0
30/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	952.0000	1,027.0000	7.878	0	0	0
30/07/2009	£ / R 2009/12/14	13.50	Put	Currency Future	744.0000	813.0000	9.274	0	0	0
30/07/2009	£ / R 2009/12/14	9.00	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
30/07/2009	£ / R 2009/12/14	21.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	285.0000	324.0000	13.684	0	0	0
30/07/2009	£ / R 2009/12/14	18.35	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
30/07/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,581.0000	6,691.0000	1.671	0	0	0
30/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	532.0000	490.0000	(7.895)	0	0	0
30/07/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,372.0000	8,482.0000	1.314	0	0	0
30/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,625.0000	1,714.0000	5.477	0	0	0
30/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	270.0000	248.0000	(8.148)	0	0	0
30/07/2009	£ / R 2009/12/14	18.10	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
30/07/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,530.0000	2,422.0000	(4.269)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,606.0000	3,497.0000	(3.023)	0	0	0
30/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	697.0000	640.0000	(8.178)	0	0	0
30/07/2009	£ / R 2009/12/14	19.60	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
30/07/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,295.0000	1,378.0000	6.409	0	0	0
30/07/2009	£ / R 2009/12/14	13.00	Put	Currency Future	458.0000	509.0000	11.135	0	0	0
30/07/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,595.0000	1,497.0000	(6.144)	0	0	0
30/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	697.0000	640.0000	(8.178)	0	0	0
30/07/2009	£ / R 2009/12/14	9.70	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
30/07/2009	£ / R 2009/12/14	15.15	Call	Currency Future	199.0000	183.0000	(8.040)	0	0	0
30/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	255.0000	235.0000	(7.843)	0	0	0
30/07/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,333.0000	6,442.0000	1.721	0	0	0
30/07/2009	£ / R 2009/12/14	17.10	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
30/07/2009	£ / R 2009/12/14	11.80	Put	Currency Future	107.0000	120.0000	12.150	0	0	0
30/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	440.0000	404.0000	(8.182)	0	0	0
30/07/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,627.0000	2,519.0000	(4.111)	0	0	0
30/07/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,710.0000	1,801.0000	5.322	0	0	0
30/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,582.0000	1,671.0000	5.626	0	0	0
30/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	499.0000	459.0000	(8.016)	0	0	0
30/07/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,846.0000	4,954.0000	2.229	0	0	0
30/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,416.0000	1,502.0000	6.073	0	0	0
30/07/2009	£ / R 2009/12/14	13.00	Call	Currency Future	746.0000	686.0000	(8.043)	0	0	0
30/07/2009	£ / R 2009/12/14	10.80	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
30/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	426.0000	391.0000	(8.216)	0	0	0
30/07/2009	£ / R 2009/12/14	15.70	Call	Currency Future	140.0000	125.0000	(10.714)	0	0	0
30/07/2009	£ / R 2009/12/14	14.80	Call	Currency Future	241.0000	222.0000	(7.884)	0	0	0
30/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	454.0000	417.0000	(8.150)	0	0	0
30/07/2009	£ / R 2009/12/14	19.20	Put	Currency Future	5,936.0000	6,045.0000	1.836	0	0	0
30/07/2009	£ / R 2009/12/14	11.10	Call	Currency Future	2,239.0000	2,133.0000	(4.734)	0	0	0
30/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	304.0000	279.0000	(8.224)	0	0	0
30/07/2009	£ / R 2009/12/14	17.80	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
30/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	988.0000	1,064.0000	7.692	0	0	0
30/07/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,683.0000	1,584.0000	(5.882)	0	0	0
30/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,582.0000	1,671.0000	5.626	0	0	0
30/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	916.0000	990.0000	8.079	0	0	0
30/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	4,099.0000	3,990.0000	(2.659)	0	0	0
30/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	51.0000	56.0000	9.804	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/12/14	10.70	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
30/07/2009	£ / R	2009/12/14	12.60	Call	Currency Future	973.0000	901.0000	(7.400)	0	0	0
30/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	811.0000	882.0000	8.755	0	0	0
30/07/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,214.0000	3,105.0000	(3.391)	0	0	0
30/07/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,457.0000	1,544.0000	5.971	0	0	0
30/07/2009	£ / R	2009/12/14	21.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	568.0000	523.0000	(7.923)	0	0	0
30/07/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,866.0000	3,970.0000	2.690	0	0	0
30/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	295.0000	271.0000	(8.136)	0	0	0
30/07/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,571.0000	8,681.0000	1.283	0	0	0
30/07/2009	£ / R	2009/12/14	9.00	Call	Currency Future	4,295.0000	4,186.0000	(2.538)	0	0	0
30/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,061.0000	2,156.0000	4.609	0	0	0
30/07/2009	£ / R	2009/12/14	12.70	Call	Currency Future	912.0000	843.0000	(7.566)	0	0	0
30/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	400.0000	368.0000	(8.000)	0	0	0
30/07/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,143.0000	2,037.0000	(4.946)	0	0	0
30/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	680.0000	746.0000	9.706	0	0	0
30/07/2009	£ / R	2009/12/14	19.10	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
30/07/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,626.0000	3,728.0000	2.813	0	0	0
30/07/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,600.0000	4,707.0000	2.326	0	0	0
30/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	606.0000	558.0000	(7.921)	0	0	0
30/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	845.0000	917.0000	8.521	0	0	0
30/07/2009	£ / R	2009/12/14	14.75	Call	Currency Future	248.0000	228.0000	(8.065)	0	0	0
30/07/2009	£ / R	2009/12/14	21.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	618.0000	681.0000	10.194	0	0	0
30/07/2009	£ / R	2009/12/14	10.60	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
30/07/2009	£ / R	2009/12/14	13.55	Put	Currency Future	778.0000	847.0000	8.869	0	0	0
30/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,223.0000	8,333.0000	1.338	0	0	0
30/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	232.0000	267.0000	15.086	0	0	0
30/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	376.0000	345.0000	(8.245)	0	0	0
30/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,062.0000	1,140.0000	7.345	0	0	0
30/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,375.0000	1,461.0000	6.255	0	0	0
30/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
30/07/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,328.0000	2,422.0000	4.038	0	0	0
30/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	468.0000	431.0000	(7.906)	0	0	0
30/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	499.0000	459.0000	(8.016)	0	0	0
30/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,138.0000	1,218.0000	7.030	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,001.0000	3,891.0000	(2.749)	0	0	0
30/07/2009	£ / R	2009/12/14	12.45	Call	Currency Future	1,070.0000	994.0000	(7.103)	0	0	0
30/07/2009	£ / R	2009/12/14	10.05	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
30/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	365.0000	335.0000	(8.219)	0	0	0
30/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	278.0000	256.0000	(7.914)	0	0	0
30/07/2009	£ / R	2009/12/14	21.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,234.0000	6,343.0000	1.748	0	0	0
30/07/2009	£ / R	2009/12/14	15.45	Call	Currency Future	166.0000	150.0000	(9.639)	0	0	0
30/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,540.0000	1,629.0000	5.779	0	0	0
30/07/2009	£ / R	2009/12/14	14.90	Call	Currency Future	228.0000	210.0000	(7.895)	0	0	0
30/07/2009	£ / R	2009/12/14	12.95	Put	Currency Future	434.0000	483.0000	11.290	0	0	0
30/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
30/07/2009	£ / R	2009/12/14	11.45	Put	Currency Future	71.0000	80.0000	12.676	0	0	0
30/07/2009	£ / R	2009/12/14	13.70	Put	Currency Future	880.0000	953.0000	8.295	0	0	0
30/07/2009	£ / R	2009/12/14	9.05	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
30/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	811.0000	882.0000	8.755	0	0	0
30/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	263.0000	241.0000	(8.365)	0	0	0
30/07/2009	£ / R	2009/12/14	12.95	Call	Currency Future	772.0000	710.0000	(8.031)	0	0	0
30/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,925.0000	8,035.0000	1.388	0	0	0
30/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	313.0000	288.0000	(7.987)	0	0	0
30/07/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,550.0000	4,657.0000	2.352	0	0	0
30/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,256.0000	4,361.0000	2.467	0	0	0
30/07/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,417.0000	2,512.0000	3.930	0	0	0
30/07/2009	£ / R	2009/12/14	13.75	Call	Currency Future	454.0000	417.0000	(8.150)	0	0	0
30/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	354.0000	325.0000	(8.192)	0	0	0
30/07/2009	£ / R	2009/12/14	13.55	Call	Currency Future	516.0000	474.0000	(8.140)	0	0	0
30/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,531.0000	6,641.0000	1.684	0	0	0
30/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
30/07/2009	£ / R	2009/12/14	10.45	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
30/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,215.0000	1,298.0000	6.831	0	0	0
30/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	509.0000	562.0000	10.413	0	0	0
30/07/2009	£ / R	2009/12/14	13.70	Call	Currency Future	468.0000	431.0000	(7.906)	0	0	0
30/07/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,863.0000	1,762.0000	(5.421)	0	0	0
30/07/2009	£ / R	2009/12/14	13.10	Put	Currency Future	509.0000	562.0000	10.413	0	0	0
30/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	75.0000	85.0000	13.333	0	0	0
30/07/2009	£ / R	2009/12/14	13.75	Put	Currency Future	916.0000	990.0000	8.079	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	400.0000	368.0000	(8.000)	0	0	0
30/07/2009	£ / R	2009/12/14	12.55	Put	Currency Future	267.0000	304.0000	13.858	0	0	0
30/07/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,909.0000	1,807.0000	(5.343)	0	0	0
30/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,625.0000	1,714.0000	5.477	0	0	0
30/07/2009	£ / R	2009/12/14	14.85	Call	Currency Future	235.0000	216.0000	(8.085)	0	0	0
30/07/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,551.0000	1,454.0000	(6.254)	0	0	0
30/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	811.0000	882.0000	8.755	0	0	0
30/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,037.0000	962.0000	(7.232)	0	0	0
30/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
30/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	484.0000	445.0000	(8.058)	0	0	0
30/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,176.0000	1,258.0000	6.973	0	0	0
30/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,062.0000	1,140.0000	7.345	0	0	0
30/07/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,840.0000	1,933.0000	5.054	0	0	0
30/07/2009	£ / R	2009/12/14	15.85	Call	Currency Future	126.0000	113.0000	(10.317)	0	0	0
30/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	988.0000	1,064.0000	7.692	0	0	0
30/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	161.0000	144.0000	(10.559)	0	0	0
30/07/2009	£ / R	2009/12/14	9.45	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
30/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	354.0000	325.0000	(8.192)	0	0	0
30/07/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,797.0000	1,888.0000	5.064	0	0	0
30/07/2009	£ / R	2009/12/14	9.85	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
30/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,372.0000	2,467.0000	4.005	0	0	0
30/07/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,871.0000	2,763.0000	(3.762)	0	0	0
30/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	550.0000	506.0000	(8.000)	0	0	0
30/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	333.0000	306.0000	(8.108)	0	0	0
30/07/2009	£ / R	2009/12/14	13.85	Put	Currency Future	988.0000	1,064.0000	7.692	0	0	0
30/07/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,459.0000	3,350.0000	(3.151)	0	0	0
30/07/2009	£ / R	2009/12/14	12.50	Put	Currency Future	249.0000	285.0000	14.458	0	0	0
30/07/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,853.0000	3,743.0000	(2.855)	0	0	0
30/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	744.0000	813.0000	9.274	0	0	0
30/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	426.0000	391.0000	(8.216)	0	0	0
30/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	365.0000	335.0000	(8.219)	0	0	0
30/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,176.0000	1,258.0000	6.973	0	0	0
30/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,215.0000	1,298.0000	6.831	0	0	0
30/07/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,688.0000	2,785.0000	3.609	0	0	0
30/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,375.0000	1,461.0000	6.255	0	0	0
30/07/2009	£ / R	2009/12/14	17.85	Call	Currency Future	38.0000	34.0000	(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
30/07/2009	£ / R 2009/12/14	11.85	Put	Currency Future	113.0000	127.0000	12.389	0	0	0
30/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	499.0000	459.0000	(8.016)	0	0	0
30/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	313.0000	288.0000	(7.987)	0	0	0
30/07/2009	£ / R 2009/12/14	19.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
30/07/2009	£ / R 2009/12/14	12.85	Call	Currency Future	826.0000	761.0000	(7.869)	0	0	0
30/07/2009	£ / R 2009/12/14	12.85	Put	Currency Future	388.0000	434.0000	11.856	0	0	0
30/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	426.0000	391.0000	(8.216)	0	0	0
30/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	263.0000	241.0000	(8.365)	0	0	0
30/07/2009	£ / R 2009/12/14	21.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	278.0000	256.0000	(7.914)	0	0	0
30/07/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,521.0000	8,631.0000	1.291	0	0	0
30/07/2009	£ / R 2009/12/14	13.25	Call	Currency Future	628.0000	577.0000	(8.121)	0	0	0
30/07/2009	£ / R 2009/12/14	17.45	Put	Currency Future	4,206.0000	4,312.0000	2.520	0	0	0
30/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	228.0000	210.0000	(7.895)	0	0	0
30/07/2009	£ / R 2009/12/14	21.45	Put	Currency Future	8,173.0000	8,283.0000	1.346	0	0	0
30/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,416.0000	1,502.0000	6.073	0	0	0
30/07/2009	£ / R 2009/12/14	19.45	Put	Currency Future	6,184.0000	6,293.0000	1.763	0	0	0
30/07/2009	£ / R 2009/12/14	13.25	Put	Currency Future	590.0000	649.0000	10.000	0	0	0
30/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	712.0000	779.0000	9.410	0	0	0
30/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	304.0000	279.0000	(8.224)	0	0	0
30/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	550.0000	506.0000	(8.000)	0	0	0
30/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	413.0000	379.0000	(8.232)	0	0	0
30/07/2009	£ / R 2009/12/14	15.55	Call	Currency Future	155.0000	139.0000	(10.323)	0	0	0
30/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	532.0000	490.0000	(7.895)	0	0	0
30/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	880.0000	953.0000	8.295	0	0	0
30/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	210.0000	193.0000	(8.095)	0	0	0
30/07/2009	£ / R 2009/12/14	12.75	Put	Currency Future	344.0000	388.0000	12.791	0	0	0
30/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,025.0000	1,102.0000	7.512	0	0	0
30/07/2009	£ / R 2009/12/14	10.05	Call	Currency Future	3,263.0000	3,154.0000	(3.340)	0	0	0
30/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	712.0000	779.0000	9.410	0	0	0
30/07/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,972.0000	2,066.0000	4.767	0	0	0
30/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,840.0000	1,933.0000	5.054	0	0	0
30/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	388.0000	356.0000	(8.247)	0	0	0
30/07/2009	£ / R 2009/12/14	12.75	Call	Currency Future	882.0000	815.0000	(7.596)	0	0	0
30/07/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,884.0000	1,977.0000	4.936	0	0	0
30/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	323.0000	296.0000	(8.359)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/12/14	13.65	Call	Currency Future	484.0000	445.0000	(8.058)	0	0	0
30/07/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,540.0000	1,629.0000	5.779	0	0	0
30/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,100.0000	1,179.0000	7.182	0	0	0
30/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
30/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	222.0000	204.0000	(8.108)	0	0	0
30/07/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,246.0000	4,137.0000	(2.567)	0	0	0
30/07/2009	£ / R	2009/12/14	13.65	Put	Currency Future	845.0000	917.0000	8.521	0	0	0
30/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,138.0000	1,218.0000	7.030	0	0	0
30/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	376.0000	345.0000	(8.245)	0	0	0
30/07/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,335.0000	1,419.0000	6.292	0	0	0
30/07/2009	£ / R	2009/12/14	21.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	649.0000	713.0000	9.861	0	0	0
30/07/2009	£ / R	2009/12/14	10.50	Call	Currency Future	2,823.0000	2,714.0000	(3.861)	0	0	0
30/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,803.0000	3,694.0000	(2.866)	0	0	0
30/07/2009	£ / R	2009/12/14	19.45	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
30/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	587.0000	540.0000	(8.007)	0	0	0
30/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,024.0000	8,134.0000	1.371	0	0	0
30/07/2009	£ / R	2009/12/14	9.50	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
30/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,174.0000	1,093.0000	(6.899)	0	0	0
30/07/2009	£ / R	2009/12/14	10.30	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
30/07/2009	£ / R	2009/12/14	17.55	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
30/07/2009	£ / R	2009/12/14	12.30	Put	Currency Future	186.0000	216.0000	16.129	0	0	0
30/07/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,305.0000	4,411.0000	2.462	0	0	0
30/07/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,018.0000	2,910.0000	(3.579)	0	0	0
30/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,196.0000	2,289.0000	4.235	0	0	0
30/07/2009	£ / R	2009/12/14	19.55	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
30/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	184.0000	166.0000	(9.783)	0	0	0
30/07/2009	£ / R	2009/12/14	21.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,035.0000	6,145.0000	1.823	0	0	0
30/07/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,272.0000	8,382.0000	1.330	0	0	0
30/07/2009	£ / R	2009/12/14	19.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
30/07/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,283.0000	6,393.0000	1.751	0	0	0
30/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	388.0000	356.0000	(8.247)	0	0	0
30/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,100.0000	1,179.0000	7.182	0	0	0
30/07/2009	£ / R	2009/12/14	21.15	Put	Currency Future	7,875.0000	7,985.0000	1.397	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2009/12/14	21.15	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	£ / R	2009/12/14	21.25	Put	Currency Future	7,974.0000	8,084.0000	1.379	0	0	0
30/07/2009	£ / R	2009/12/14	21.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	£ / R	2009/12/14	19.25	Put	Currency Future	5,986.0000	6,095.0000	1.821	0	0	0
30/07/2009	£ / R	2009/12/14	19.25	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/07/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,011.0000	4,116.0000	2.618	0	0	0
30/07/2009	£ / R	2009/12/14	10.25	Call	Currency Future	3,067.0000	2,959.0000	(3.521)	0	0	0
30/07/2009	£ / R	2009/12/14	9.25	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
30/07/2009	£ / R	2009/12/14	9.25	Call	Currency Future	4,050.0000	3,940.0000	(2.716)	0	0	0
30/07/2009	£ / R	2009/12/14	10.25	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
30/07/2009	£ / R	2009/12/14	11.25	Call	Currency Future	2,095.0000	1,991.0000	(4.964)	0	0	0
30/07/2009	£ / R	2009/12/14	11.25	Put	Currency Future	57.0000	63.0000	10.526	0	0	0
30/07/2009	£ / R	2009/12/14	12.25	Call	Currency Future	1,214.0000	1,128.0000	(7.084)	0	0	0
30/07/2009	£ / R	2009/12/14	17.25	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
30/07/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,886.0000	5,996.0000	1.869	0	0	0
30/07/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,151.0000	2,245.0000	4.370	0	0	0
30/07/2009	£ / R	2009/12/14	12.25	Put	Currency Future	176.0000	201.0000	14.205	0	0	0
30/07/2009	£ / R	2009/12/14	15.25	Call	Currency Future	189.0000	172.0000	(8.995)	0	0	0
30/07/2009	£ / R	2009/12/14	19.15	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
30/07/2009	£ / R	2009/12/14	17.15	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
30/07/2009	£ / R	2009/12/14	17.15	Put	Currency Future	3,914.0000	4,018.0000	2.657	0	0	0
30/07/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,165.0000	3,056.0000	(3.444)	0	0	0
30/07/2009	£ / R	2009/12/14	11.15	Call	Currency Future	2,191.0000	2,085.0000	(4.838)	0	0	0
30/07/2009	£ / R	2009/12/14	10.15	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
30/07/2009	£ / R	2009/12/14	9.15	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
30/07/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,148.0000	4,039.0000	(2.628)	0	0	0
30/07/2009	£ / R	2009/12/14	11.15	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
30/07/2009	£ / R	2009/12/14	12.15	Put	Currency Future	158.0000	176.0000	11.392	0	0	0
30/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	199.0000	183.0000	(8.040)	0	0	0
30/07/2009	£ / R	2009/12/14	12.15	Call	Currency Future	1,296.0000	1,203.0000	(7.176)	0	0	0
30/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,061.0000	2,156.0000	4.609	0	0	0
30/07/2009	£ / R	2010/03/15			Currency Future	13.5091	13.3957	(0.839)	0.0000	0.0000	58
30/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,098.0000	4,201.0000	2.513	0	0	0
30/07/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,534.0000	2,425.0000	(4.301)	0	0	0
30/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,007.0000	6,115.0000	1.798	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,501.0000	3,391.0000	(3.142)	0	0	0
30/07/2009	£ / R	2010/03/15	21.25	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
30/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
30/07/2009	£ / R	2010/03/15	13.30	Put	Currency Future	691.0000	749.0000	8.394	0	0	0
30/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
30/07/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,813.0000	5,920.0000	1.841	0	0	0
30/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,969.0000	8,081.0000	1.405	0	0	0
30/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	71.0000	65.0000	(8.451)	0	0	0
30/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,068.0000	8,179.0000	1.376	0	0	0
30/07/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,910.0000	4,012.0000	2.609	0	0	0
30/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,232.0000	4,122.0000	(2.599)	0	0	0
30/07/2009	£ / R	2010/03/15	13.60	Put	Currency Future	868.0000	934.0000	7.604	0	0	0
30/07/2009	£ / R	2010/03/15	17.25	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
30/07/2009	£ / R	2010/03/15	21.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
30/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/07/2009	£ / R	2010/03/15	13.40	Call	Currency Future	857.0000	803.0000	(6.301)	0	0	0
30/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	777.0000	730.0000	(6.049)	0	0	0
30/07/2009	£ / R	2010/03/15	19.25	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
30/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,296.0000	2,187.0000	(4.747)	0	0	0
30/07/2009	£ / R	2010/03/15	10.05	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
30/07/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,117.0000	2,208.0000	4.299	0	0	0
30/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,258.0000	3,148.0000	(3.376)	0	0	0
30/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	157.0000	146.0000	(7.006)	0	0	0
30/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	747.0000	808.0000	8.166	0	0	0
30/07/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,159.0000	2,251.0000	4.261	0	0	0
30/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	369.0000	347.0000	(5.962)	0	0	0
30/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
30/07/2009	£ / R	2010/03/15	16.30	Call	Currency Future	243.0000	228.0000	(6.173)	0	0	0
30/07/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,821.0000	7,932.0000	1.419	0	0	0
30/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
30/07/2009	£ / R	2010/03/15	13.30	Call	Currency Future	900.0000	845.0000	(6.111)	0	0	0
30/07/2009	£ / R	2010/03/15	17.30	Call	Currency Future	166.0000	155.0000	(6.627)	0	0	0
30/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,288.0000	2,380.0000	4.021	0	0	0
30/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,862.0000	5,969.0000	1.825	0	0	0
30/07/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,657.0000	1,567.0000	(5.432)	0	0	0
30/07/2009	£ / R	2010/03/15	13.20	Put	Currency Future	637.0000	692.0000	8.634	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	13.45	Call	Currency Future	836.0000	784.0000	(6.220)	0	0	0
30/07/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,034.0000	3,132.0000	3.230	0	0	0
30/07/2009	£ / R	2010/03/15	17.20	Put	Currency Future	3,863.0000	3,965.0000	2.640	0	0	0
30/07/2009	£ / R	2010/03/15	11.45	Put	Currency Future	95.0000	104.0000	9.474	0	0	0
30/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,105.0000	6,213.0000	1.769	0	0	0
30/07/2009	£ / R	2010/03/15	21.95	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
30/07/2009	£ / R	2010/03/15	13.25	Call	Currency Future	923.0000	866.0000	(6.176)	0	0	0
30/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
30/07/2009	£ / R	2010/03/15	17.20	Call	Currency Future	172.0000	161.0000	(6.395)	0	0	0
30/07/2009	£ / R	2010/03/15	12.45	Put	Currency Future	306.0000	340.0000	11.111	0	0	0
30/07/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,494.0000	6,603.0000	1.678	0	0	0
30/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,354.0000	1,432.0000	5.761	0	0	0
30/07/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,074.0000	2,165.0000	4.388	0	0	0
30/07/2009	£ / R	2010/03/15	19.95	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
30/07/2009	£ / R	2010/03/15	13.25	Put	Currency Future	664.0000	720.0000	8.434	0	0	0
30/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	261.0000	291.0000	11.494	0	0	0
30/07/2009	£ / R	2010/03/15	15.20	Call	Currency Future	384.0000	361.0000	(5.990)	0	0	0
30/07/2009	£ / R	2010/03/15	13.20	Call	Currency Future	946.0000	888.0000	(6.131)	0	0	0
30/07/2009	£ / R	2010/03/15	10.30	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
30/07/2009	£ / R	2010/03/15	19.20	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
30/07/2009	£ / R	2010/03/15	15.45	Call	Currency Future	348.0000	326.0000	(6.322)	0	0	0
30/07/2009	£ / R	2010/03/15	19.60	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
30/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	776.0000	839.0000	8.119	0	0	0
30/07/2009	£ / R	2010/03/15	15.25	Call	Currency Future	376.0000	353.0000	(6.117)	0	0	0
30/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	563.0000	528.0000	(6.217)	0	0	0
30/07/2009	£ / R	2010/03/15	21.20	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
30/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,463.0000	8,574.0000	1.312	0	0	0
30/07/2009	£ / R	2010/03/15	12.25	Put	Currency Future	248.0000	276.0000	11.290	0	0	0
30/07/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,957.0000	4,060.0000	2.603	0	0	0
30/07/2009	£ / R	2010/03/15	19.20	Put	Currency Future	5,765.0000	5,872.0000	1.856	0	0	0
30/07/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,507.0000	1,421.0000	(5.707)	0	0	0
30/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,471.0000	1,386.0000	(5.778)	0	0	0
30/07/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,184.0000	4,074.0000	(2.629)	0	0	0
30/07/2009	£ / R	2010/03/15	11.30	Put	Currency Future	87.0000	92.0000	5.747	0	0	0
30/07/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,722.0000	7,834.0000	1.450	0	0	0
30/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,562.0000	8,673.0000	1.296	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	13.35	Call	Currency Future	878.0000	824.0000	(6.150)	0	0	0
30/07/2009	£ / R	2010/03/15	13.95	Call	Currency Future	660.0000	619.0000	(6.212)	0	0	0
30/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
30/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
30/07/2009	£ / R	2010/03/15	13.35	Put	Currency Future	719.0000	778.0000	8.206	0	0	0
30/07/2009	£ / R	2010/03/15	12.20	Put	Currency Future	235.0000	261.0000	11.064	0	0	0
30/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,446.0000	6,554.0000	1.675	0	0	0
30/07/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,592.0000	6,701.0000	1.654	0	0	0
30/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,153.0000	6,261.0000	1.755	0	0	0
30/07/2009	£ / R	2010/03/15	11.20	Put	Currency Future	82.0000	87.0000	6.098	0	0	0
30/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
30/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	559.0000	611.0000	9.302	0	0	0
30/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,117.0000	8,229.0000	1.380	0	0	0
30/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,364.0000	8,475.0000	1.327	0	0	0
30/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,019.0000	957.0000	(6.084)	0	0	0
30/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
30/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
30/07/2009	£ / R	2010/03/15	12.05	Put	Currency Future	198.0000	222.0000	12.121	0	0	0
30/07/2009	£ / R	2010/03/15	13.65	Call	Currency Future	759.0000	713.0000	(6.061)	0	0	0
30/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	837.0000	902.0000	7.766	0	0	0
30/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,397.0000	6,505.0000	1.688	0	0	0
30/07/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,544.0000	1,457.0000	(5.635)	0	0	0
30/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
30/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	270.0000	252.0000	(6.667)	0	0	0
30/07/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,329.0000	4,218.0000	(2.564)	0	0	0
30/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	121.0000	112.0000	(7.438)	0	0	0
30/07/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,355.0000	3,245.0000	(3.279)	0	0	0
30/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,413.0000	8,525.0000	1.331	0	0	0
30/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,811.0000	2,907.0000	3.415	0	0	0
30/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,032.0000	1,103.0000	6.880	0	0	0
30/07/2009	£ / R	2010/03/15	11.25	Put	Currency Future	84.0000	89.0000	5.952	0	0	0
30/07/2009	£ / R	2010/03/15	9.20	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
30/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
30/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	806.0000	870.0000	7.940	0	0	0
30/07/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,344.0000	2,235.0000	(4.650)	0	0	0
30/07/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,391.0000	2,282.0000	(4.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	129.0000	119.0000	(7.752)	0	0	0
30/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,662.0000	4,766.0000	2.231	0	0	0
30/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	932.0000	1,001.0000	7.403	0	0	0
30/07/2009	£ / R	2010/03/15	13.75	Call	Currency Future	724.0000	680.0000	(6.077)	0	0	0
30/07/2009	£ / R	2010/03/15	10.25	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
30/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	900.0000	967.0000	7.444	0	0	0
30/07/2009	£ / R	2010/03/15	10.20	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
30/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,520.0000	4,624.0000	2.301	0	0	0
30/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	815.0000	766.0000	(6.012)	0	0	0
30/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	965.0000	1,034.0000	7.150	0	0	0
30/07/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,306.0000	3,196.0000	(3.327)	0	0	0
30/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	741.0000	696.0000	(6.073)	0	0	0
30/07/2009	£ / R	2010/03/15	9.25	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
30/07/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,209.0000	3,099.0000	(3.428)	0	0	0
30/07/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,825.0000	1,912.0000	4.767	0	0	0
30/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	741.0000	696.0000	(6.073)	0	0	0
30/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,112.0000	3,002.0000	(3.535)	0	0	0
30/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	691.0000	649.0000	(6.078)	0	0	0
30/07/2009	£ / R	2010/03/15	10.45	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
30/07/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,280.0000	4,170.0000	(2.570)	0	0	0
30/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,583.0000	3,684.0000	2.819	0	0	0
30/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,154.0000	2,050.0000	(4.828)	0	0	0
30/07/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,019.0000	8,130.0000	1.384	0	0	0
30/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	675.0000	634.0000	(6.074)	0	0	0
30/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	932.0000	1,001.0000	7.403	0	0	0
30/07/2009	£ / R	2010/03/15	21.40	Put	Currency Future	7,920.0000	8,031.0000	1.402	0	0	0
30/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,066.0000	1,138.0000	6.754	0	0	0
30/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	192.0000	180.0000	(6.250)	0	0	0
30/07/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,365.0000	1,286.0000	(5.788)	0	0	0
30/07/2009	£ / R	2010/03/15	15.90	Call	Currency Future	287.0000	269.0000	(6.272)	0	0	0
30/07/2009	£ / R	2010/03/15	9.45	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
30/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,678.0000	2,773.0000	3.547	0	0	0
30/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	998.0000	1,069.0000	7.114	0	0	0
30/07/2009	£ / R	2010/03/15	9.85	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
30/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,590.0000	2,685.0000	3.668	0	0	0
30/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,265.0000	8,377.0000	1.355	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	12.85	Put	Currency Future	464.0000	512.0000	10.345	0	0	0
30/07/2009	£ / R	2010/03/15	17.75	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0
30/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,967.0000	2,857.0000	(3.707)	0	0	0
30/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,088.0000	3,977.0000	(2.715)	0	0	0
30/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	300.0000	280.0000	(6.667)	0	0	0
30/07/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,124.0000	1,057.0000	(5.961)	0	0	0
30/07/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,285.0000	4,388.0000	2.404	0	0	0
30/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,743.0000	1,829.0000	4.934	0	0	0
30/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,697.0000	3,586.0000	(3.002)	0	0	0
30/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	796.0000	748.0000	(6.030)	0	0	0
30/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
30/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
30/07/2009	£ / R	2010/03/15	11.85	Put	Currency Future	156.0000	175.0000	12.179	0	0	0
30/07/2009	£ / R	2010/03/15	9.35	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
30/07/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
30/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
30/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,491.0000	3,591.0000	2.865	0	0	0
30/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
30/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,460.0000	2,553.0000	3.780	0	0	0
30/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	113.0000	128.0000	13.274	0	0	0
30/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	200.0000	187.0000	(6.500)	0	0	0
30/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	319.0000	299.0000	(6.270)	0	0	0
30/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,022.0000	1,924.0000	(4.847)	0	0	0
30/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	452.0000	425.0000	(5.973)	0	0	0
30/07/2009	£ / R	2010/03/15	16.65	Call	Currency Future	212.0000	198.0000	(6.604)	0	0	0
30/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	135.0000	125.0000	(7.407)	0	0	0
30/07/2009	£ / R	2010/03/15	17.65	Call	Currency Future	144.0000	134.0000	(6.944)	0	0	0
30/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,942.0000	3,830.0000	(2.841)	0	0	0
30/07/2009	£ / R	2010/03/15	12.80	Put	Currency Future	442.0000	488.0000	10.407	0	0	0
30/07/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,353.0000	3,452.0000	2.953	0	0	0
30/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,648.0000	3,537.0000	(3.043)	0	0	0
30/07/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,426.0000	4,529.0000	2.327	0	0	0
30/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,623.0000	1,707.0000	5.176	0	0	0
30/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	146.0000	165.0000	13.014	0	0	0
30/07/2009	£ / R	2010/03/15	14.65	Call	Currency Future	482.0000	453.0000	(6.017)	0	0	0
30/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	487.0000	536.0000	10.062	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,209.0000	1,139.0000	(5.790)	0	0	0
30/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	379.0000	421.0000	11.082	0	0	0
30/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	434.0000	407.0000	(6.221)	0	0	0
30/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,268.0000	1,196.0000	(5.678)	0	0	0
30/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	129.0000	146.0000	13.178	0	0	0
30/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,919.0000	2,809.0000	(3.768)	0	0	0
30/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	166.0000	186.0000	12.048	0	0	0
30/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,938.0000	1,841.0000	(5.005)	0	0	0
30/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
30/07/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,445.0000	3,545.0000	2.903	0	0	0
30/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,096.0000	1,031.0000	(5.931)	0	0	0
30/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
30/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,979.0000	1,882.0000	(4.901)	0	0	0
30/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
30/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	359.0000	400.0000	11.421	0	0	0
30/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	472.0000	443.0000	(6.144)	0	0	0
30/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	120.0000	137.0000	14.167	0	0	0
30/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
30/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,663.0000	1,748.0000	5.111	0	0	0
30/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,238.0000	1,167.0000	(5.735)	0	0	0
30/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,678.0000	2,569.0000	(4.070)	0	0	0
30/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,584.0000	1,667.0000	5.240	0	0	0
30/07/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,726.0000	2,617.0000	(3.999)	0	0	0
30/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	313.0000	292.0000	(6.709)	0	0	0
30/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,892.0000	3,781.0000	(2.852)	0	0	0
30/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,775.0000	1,682.0000	(5.239)	0	0	0
30/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	443.0000	416.0000	(6.095)	0	0	0
30/07/2009	£ / R	2010/03/15	11.40	Put	Currency Future	92.0000	97.0000	5.435	0	0	0
30/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,399.0000	3,499.0000	2.942	0	0	0
30/07/2009	£ / R	2010/03/15	16.75	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
30/07/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,815.0000	1,721.0000	(5.179)	0	0	0
30/07/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,201.0000	2,093.0000	(4.907)	0	0	0
30/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
30/07/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,379.0000	4,482.0000	2.352	0	0	0
30/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,784.0000	1,870.0000	4.821	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	10.40	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
30/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,151.0000	1,084.0000	(5.821)	0	0	0
30/07/2009	£ / R	2010/03/15	15.75	Call	Currency Future	306.0000	286.0000	(6.536)	0	0	0
30/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	707.0000	664.0000	(6.082)	0	0	0
30/07/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,399.0000	1,317.0000	(5.861)	0	0	0
30/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,504.0000	2,597.0000	3.714	0	0	0
30/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	151.0000	140.0000	(7.285)	0	0	0
30/07/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,161.0000	3,051.0000	(3.480)	0	0	0
30/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	208.0000	194.0000	(6.731)	0	0	0
30/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,180.0000	1,111.0000	(5.847)	0	0	0
30/07/2009	£ / R	2010/03/15	12.40	Put	Currency Future	290.0000	322.0000	11.034	0	0	0
30/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,870.0000	2,761.0000	(3.798)	0	0	0
30/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	220.0000	206.0000	(6.364)	0	0	0
30/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	493.0000	463.0000	(6.085)	0	0	0
30/07/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,245.0000	2,338.0000	4.143	0	0	0
30/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	400.0000	443.0000	10.750	0	0	0
30/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,192.0000	4,294.0000	2.433	0	0	0
30/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,473.0000	4,576.0000	2.303	0	0	0
30/07/2009	£ / R	2010/03/15	19.40	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
30/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,843.0000	3,732.0000	(2.888)	0	0	0
30/07/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,299.0000	6,408.0000	1.730	0	0	0
30/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,374.0000	2,466.0000	3.875	0	0	0
30/07/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,772.0000	7,883.0000	1.428	0	0	0
30/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,238.0000	4,341.0000	2.430	0	0	0
30/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	132.0000	122.0000	(7.576)	0	0	0
30/07/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,051.0000	4,154.0000	2.543	0	0	0
30/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,746.0000	3,634.0000	(2.990)	0	0	0
30/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,794.0000	3,683.0000	(2.926)	0	0	0
30/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	326.0000	305.0000	(6.442)	0	0	0
30/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,417.0000	2,510.0000	3.848	0	0	0
30/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,101.0000	1,174.0000	6.630	0	0	0
30/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	293.0000	274.0000	(6.485)	0	0	0
30/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
30/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	216.0000	202.0000	(6.481)	0	0	0
30/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,171.0000	1,246.0000	6.405	0	0	0
30/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	196.0000	183.0000	(6.633)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/03/15	15.40	Call	Currency Future	354.0000	333.0000	(5.932)	0	0	0
30/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,307.0000	3,406.0000	2.994	0	0	0
30/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,537.0000	3,638.0000	2.856	0	0	0
30/07/2009	£ / R	2010/03/15	9.40	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
30/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	148.0000	137.0000	(7.432)	0	0	0
30/07/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,136.0000	4,026.0000	(2.660)	0	0	0
30/07/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,634.0000	2,729.0000	3.607	0	0	0
30/07/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,167.0000	8,278.0000	1.359	0	0	0
30/07/2009	£ / R	2010/03/15	14.05	Call	Currency Future	630.0000	592.0000	(6.032)	0	0	0
30/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
30/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,866.0000	1,953.0000	4.662	0	0	0
30/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,774.0000	2,665.0000	(3.929)	0	0	0
30/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	281.0000	263.0000	(6.406)	0	0	0
30/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	515.0000	483.0000	(6.214)	0	0	0
30/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
30/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,722.0000	2,817.0000	3.490	0	0	0
30/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	321.0000	360.0000	12.150	0	0	0
30/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,855.0000	1,761.0000	(5.067)	0	0	0
30/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	189.0000	177.0000	(6.349)	0	0	0
30/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,330.0000	1,255.0000	(5.639)	0	0	0
30/07/2009	£ / R	2010/03/15	17.95	Call	Currency Future	126.0000	117.0000	(7.143)	0	0	0
30/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	98.0000	112.0000	14.286	0	0	0
30/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
30/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	425.0000	399.0000	(6.118)	0	0	0
30/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,332.0000	4,435.0000	2.378	0	0	0
30/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
30/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,332.0000	2,423.0000	3.902	0	0	0
30/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,567.0000	4,671.0000	2.277	0	0	0
30/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	341.0000	319.0000	(6.452)	0	0	0
30/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	511.0000	560.0000	9.589	0	0	0
30/07/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,202.0000	6,310.0000	1.741	0	0	0
30/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,215.0000	3,314.0000	3.079	0	0	0
30/07/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,630.0000	3,731.0000	2.782	0	0	0
30/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	225.0000	210.0000	(6.667)	0	0	0
30/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	176.0000	198.0000	12.500	0	0	0
30/07/2009	£ / R	2010/03/15	19.65	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2010/03/15	17.50	Call	Currency Future	154.0000	143.0000	(7.143)	0	0	0
30/07/2009	£ / R 2010/03/15	11.50	Call	Currency Future	2,107.0000	2,008.0000	(4.699)	0	0	0
30/07/2009	£ / R 2010/03/15	10.75	Call	Currency Future	2,822.0000	2,713.0000	(3.863)	0	0	0
30/07/2009	£ / R 2010/03/15	10.50	Call	Currency Future	3,064.0000	2,954.0000	(3.590)	0	0	0
30/07/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,547.0000	2,641.0000	3.691	0	0	0
30/07/2009	£ / R 2010/03/15	12.95	Call	Currency Future	1,070.0000	1,006.0000	(5.981)	0	0	0
30/07/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,896.0000	1,801.0000	(5.011)	0	0	0
30/07/2009	£ / R 2010/03/15	9.95	Call	Currency Future	3,599.0000	3,488.0000	(3.084)	0	0	0
30/07/2009	£ / R 2010/03/15	19.40	Put	Currency Future	5,959.0000	6,066.0000	1.796	0	0	0
30/07/2009	£ / R 2010/03/15	10.75	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
30/07/2009	£ / R 2010/03/15	9.75	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
30/07/2009	£ / R 2010/03/15	11.95	Call	Currency Future	1,735.0000	1,643.0000	(5.303)	0	0	0
30/07/2009	£ / R 2010/03/15	21.80	Put	Currency Future	8,315.0000	8,426.0000	1.335	0	0	0
30/07/2009	£ / R 2010/03/15	10.50	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
30/07/2009	£ / R 2010/03/15	15.55	Call	Currency Future	334.0000	312.0000	(6.587)	0	0	0
30/07/2009	£ / R 2010/03/15	9.95	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
30/07/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,261.0000	3,360.0000	3.036	0	0	0
30/07/2009	£ / R 2010/03/15	10.95	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
30/07/2009	£ / R 2010/03/15	14.55	Call	Currency Future	504.0000	473.0000	(6.151)	0	0	0
30/07/2009	£ / R 2010/03/15	10.95	Call	Currency Future	2,630.0000	2,521.0000	(4.144)	0	0	0
30/07/2009	£ / R 2010/03/15	21.80	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/07/2009	£ / R 2010/03/15	19.80	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
30/07/2009	£ / R 2010/03/15	19.80	Put	Currency Future	6,348.0000	6,457.0000	1.717	0	0	0
30/07/2009	£ / R 2010/03/15	9.50	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
30/07/2009	£ / R 2010/03/15	21.40	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
30/07/2009	£ / R 2010/03/15	9.50	Call	Currency Future	4,040.0000	3,928.0000	(2.772)	0	0	0
30/07/2009	£ / R 2010/03/15	17.50	Put	Currency Future	4,145.0000	4,247.0000	2.461	0	0	0
30/07/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,506.0000	1,588.0000	5.445	0	0	0
30/07/2009	£ / R 2010/03/15	10.55	Call	Currency Future	3,015.0000	2,906.0000	(3.615)	0	0	0
30/07/2009	£ / R 2010/03/15	9.55	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
30/07/2009	£ / R 2010/03/15	10.55	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
30/07/2009	£ / R 2010/03/15	9.55	Call	Currency Future	3,991.0000	3,879.0000	(2.806)	0	0	0
30/07/2009	£ / R 2010/03/15	14.75	Call	Currency Future	462.0000	434.0000	(6.061)	0	0	0
30/07/2009	£ / R 2010/03/15	14.75	Put	Currency Future	1,703.0000	1,788.0000	4.991	0	0	0
30/07/2009	£ / R 2010/03/15	12.75	Put	Currency Future	421.0000	465.0000	10.451	0	0	0
30/07/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,545.0000	1,627.0000	5.307	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
30/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	137.0000	155.0000	13.139	0	0	0
30/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,064.0000	1,965.0000	(4.797)	0	0	0
30/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	105.0000	120.0000	14.286	0	0	0
30/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,299.0000	1,225.0000	(5.697)	0	0	0
30/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	340.0000	379.0000	11.471	0	0	0
30/07/2009	£ / R	2010/03/15	10.35	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
30/07/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,056.0000	6,164.0000	1.783	0	0	0
30/07/2009	£ / R	2010/03/15	19.50	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
30/07/2009	£ / R	2010/03/15	19.35	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
30/07/2009	£ / R	2010/03/15	19.35	Put	Currency Future	5,910.0000	6,018.0000	1.827	0	0	0
30/07/2009	£ / R	2010/03/15	21.35	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
30/07/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,004.0000	4,107.0000	2.572	0	0	0
30/07/2009	£ / R	2010/03/15	17.35	Call	Currency Future	163.0000	153.0000	(6.135)	0	0	0
30/07/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,202.0000	2,294.0000	4.178	0	0	0
30/07/2009	£ / R	2010/03/15	15.35	Call	Currency Future	361.0000	340.0000	(5.817)	0	0	0
30/07/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,249.0000	2,140.0000	(4.847)	0	0	0
30/07/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,870.0000	7,982.0000	1.423	0	0	0
30/07/2009	£ / R	2010/03/15	11.35	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
30/07/2009	£ / R	2010/03/15	12.35	Put	Currency Future	276.0000	306.0000	10.870	0	0	0
30/07/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,435.0000	1,352.0000	(5.784)	0	0	0
30/07/2009	£ / R	2010/03/15	21.50	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
30/07/2009	£ / R	2010/06/14			Currency Future	13.7231	13.6072	(0.845)	0.0000	0.0000	0
30/07/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,777.0000	3,663.0000	(3.018)	0	0	0
30/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,641.0000	3,738.0000	2.664	0	0	0
30/07/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,372.0000	3,467.0000	2.817	0	0	0
30/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	393.0000	370.0000	(5.852)	0	0	0
30/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	737.0000	696.0000	(5.563)	0	0	0
30/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
30/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	824.0000	880.0000	6.796	0	0	0
30/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,978.0000	5,082.0000	2.089	0	0	0
30/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,558.0000	4,660.0000	2.238	0	0	0
30/07/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,281.0000	4,381.0000	2.336	0	0	0
30/07/2009	£ / R	2010/06/14	12.80	Put	Currency Future	495.0000	538.0000	8.687	0	0	0
30/07/2009	£ / R	2010/06/14	11.20	Put	Currency Future	117.0000	127.0000	8.547	0	0	0
30/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,608.0000	1,522.0000	(5.348)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,907.0000	8,017.0000	1.391	0	0	0
30/07/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,097.0000	1,037.0000	(5.469)	0	0	0
30/07/2009	£ / R 2010/06/14	21.80	Put	Currency Future	8,150.0000	8,260.0000	1.350	0	0	0
30/07/2009	£ / R 2010/06/14	11.00	Call	Currency Future	2,820.0000	2,713.0000	(3.794)	0	0	0
30/07/2009	£ / R 2010/06/14	16.05	Put	Currency Future	2,762.0000	2,852.0000	3.259	0	0	0
30/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,403.0000	4,292.0000	(2.521)	0	0	0
30/07/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,177.0000	2,262.0000	3.904	0	0	0
30/07/2009	£ / R 2010/06/14	12.20	Call	Currency Future	1,820.0000	1,729.0000	(5.000)	0	0	0
30/07/2009	£ / R 2010/06/14	12.50	Put	Currency Future	385.0000	415.0000	7.792	0	0	0
30/07/2009	£ / R 2010/06/14	19.55	Put	Currency Future	5,976.0000	6,083.0000	1.790	0	0	0
30/07/2009	£ / R 2010/06/14	10.30	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
30/07/2009	£ / R 2010/06/14	13.65	Put	Currency Future	941.0000	1,001.0000	6.376	0	0	0
30/07/2009	£ / R 2010/06/14	11.00	Put	Currency Future	97.0000	106.0000	9.278	0	0	0
30/07/2009	£ / R 2010/06/14	17.05	Call	Currency Future	314.0000	295.0000	(6.051)	0	0	0
30/07/2009	£ / R 2010/06/14	9.35	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
30/07/2009	£ / R 2010/06/14	17.35	Call	Currency Future	286.0000	269.0000	(5.944)	0	0	0
30/07/2009	£ / R 2010/06/14	11.50	Put	Currency Future	154.0000	166.0000	7.792	0	0	0
30/07/2009	£ / R 2010/06/14	19.55	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0
30/07/2009	£ / R 2010/06/14	11.30	Call	Currency Future	2,551.0000	2,447.0000	(4.077)	0	0	0
30/07/2009	£ / R 2010/06/14	13.65	Call	Currency Future	1,014.0000	958.0000	(5.523)	0	0	0
30/07/2009	£ / R 2010/06/14	10.00	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
30/07/2009	£ / R 2010/06/14	18.05	Call	Currency Future	231.0000	217.0000	(6.061)	0	0	0
30/07/2009	£ / R 2010/06/14	16.75	Call	Currency Future	345.0000	325.0000	(5.797)	0	0	0
30/07/2009	£ / R 2010/06/14	17.35	Put	Currency Future	3,913.0000	4,012.0000	2.530	0	0	0
30/07/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,640.0000	2,535.0000	(3.977)	0	0	0
30/07/2009	£ / R 2010/06/14	10.50	Call	Currency Future	3,289.0000	3,176.0000	(3.436)	0	0	0
30/07/2009	£ / R 2010/06/14	11.30	Put	Currency Future	128.0000	139.0000	8.594	0	0	0
30/07/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,310.0000	1,241.0000	(5.267)	0	0	0
30/07/2009	£ / R 2010/06/14	17.75	Call	Currency Future	254.0000	238.0000	(6.299)	0	0	0
30/07/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,020.0000	3,113.0000	3.079	0	0	0
30/07/2009	£ / R 2010/06/14	10.20	Call	Currency Future	3,581.0000	3,468.0000	(3.156)	0	0	0
30/07/2009	£ / R 2010/06/14	10.50	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
30/07/2009	£ / R 2010/06/14	20.30	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
30/07/2009	£ / R 2010/06/14	12.00	Put	Currency Future	247.0000	269.0000	8.907	0	0	0
30/07/2009	£ / R 2010/06/14	16.05	Call	Currency Future	435.0000	409.0000	(5.977)	0	0	0
30/07/2009	£ / R 2010/06/14	10.35	Put	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
30/07/2009	£ / R 2010/06/14	18.35	Put	Currency Future	4,838.0000	4,940.0000	2.108	0	0	0
30/07/2009	£ / R 2010/06/14	20.30	Put	Currency Future	6,695.0000	6,802.0000	1.598	0	0	0
30/07/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,133.0000	5,019.0000	(2.221)	0	0	0
30/07/2009	£ / R 2010/06/14	12.00	Call	Currency Future	1,970.0000	1,876.0000	(4.772)	0	0	0
30/07/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,510.0000	2,597.0000	3.466	0	0	0
30/07/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,748.0000	1,659.0000	(5.092)	0	0	0
30/07/2009	£ / R 2010/06/14	10.20	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
30/07/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,260.0000	4,149.0000	(2.606)	0	0	0
30/07/2009	£ / R 2010/06/14	19.75	Put	Currency Future	6,168.0000	6,274.0000	1.719	0	0	0
30/07/2009	£ / R 2010/06/14	10.10	Call	Currency Future	3,679.0000	3,566.0000	(3.071)	0	0	0
30/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,095.0000	2,987.0000	(3.489)	0	0	0
30/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	675.0000	637.0000	(5.630)	0	0	0
30/07/2009	£ / R 2010/06/14	18.35	Call	Currency Future	211.0000	198.0000	(6.161)	0	0	0
30/07/2009	£ / R 2010/06/14	9.50	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
30/07/2009	£ / R 2010/06/14	19.75	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
30/07/2009	£ / R 2010/06/14	22.30	Put	Currency Future	8,637.0000	8,747.0000	1.274	0	0	0
30/07/2009	£ / R 2010/06/14	8.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/07/2009	£ / R 2010/06/14	9.80	Call	Currency Future	3,973.0000	3,859.0000	(2.869)	0	0	0
30/07/2009	£ / R 2010/06/14	13.80	Call	Currency Future	957.0000	905.0000	(5.434)	0	0	0
30/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	72.0000	80.0000	11.111	0	0	0
30/07/2009	£ / R 2010/06/14	15.75	Call	Currency Future	483.0000	454.0000	(6.004)	0	0	0
30/07/2009	£ / R 2010/06/14	12.30	Put	Currency Future	325.0000	351.0000	8.000	0	0	0
30/07/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,377.0000	2,273.0000	(4.375)	0	0	0
30/07/2009	£ / R 2010/06/14	21.75	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
30/07/2009	£ / R 2010/06/14	22.30	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
30/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	452.0000	493.0000	9.071	0	0	0
30/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,435.0000	3,322.0000	(3.290)	0	0	0
30/07/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,418.0000	1,345.0000	(5.148)	0	0	0
30/07/2009	£ / R 2010/06/14	13.20	Put	Currency Future	688.0000	739.0000	7.413	0	0	0
30/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	578.0000	546.0000	(5.536)	0	0	0
30/07/2009	£ / R 2010/06/14	21.40	Put	Currency Future	7,761.0000	7,870.0000	1.404	0	0	0
30/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,097.0000	4,197.0000	2.441	0	0	0
30/07/2009	£ / R 2010/06/14	15.35	Call	Currency Future	550.0000	519.0000	(5.636)	0	0	0
30/07/2009	£ / R 2010/06/14	21.75	Put	Currency Future	8,102.0000	8,211.0000	1.345	0	0	0
30/07/2009	£ / R 2010/06/14	11.60	Put	Currency Future	168.0000	181.0000	7.738	0	0	0
30/07/2009	£ / R 2010/06/14	9.80	Put	Currency Future	50.0000	52.0000	4.000	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
30/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,055.0000	2,138.0000	4.039	0	0	0
30/07/2009	£ / R	2010/06/14	19.40	Call	Currency Future	155.0000	146.0000	(5.806)	0	0	0
30/07/2009	£ / R	2010/06/14	11.35	Put	Currency Future	134.0000	146.0000	8.955	0	0	0
30/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	517.0000	561.0000	8.511	0	0	0
30/07/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,507.0000	2,403.0000	(4.148)	0	0	0
30/07/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,390.0000	1,318.0000	(5.180)	0	0	0
30/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,911.0000	2,804.0000	(3.676)	0	0	0
30/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	79.0000	88.0000	11.392	0	0	0
30/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,034.0000	1,097.0000	6.093	0	0	0
30/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	587.0000	634.0000	8.007	0	0	0
30/07/2009	£ / R	2010/06/14	17.55	Call	Currency Future	270.0000	254.0000	(5.926)	0	0	0
30/07/2009	£ / R	2010/06/14	12.35	Put	Currency Future	339.0000	367.0000	8.260	0	0	0
30/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	88.0000	96.0000	9.091	0	0	0
30/07/2009	£ / R	2010/06/14	19.10	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
30/07/2009	£ / R	2010/06/14	19.80	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
30/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	499.0000	471.0000	(5.611)	0	0	0
30/07/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,701.0000	1,780.0000	4.644	0	0	0
30/07/2009	£ / R	2010/06/14	17.30	Call	Currency Future	291.0000	274.0000	(5.842)	0	0	0
30/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	32.0000	37.0000	15.625	0	0	0
30/07/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,546.0000	5,651.0000	1.893	0	0	0
30/07/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,215.0000	6,322.0000	1.722	0	0	0
30/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,426.0000	2,513.0000	3.586	0	0	0
30/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	214.0000	201.0000	(6.075)	0	0	0
30/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,677.0000	1,590.0000	(5.188)	0	0	0
30/07/2009	£ / R	2010/06/14	20.60	Call	Currency Future	107.0000	99.0000	(7.477)	0	0	0
30/07/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,539.0000	8,650.0000	1.300	0	0	0
30/07/2009	£ / R	2010/06/14	21.80	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
30/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	435.0000	471.0000	8.276	0	0	0
30/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,206.0000	2,108.0000	(4.442)	0	0	0
30/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,791.0000	4,893.0000	2.129	0	0	0
30/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	541.0000	511.0000	(5.545)	0	0	0
30/07/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,143.0000	4,243.0000	2.414	0	0	0
30/07/2009	£ / R	2010/06/14	22.20	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
30/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	304.0000	286.0000	(5.921)	0	0	0
30/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	183.0000	201.0000	9.836	0	0	0
30/07/2009	£ / R	2010/06/14	20.00	Call	Currency Future	130.0000	121.0000	(6.923)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2010/06/14	16.30	Put	Currency Future	2,977.0000	3,069.0000	3.090	0	0	0
30/07/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,218.0000	2,304.0000	3.877	0	0	0
30/07/2009	£ / R 2010/06/14	17.60	Call	Currency Future	266.0000	250.0000	(6.015)	0	0	0
30/07/2009	£ / R 2010/06/14	13.40	Call	Currency Future	1,119.0000	1,058.0000	(5.451)	0	0	12,188
30/07/2009	£ / R 2010/06/14	10.80	Call	Currency Future	3,002.0000	2,895.0000	(3.564)	0	0	0
30/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,475.0000	1,400.0000	(5.085)	0	0	0
30/07/2009	£ / R 2010/06/14	16.30	Call	Currency Future	400.0000	376.0000	(6.000)	0	0	0
30/07/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,847.0000	2,938.0000	3.196	0	0	0
30/07/2009	£ / R 2010/06/14	12.40	Put	Currency Future	354.0000	382.0000	7.910	0	0	0
30/07/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,805.0000	2,895.0000	3.209	0	0	0
30/07/2009	£ / R 2010/06/14	20.20	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
30/07/2009	£ / R 2010/06/14	17.80	Call	Currency Future	250.0000	235.0000	(6.000)	0	0	0
30/07/2009	£ / R 2010/06/14	18.65	Put	Currency Future	5,119.0000	5,223.0000	2.032	0	0	0
30/07/2009	£ / R 2010/06/14	22.00	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
30/07/2009	£ / R 2010/06/14	17.30	Put	Currency Future	3,867.0000	3,966.0000	2.560	0	0	0
30/07/2009	£ / R 2010/06/14	16.90	Call	Currency Future	329.0000	309.0000	(6.079)	0	0	0
30/07/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,259.0000	1,193.0000	(5.242)	0	0	0
30/07/2009	£ / R 2010/06/14	20.20	Put	Currency Future	6,599.0000	6,706.0000	1.621	0	0	0
30/07/2009	£ / R 2010/06/14	13.55	Put	Currency Future	882.0000	940.0000	6.576	0	0	0
30/07/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,291.0000	2,188.0000	(4.496)	0	0	0
30/07/2009	£ / R 2010/06/14	15.80	Put	Currency Future	2,551.0000	2,639.0000	3.450	0	0	0
30/07/2009	£ / R 2010/06/14	17.15	Put	Currency Future	3,731.0000	3,829.0000	2.627	0	0	0
30/07/2009	£ / R 2010/06/14	12.45	Call	Currency Future	1,642.0000	1,556.0000	(5.238)	0	0	0
30/07/2009	£ / R 2010/06/14	18.50	Call	Currency Future	201.0000	189.0000	(5.970)	0	0	0
30/07/2009	£ / R 2010/06/14	20.00	Put	Currency Future	6,407.0000	6,513.0000	1.654	0	0	0
30/07/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,386.0000	3,273.0000	(3.337)	0	0	0
30/07/2009	£ / R 2010/06/14	15.30	Call	Currency Future	559.0000	528.0000	(5.546)	0	0	0
30/07/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,355.0000	4,244.0000	(2.549)	0	0	0
30/07/2009	£ / R 2010/06/14	13.10	Put	Currency Future	636.0000	685.0000	7.704	0	0	0
30/07/2009	£ / R 2010/06/14	20.25	Put	Currency Future	6,647.0000	6,754.0000	1.610	0	0	0
30/07/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,327.0000	4,427.0000	2.311	0	0	0
30/07/2009	£ / R 2010/06/14	20.15	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
30/07/2009	£ / R 2010/06/14	11.45	Put	Currency Future	147.0000	159.0000	8.163	0	0	0
30/07/2009	£ / R 2010/06/14	15.05	Put	Currency Future	1,935.0000	2,017.0000	4.238	0	0	0
30/07/2009	£ / R 2010/06/14	10.40	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
30/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,712.0000	1,624.0000	(5.140)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,826.0000	5,710.0000	(1.991)	0	0	0
30/07/2009	£ / R	2010/06/14	16.10	Call	Currency Future	428.0000	402.0000	(6.075)	0	0	0
30/07/2009	£ / R	2010/06/14	22.10	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
30/07/2009	£ / R	2010/06/14	10.10	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
30/07/2009	£ / R	2010/06/14	15.80	Call	Currency Future	474.0000	446.0000	(5.907)	0	0	0
30/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,508.0000	1,428.0000	(5.305)	0	0	0
30/07/2009	£ / R	2010/06/14	12.45	Put	Currency Future	369.0000	398.0000	7.859	0	0	0
30/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
30/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,136.0000	2,221.0000	3.979	0	0	0
30/07/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,984.0000	7,092.0000	1.546	0	0	0
30/07/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,055.0000	997.0000	(5.498)	0	0	0
30/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,685.0000	2,579.0000	(3.948)	0	0	0
30/07/2009	£ / R	2010/06/14	11.45	Call	Currency Future	2,420.0000	2,316.0000	(4.298)	0	0	0
30/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	793.0000	749.0000	(5.549)	0	0	0
30/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	401.0000	432.0000	7.731	0	0	0
30/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,464.0000	2,359.0000	(4.261)	0	0	0
30/07/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,164.0000	1,101.0000	(5.412)	0	0	0
30/07/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,338.0000	3,225.0000	(3.385)	0	0	0
30/07/2009	£ / R	2010/06/14	13.30	Put	Currency Future	741.0000	794.0000	7.152	0	0	0
30/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	796.0000	851.0000	6.910	0	0	0
30/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,300.0000	1,370.0000	5.385	0	0	0
30/07/2009	£ / R	2010/06/14	9.45	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
30/07/2009	£ / R	2010/06/14	21.40	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
30/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	714.0000	766.0000	7.283	0	0	0
30/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	203.0000	222.0000	9.360	0	0	0
30/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	111.0000	122.0000	9.910	0	0	0
30/07/2009	£ / R	2010/06/14	10.45	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
30/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,370.0000	1,442.0000	5.255	0	0	0
30/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	608.0000	574.0000	(5.592)	0	0	0
30/07/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,832.0000	5,938.0000	1.818	0	0	0
30/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	374.0000	352.0000	(5.882)	0	0	0
30/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,484.0000	3,371.0000	(3.243)	0	0	0
30/07/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,126.0000	2,029.0000	(4.563)	0	0	0
30/07/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,577.0000	5,462.0000	(2.062)	0	0	0
30/07/2009	£ / R	2010/06/14	19.45	Call	Currency Future	153.0000	144.0000	(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
30/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,240.0000	3,128.0000	(3.457)	0	0	0
30/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,151.0000	3,245.0000	2.983	0	0	0
30/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	852.0000	910.0000	6.808	0	0	0
30/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	971.0000	1,033.0000	6.385	0	0	0
30/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,118.0000	4,006.0000	(2.720)	0	0	0
30/07/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,880.0000	5,986.0000	1.803	0	0	0
30/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,212.0000	4,102.0000	(2.612)	0	0	0
30/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	224.0000	210.0000	(6.250)	0	0	0
30/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
30/07/2009	£ / R	2010/06/14	21.45	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
30/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,574.0000	1,489.0000	(5.400)	0	0	0
30/07/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,506.0000	3,602.0000	2.738	0	0	0
30/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
30/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,651.0000	4,753.0000	2.193	0	0	0
30/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	207.0000	195.0000	(5.797)	0	0	0
30/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	904.0000	854.0000	(5.531)	0	0	0
30/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,551.0000	6,658.0000	1.633	0	0	0
30/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,003.0000	1,065.0000	6.181	0	0	0
30/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	161.0000	173.0000	7.453	0	0	0
30/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,491.0000	8,601.0000	1.295	0	0	0
30/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,884.0000	4,987.0000	2.109	0	0	0
30/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	995.0000	940.0000	(5.528)	0	0	0
30/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	192.0000	181.0000	(5.729)	0	0	0
30/07/2009	£ / R	2010/06/14	11.55	Call	Currency Future	2,334.0000	2,231.0000	(4.413)	0	0	0
30/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	420.0000	396.0000	(5.714)	0	0	0
30/07/2009	£ / R	2010/06/14	11.40	Put	Currency Future	141.0000	152.0000	7.801	0	0	0
30/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,076.0000	1,017.0000	(5.483)	0	0	0
30/07/2009	£ / R	2010/06/14	22.15	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
30/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	274.0000	258.0000	(5.839)	0	0	12,188
30/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,442.0000	1,515.0000	5.062	0	0	0
30/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,187.0000	1,123.0000	(5.392)	0	0	0
30/07/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,211.0000	1,146.0000	(5.367)	0	0	0
30/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,143.0000	3,033.0000	(3.500)	0	0	0
30/07/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,514.0000	1,589.0000	4.954	0	0	0
30/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	904.0000	854.0000	(5.531)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2010/06/14	9.45	Call	Currency Future	4,308.0000	4,196.0000	(2.600)	0	0	0
30/07/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,051.0000	4,150.0000	2.444	0	0	0
30/07/2009	£ / R 2010/06/14	19.90	Put	Currency Future	6,311.0000	6,418.0000	1.695	0	0	0
30/07/2009	£ / R 2010/06/14	21.45	Put	Currency Future	7,809.0000	7,919.0000	1.409	0	0	0
30/07/2009	£ / R 2010/06/14	14.40	Call	Currency Future	765.0000	722.0000	(5.621)	0	0	0
30/07/2009	£ / R 2010/06/14	13.35	Put	Currency Future	768.0000	822.0000	7.031	0	0	0
30/07/2009	£ / R 2010/06/14	15.50	Call	Currency Future	524.0000	495.0000	(5.534)	0	0	0
30/07/2009	£ / R 2010/06/14	19.90	Call	Currency Future	134.0000	125.0000	(6.716)	0	0	0
30/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,131.0000	1,197.0000	5.836	0	0	0
30/07/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,300.0000	2,387.0000	3.783	0	0	0
30/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,475.0000	1,400.0000	(5.085)	0	0	0
30/07/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,442.0000	8,552.0000	1.303	0	0	0
30/07/2009	£ / R 2010/06/14	17.40	Call	Currency Future	282.0000	265.0000	(6.028)	0	0	0
30/07/2009	£ / R 2010/06/14	16.60	Call	Currency Future	362.0000	341.0000	(5.801)	0	0	0
30/07/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,095.0000	2,987.0000	(3.489)	0	0	0
30/07/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,198.0000	1,265.0000	5.593	0	0	0
30/07/2009	£ / R 2010/06/14	16.40	Call	Currency Future	387.0000	364.0000	(5.943)	0	0	0
30/07/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,141.0000	1,079.0000	(5.434)	0	0	0
30/07/2009	£ / R 2010/06/14	12.20	Put	Currency Future	297.0000	322.0000	8.418	0	0	0
30/07/2009	£ / R 2010/06/14	12.70	Put	Currency Future	452.0000	493.0000	9.071	0	0	0
30/07/2009	£ / R 2010/06/14	14.15	Call	Currency Future	839.0000	792.0000	(5.602)	0	0	0
30/07/2009	£ / R 2010/06/14	14.05	Call	Currency Future	871.0000	822.0000	(5.626)	0	0	0
30/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	3,959.0000	4,058.0000	2.501	0	0	0
30/07/2009	£ / R 2010/06/14	10.70	Put	Currency Future	72.0000	80.0000	11.111	0	0	0
30/07/2009	£ / R 2010/06/14	22.25	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
30/07/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,266.0000	1,335.0000	5.450	0	0	0
30/07/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,063.0000	3,157.0000	3.069	0	0	0
30/07/2009	£ / R 2010/06/14	15.60	Call	Currency Future	507.0000	479.0000	(5.523)	0	0	0
30/07/2009	£ / R 2010/06/14	12.75	Put	Currency Future	473.0000	515.0000	8.879	0	0	0
30/07/2009	£ / R 2010/06/14	21.65	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
30/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	183.0000	201.0000	9.836	0	0	0
30/07/2009	£ / R 2010/06/14	22.25	Put	Currency Future	8,588.0000	8,698.0000	1.281	0	0	0
30/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	921.0000	871.0000	(5.429)	0	0	0
30/07/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,588.0000	1,665.0000	4.849	0	0	0
30/07/2009	£ / R 2010/06/14	15.60	Put	Currency Future	2,384.0000	2,472.0000	3.691	0	0	0
30/07/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,446.0000	1,372.0000	(5.118)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2010/06/14	21.65	Put	Currency Future	8,005.0000	8,114.0000	1.362	0	0	0
30/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,206.0000	2,108.0000	(4.442)	0	0	0
30/07/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,131.0000	1,197.0000	5.836	0	0	0
30/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,098.0000	1,163.0000	5.920	0	0	0
30/07/2009	£ / R 2010/06/14	14.60	Call	Currency Future	711.0000	672.0000	(5.485)	0	0	0
30/07/2009	£ / R 2010/06/14	16.60	Put	Currency Future	3,239.0000	3,333.0000	2.902	0	0	0
30/07/2009	£ / R 2010/06/14	11.75	Call	Currency Future	2,166.0000	2,068.0000	(4.524)	0	0	0
30/07/2009	£ / R 2010/06/14	16.20	Call	Currency Future	413.0000	389.0000	(5.811)	0	0	0
30/07/2009	£ / R 2010/06/14	18.10	Call	Currency Future	228.0000	213.0000	(6.579)	0	0	0
30/07/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,894.0000	1,802.0000	(4.857)	0	0	0
30/07/2009	£ / R 2010/06/14	10.75	Call	Currency Future	3,049.0000	2,941.0000	(3.542)	0	0	0
30/07/2009	£ / R 2010/06/14	18.45	Call	Currency Future	204.0000	192.0000	(5.882)	0	0	0
30/07/2009	£ / R 2010/06/14	19.65	Call	Currency Future	145.0000	136.0000	(6.207)	0	0	0
30/07/2009	£ / R 2010/06/14	9.70	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
30/07/2009	£ / R 2010/06/14	20.10	Call	Currency Future	126.0000	117.0000	(7.143)	0	0	0
30/07/2009	£ / R 2010/06/14	14.35	Call	Currency Future	779.0000	736.0000	(5.520)	0	0	0
30/07/2009	£ / R 2010/06/14	11.10	Call	Currency Future	2,729.0000	2,623.0000	(3.884)	0	0	0
30/07/2009	£ / R 2010/06/14	15.25	Call	Currency Future	568.0000	537.0000	(5.458)	0	0	0
30/07/2009	£ / R 2010/06/14	19.65	Put	Currency Future	6,072.0000	6,178.0000	1.746	0	0	0
30/07/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,697.0000	4,800.0000	2.193	0	0	0
30/07/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,342.0000	2,430.0000	3.757	0	0	0
30/07/2009	£ / R 2010/06/14	14.00	Call	Currency Future	887.0000	838.0000	(5.524)	0	0	0
30/07/2009	£ / R 2010/06/14	20.10	Put	Currency Future	6,503.0000	6,610.0000	1.645	0	0	0
30/07/2009	£ / R 2010/06/14	11.10	Put	Currency Future	106.0000	116.0000	9.434	0	0	0
30/07/2009	£ / R 2010/06/14	10.75	Put	Currency Future	75.0000	84.0000	12.000	0	0	0
30/07/2009	£ / R 2010/06/14	11.65	Call	Currency Future	2,249.0000	2,148.0000	(4.491)	0	0	0
30/07/2009	£ / R 2010/06/14	18.20	Call	Currency Future	221.0000	207.0000	(6.335)	0	0	0
30/07/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,164.0000	1,231.0000	5.756	0	0	0
30/07/2009	£ / R 2010/06/14	18.10	Put	Currency Future	4,604.0000	4,706.0000	2.215	0	0	0
30/07/2009	£ / R 2010/06/14	14.10	Call	Currency Future	854.0000	807.0000	(5.504)	0	0	0
30/07/2009	£ / R 2010/06/14	9.75	Call	Currency Future	4,022.0000	3,908.0000	(2.834)	0	0	0
30/07/2009	£ / R 2010/06/14	10.65	Put	Currency Future	70.0000	76.0000	8.571	0	0	0
30/07/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,776.0000	3,875.0000	2.622	0	0	0
30/07/2009	£ / R 2010/06/14	9.75	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
30/07/2009	£ / R 2010/06/14	11.65	Put	Currency Future	175.0000	191.0000	9.143	0	0	0
30/07/2009	£ / R 2010/06/14	17.20	Call	Currency Future	300.0000	282.0000	(6.000)	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
30/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,345.0000	8,454.0000	1.306	0	0	0
30/07/2009	£ / R 2010/06/14	18.60	Call	Currency Future	195.0000	183.0000	(6.154)	0	0	0
30/07/2009	£ / R 2010/06/14	11.75	Put	Currency Future	193.0000	211.0000	9.326	0	0	0
30/07/2009	£ / R 2010/06/14	15.45	Put	Currency Future	2,259.0000	2,345.0000	3.807	0	0	0
30/07/2009	£ / R 2010/06/14	16.20	Put	Currency Future	2,890.0000	2,982.0000	3.183	0	0	0
30/07/2009	£ / R 2010/06/14	12.10	Put	Currency Future	271.0000	295.0000	8.856	0	0	0
30/07/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,095.0000	2,179.0000	4.010	0	0	0
30/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	578.0000	546.0000	(5.536)	0	0	0
30/07/2009	£ / R 2010/06/14	16.25	Call	Currency Future	406.0000	382.0000	(5.911)	0	0	0
30/07/2009	£ / R 2010/06/14	16.45	Put	Currency Future	3,107.0000	3,201.0000	3.025	0	0	0
30/07/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,071.0000	3,957.0000	(2.800)	0	0	0
30/07/2009	£ / R 2010/06/14	18.60	Put	Currency Future	5,072.0000	5,176.0000	2.050	0	0	0
30/07/2009	£ / R 2010/06/14	18.45	Put	Currency Future	4,931.0000	5,034.0000	2.089	0	0	0
30/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,055.0000	2,138.0000	4.039	0	0	0
30/07/2009	£ / R 2010/06/14	20.25	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
30/07/2009	£ / R 2010/06/14	16.45	Call	Currency Future	380.0000	358.0000	(5.789)	0	0	0
30/07/2009	£ / R 2010/06/14	13.90	Call	Currency Future	921.0000	871.0000	(5.429)	0	0	0
30/07/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,086.0000	1,990.0000	(4.602)	0	0	0
30/07/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,296.0000	8,406.0000	1.326	0	0	0
30/07/2009	£ / R 2010/06/14	12.25	Call	Currency Future	1,784.0000	1,694.0000	(5.045)	0	0	0
30/07/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,744.0000	4,847.0000	2.171	0	0	0
30/07/2009	£ / R 2010/06/14	9.85	Call	Currency Future	3,924.0000	3,810.0000	(2.905)	0	0	0
30/07/2009	£ / R 2010/06/14	18.25	Call	Currency Future	217.0000	204.0000	(5.991)	0	0	0
30/07/2009	£ / R 2010/06/14	17.45	Call	Currency Future	278.0000	262.0000	(5.755)	0	0	0
30/07/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,066.0000	1,130.0000	6.004	0	0	0
30/07/2009	£ / R 2010/06/14	9.85	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
30/07/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,822.0000	3,920.0000	2.564	0	0	0
30/07/2009	£ / R 2010/06/14	17.45	Put	Currency Future	4,005.0000	4,104.0000	2.472	0	0	0
30/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,098.0000	1,163.0000	5.920	0	0	0
30/07/2009	£ / R 2010/06/14	10.85	Call	Currency Future	2,956.0000	2,849.0000	(3.620)	0	0	0
30/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,677.0000	2,766.0000	3.325	0	0	0
30/07/2009	£ / R 2010/06/14	12.25	Put	Currency Future	311.0000	337.0000	8.360	0	0	0
30/07/2009	£ / R 2010/06/14	13.85	Call	Currency Future	939.0000	887.0000	(5.538)	0	0	0
30/07/2009	£ / R 2010/06/14	11.85	Put	Currency Future	213.0000	233.0000	9.390	0	0	0
30/07/2009	£ / R 2010/06/14	17.95	Call	Currency Future	238.0000	224.0000	(5.882)	0	0	0
30/07/2009	£ / R 2010/06/14	10.25	Call	Currency Future	3,533.0000	3,419.0000	(3.227)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R 2010/06/14	16.25	Put	Currency Future	2,933.0000	3,025.0000	3.137	0	0	0
30/07/2009	£ / R 2010/06/14	15.55	Call	Currency Future	515.0000	487.0000	(5.437)	0	0	0
30/07/2009	£ / R 2010/06/14	13.70	Put	Currency Future	971.0000	1,033.0000	6.385	0	0	0
30/07/2009	£ / R 2010/06/14	10.85	Put	Currency Future	83.0000	92.0000	10.843	0	0	0
30/07/2009	£ / R 2010/06/14	17.95	Put	Currency Future	4,465.0000	4,566.0000	2.262	0	0	0
30/07/2009	£ / R 2010/06/14	11.25	Call	Currency Future	2,596.0000	2,490.0000	(4.083)	0	0	0
30/07/2009	£ / R 2010/06/14	17.25	Call	Currency Future	295.0000	278.0000	(5.763)	0	0	0
30/07/2009	£ / R 2010/06/14	13.70	Call	Currency Future	995.0000	940.0000	(5.528)	0	0	0
30/07/2009	£ / R 2010/06/14	19.95	Call	Currency Future	132.0000	123.0000	(6.818)	0	0	0
30/07/2009	£ / R 2010/06/14	11.25	Put	Currency Future	122.0000	133.0000	9.016	0	0	0
30/07/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,774.0000	2,668.0000	(3.821)	0	0	0
30/07/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,359.0000	6,465.0000	1.667	0	0	0
30/07/2009	£ / R 2010/06/14	10.25	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
30/07/2009	£ / R 2010/06/14	13.75	Call	Currency Future	976.0000	922.0000	(5.533)	0	0	0
30/07/2009	£ / R 2010/06/14	15.00	Call	Currency Future	618.0000	584.0000	(5.502)	0	0	0
30/07/2009	£ / R 2010/06/14	11.05	Put	Currency Future	101.0000	111.0000	9.901	0	0	0
30/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	450.0000	424.0000	(5.778)	0	0	0
30/07/2009	£ / R 2010/06/14	15.00	Put	Currency Future	1,895.0000	1,977.0000	4.327	0	0	0
30/07/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,932.0000	1,839.0000	(4.814)	0	0	0
30/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	563.0000	609.0000	8.171	0	0	0
30/07/2009	£ / R 2010/06/14	12.05	Put	Currency Future	259.0000	281.0000	8.494	0	0	0
30/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	284.0000	308.0000	8.451	0	0	0
30/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,336.0000	1,266.0000	(5.240)	0	0	0
30/07/2009	£ / R 2010/06/14	18.00	Put	Currency Future	4,512.0000	4,613.0000	2.238	0	0	0
30/07/2009	£ / R 2010/06/14	13.05	Call	Currency Future	1,285.0000	1,217.0000	(5.292)	0	0	0
30/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	3,630.0000	3,517.0000	(3.113)	0	0	0
30/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	235.0000	256.0000	8.936	0	0	0
30/07/2009	£ / R 2010/06/14	18.00	Call	Currency Future	235.0000	220.0000	(6.383)	0	0	0
30/07/2009	£ / R 2010/06/14	10.05	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
30/07/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,231.0000	1,300.0000	5.605	0	0	0
30/07/2009	£ / R 2010/06/14	10.15	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
30/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,677.0000	2,766.0000	3.325	0	0	0
30/07/2009	£ / R 2010/06/14	14.20	Call	Currency Future	823.0000	777.0000	(5.589)	0	0	0
30/07/2009	£ / R 2010/06/14	12.15	Call	Currency Future	1,857.0000	1,765.0000	(4.954)	0	0	0
30/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	450.0000	424.0000	(5.778)	0	0	0
30/07/2009	£ / R 2010/06/14	17.00	Call	Currency Future	319.0000	300.0000	(5.956)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,728.0000	3,615.0000	(3.031)	0	0	0
30/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	443.0000	416.0000	(6.095)	0	0	0
30/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,719.0000	2,809.0000	3.310	0	0	0
30/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,596.0000	3,693.0000	2.697	0	0	0
30/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,406.0000	1,478.0000	5.121	0	0	0
30/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	808.0000	763.0000	(5.569)	0	0	0
30/07/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,235.0000	1,169.0000	(5.344)	0	0	0
30/07/2009	£ / R	2010/06/14	15.45	Call	Currency Future	532.0000	503.0000	(5.451)	0	0	0
30/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,335.0000	1,406.0000	5.318	0	0	0
30/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	563.0000	609.0000	8.171	0	0	0
30/07/2009	£ / R	2010/06/14	16.65	Call	Currency Future	356.0000	335.0000	(5.899)	0	0	0
30/07/2009	£ / R	2010/06/14	15.90	Call	Currency Future	458.0000	431.0000	(5.895)	0	0	0
30/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	235.0000	256.0000	8.936	0	0	0
30/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	92.0000	101.0000	9.783	0	0	0
30/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	612.0000	659.0000	7.680	0	0	0
30/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,008.0000	1,914.0000	(4.681)	0	0	0
30/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,865.0000	2,758.0000	(3.735)	0	0	0
30/07/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,635.0000	2,724.0000	3.378	0	0	0
30/07/2009	£ / R	2010/06/14	21.95	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
30/07/2009	£ / R	2010/06/14	17.90	Call	Currency Future	242.0000	227.0000	(6.198)	0	0	0
30/07/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,419.0000	4,520.0000	2.286	0	0	0
30/07/2009	£ / R	2010/06/14	21.90	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
30/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,336.0000	1,266.0000	(5.240)	0	0	0
30/07/2009	£ / R	2010/06/14	13.15	Put	Currency Future	662.0000	712.0000	7.553	0	0	0
30/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,195.0000	3,289.0000	2.942	0	0	0
30/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	198.0000	186.0000	(6.061)	0	0	0
30/07/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,247.0000	8,357.0000	1.334	0	0	0
30/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,025.0000	5,129.0000	2.070	0	0	0
30/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	368.0000	346.0000	(5.978)	0	0	0
30/07/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,283.0000	3,378.0000	2.894	0	0	0
30/07/2009	£ / R	2010/06/14	17.65	Call	Currency Future	262.0000	246.0000	(6.107)	0	0	0
30/07/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,047.0000	1,952.0000	(4.641)	0	0	0
30/07/2009	£ / R	2010/06/14	9.90	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
30/07/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,189.0000	4,289.0000	2.387	0	0	0
30/07/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,875.0000	3,761.0000	(2.942)	0	0	0
30/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	224.0000	244.0000	8.929	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	540.0000	585.0000	8.333	0	0	0
30/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,363.0000	1,292.0000	(5.209)	0	0	0
30/07/2009	£ / R	2010/06/14	9.95	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
30/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	92.0000	101.0000	9.783	0	0	0
30/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,865.0000	2,758.0000	(3.735)	0	0	0
30/07/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,826.0000	3,712.0000	(2.980)	0	0	0
30/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,008.0000	1,914.0000	(4.681)	0	0	0
30/07/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,956.0000	8,065.0000	1.370	0	0	0
30/07/2009	£ / R	2010/06/14	21.60	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
30/07/2009	£ / R	2010/06/14	19.60	Call	Currency Future	147.0000	138.0000	(6.122)	0	0	0
30/07/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,165.0000	4,055.0000	(2.641)	0	0	0
30/07/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,024.0000	6,131.0000	1.776	0	0	0
30/07/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,192.0000	3,079.0000	(3.540)	0	0	0
30/07/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,541.0000	1,457.0000	(5.451)	0	0	0
30/07/2009	£ / R	2010/06/14	13.60	Put	Currency Future	911.0000	970.0000	6.476	0	0	0
30/07/2009	£ / R	2010/06/14	13.60	Call	Currency Future	1,034.0000	977.0000	(5.513)	0	0	0
30/07/2009	£ / R	2010/06/14	12.60	Put	Currency Future	418.0000	450.0000	7.656	0	0	0
30/07/2009	£ / R	2010/06/14	10.60	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
30/07/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,468.0000	2,555.0000	3.525	0	0	0
30/07/2009	£ / R	2010/06/14	15.70	Call	Currency Future	491.0000	462.0000	(5.906)	0	0	0
30/07/2009	£ / R	2010/06/14	17.70	Call	Currency Future	258.0000	242.0000	(6.202)	0	0	0
30/07/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,235.0000	4,335.0000	2.361	0	0	0
30/07/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,120.0000	6,226.0000	1.732	0	0	0
30/07/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,053.0000	8,163.0000	1.366	0	0	0
30/07/2009	£ / R	2010/06/14	21.70	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
30/07/2009	£ / R	2010/06/14	19.70	Call	Currency Future	143.0000	133.0000	(6.993)	0	0	0
30/07/2009	£ / R	2010/06/14	9.60	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
30/07/2009	€ / R	2009/09/14			Currency Future	11.1966	11.0493	(1.316)	11.0700	11.0700	21,828
30/07/2009	€ / R	2009/09/14	15.25	Put	Currency Future	4,057.0000	4,203.0000	3.599	0	0	0
30/07/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R	2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R	2009/09/14	13.10	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
30/07/2009	€ / R	2009/09/14	12.10	Put	Currency Future	981.0000	1,112.0000	13.354	0	0	0
30/07/2009	€ / R	2009/09/14	8.50	Call	Currency Future	2,699.0000	2,552.0000	(5.446)	0	0	0
30/07/2009	€ / R	2009/09/14	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,121.0000	2,265.0000	6.789	0	0	0
30/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	603.0000	718.0000	19.071	0	0	0
30/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	850.0000	725.0000	(14.706)	0	0	0
30/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/07/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,454.0000	8,601.0000	1.739	0	0	0
30/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,356.0000	4,503.0000	3.375	0	0	0
30/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,097.0000	4,949.0000	(2.904)	0	0	0
30/07/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,171.0000	1,029.0000	(12.126)	0	0	0
30/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
30/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,799.0000	2,652.0000	(5.252)	0	0	0
30/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,454.0000	6,601.0000	2.278	0	0	0
30/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	78.0000	107.0000	37.179	0	0	0
30/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,614.0000	2,759.0000	5.547	0	0	0
30/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	765.0000	888.0000	16.078	0	0	0
30/07/2009	€ / R 2009/09/14	10.05	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
30/07/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,117.0000	1,251.0000	11.996	0	0	0
30/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,054.0000	6,201.0000	2.428	0	0	0
30/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	725.0000	606.0000	(16.414)	0	0	0
30/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,465.0000	2,611.0000	5.923	0	0	0
30/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	386.0000	484.0000	25.389	0	0	0
30/07/2009	€ / R 2009/09/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	216.0000	170.0000	(21.296)	0	0	0
30/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,797.0000	3,649.0000	(3.898)	0	0	0
30/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,054.0000	8,201.0000	1.825	0	0	0
30/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,647.0000	3,500.0000	(4.031)	0	0	0
30/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,564.0000	2,710.0000	5.694	0	0	0
30/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,904.0000	7,051.0000	2.129	0	0	0
30/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,443.0000	1,583.0000	9.702	0	0	0
30/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	419.0000	521.0000	24.344	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	59.0000	47.0000	(20.339)	0	0	0
30/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	54.0000	75.0000	38.889	0	0	0
30/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,658.0000	1,513.0000	(8.745)	0	0	0
30/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	232.0000	183.0000	(21.121)	0	0	0
30/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,152.0000	2,006.0000	(6.784)	0	0	0
30/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,697.0000	3,549.0000	(4.003)	0	0	0
30/07/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,072.0000	2,216.0000	6.950	0	0	0
30/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	36.0000	52.0000	44.444	0	0	0
30/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,354.0000	6,501.0000	2.314	0	0	0
30/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	112.0000	88.0000	(21.429)	0	0	0
30/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	642.0000	760.0000	18.380	0	0	0
30/07/2009	€ / R 2009/09/14	15.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,828.0000	1,971.0000	7.823	0	0	0
30/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,707.0000	1,562.0000	(8.494)	0	0	0
30/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
30/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,713.0000	2,858.0000	5.345	0	0	0
30/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	201.0000	158.0000	(21.393)	0	0	0
30/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	149.0000	117.0000	(21.477)	0	0	0
30/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,162.0000	1,298.0000	11.704	0	0	0
30/07/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,204.0000	8,351.0000	1.792	0	0	0
30/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,954.0000	1,808.0000	(7.472)	0	0	0
30/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,456.0000	4,603.0000	3.299	0	0	0
30/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,121.0000	2,265.0000	6.789	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,907.0000	4,054.0000	3.762	0	0	0
30/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	354.0000	448.0000	26.554	0	0	0
30/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,209.0000	1,345.0000	11.249	0	0	0
30/07/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,147.0000	3,999.0000	(3.569)	0	0	0
30/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	78.0000	62.0000	(20.513)	0	0	0
30/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
30/07/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,515.0000	2,660.0000	5.765	0	0	0
30/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,762.0000	2,908.0000	5.286	0	0	0
30/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	386.0000	484.0000	25.389	0	0	0
30/07/2009	€ / R 2009/09/14	12.55	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
30/07/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
30/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,649.0000	2,502.0000	(5.549)	0	0	0
30/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
30/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,405.0000	5,552.0000	2.720	0	0	0
30/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	232.0000	183.0000	(21.121)	0	0	0
30/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	139.0000	109.0000	(21.583)	0	0	0
30/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,396.0000	1,535.0000	9.957	0	0	0
30/07/2009	€ / R 2009/09/14	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	69.0000	95.0000	37.681	0	0	0
30/07/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,004.0000	6,151.0000	2.448	0	0	0
30/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,713.0000	2,858.0000	5.345	0	0	0
30/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,547.0000	3,400.0000	(4.144)	0	0	0
30/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	201.0000	158.0000	(21.393)	0	0	0
30/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	490.0000	597.0000	21.837	0	0	0
30/07/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,148.0000	3,001.0000	(4.670)	0	0	0
30/07/2009	€ / R 2009/09/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,404.0000	8,551.0000	1.749	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	112.0000	88.0000	(21.429)	0	0	0
30/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	152.0000	199.0000	30.921	0	0	0
30/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	88.0000	119.0000	35.227	0	0	0
30/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	161.0000	126.0000	(21.739)	0	0	0
30/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	983.0000	851.0000	(13.428)	0	0	0
30/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,600.0000	2,453.0000	(5.654)	0	0	0
30/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
30/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	186.0000	146.0000	(21.505)	0	0	0
30/07/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,854.0000	6,001.0000	2.511	0	0	0
30/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,663.0000	2,809.0000	5.483	0	0	0
30/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	685.0000	569.0000	(16.934)	0	0	0
30/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	454.0000	558.0000	22.907	0	0	0
30/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,911.0000	3,057.0000	5.015	0	0	0
30/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,103.0000	1,956.0000	(6.990)	0	0	0
30/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	454.0000	558.0000	22.907	0	0	0
30/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,304.0000	8,451.0000	1.770	0	0	0
30/07/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,004.0000	8,151.0000	1.837	0	0	0
30/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,550.0000	2,403.0000	(5.765)	0	0	0
30/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,349.0000	1,487.0000	10.230	0	0	0
30/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	527.0000	637.0000	20.873	0	0	0
30/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
30/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,204.0000	6,351.0000	2.369	0	0	0
30/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,948.0000	2,801.0000	(4.986)	0	0	0
30/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,925.0000	2,069.0000	7.481	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	149.0000	117.0000	(21.477)	0	0	0
30/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,491.0000	1,631.0000	9.390	0	0	0
30/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	€ / R 2009/09/14	10.20	Put	Currency Future	31.0000	45.0000	45.161	0	0	0
30/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,947.0000	3,799.0000	(3.750)	0	0	0
30/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,812.0000	2,958.0000	5.192	0	0	0
30/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	100
30/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,306.0000	4,453.0000	3.414	0	0	0
30/07/2009	€ / R 2009/09/14	9.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	99.0000	133.0000	34.343	0	0	0
30/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,354.0000	8,501.0000	1.760	0	0	0
30/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,876.0000	2,020.0000	7.676	0	0	0
30/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,857.0000	4,004.0000	3.811	0	0	0
30/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	603.0000	718.0000	19.071	0	0	0
30/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,304.0000	6,451.0000	2.332	0	0	0
30/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,416.0000	2,561.0000	6.002	0	0	0
30/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	645.0000	532.0000	(17.519)	0	0	0
30/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,404.0000	6,551.0000	2.295	0	0	0
30/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,219.0000	2,364.0000	6.534	0	0	0
30/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	723.0000	845.0000	16.874	0	0	0
30/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	173.0000	136.0000	(21.387)	0	0	0
30/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	766.0000	645.0000	(15.796)	0	0	0
30/07/2009	€ / R 2009/09/14	7.20	Call	Currency Future	3,997.0000	3,849.0000	(3.703)	0	0	0
30/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,170.0000	2,314.0000	6.636	0	0	0
30/07/2009	€ / R 2009/09/14	9.65	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
30/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,406.0000	4,553.0000	3.336	0	0	0
30/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	120.0000	94.0000	(21.667)	0	0	0
30/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	161.0000	126.0000	(21.739)	0	0	0
30/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,443.0000	1,583.0000	9.702	0	0	0
30/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,028.0000	895.0000	(12.938)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,247.0000	5,099.0000	(2.821)	0	0	0
30/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,560.0000	1,415.0000	(9.295)	0	0	0
30/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,597.0000	3,450.0000	(4.087)	0	0	0
30/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	564.0000	677.0000	20.035	0	0	0
30/07/2009	€ / R 2009/09/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	564.0000	677.0000	20.035	0	0	0
30/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,255.0000	1,392.0000	10.916	0	0	0
30/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
30/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
30/07/2009	€ / R 2009/09/14	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,609.0000	1,464.0000	(9.012)	0	0	0
30/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,974.0000	2,118.0000	7.295	0	0	0
30/07/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,854.0000	8,001.0000	1.872	0	0	0
30/07/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,004.0000	1,857.0000	(7.335)	0	0	0
30/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	807.0000	932.0000	15.489	0	0	0
30/07/2009	€ / R 2009/09/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,219.0000	2,364.0000	6.534	0	0	0
30/07/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,998.0000	2,851.0000	(4.903)	0	0	0
30/07/2009	€ / R 2009/09/14	9.60	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
30/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	570.0000	463.0000	(18.772)	0	0	0
30/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
30/07/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,007.0000	4,153.0000	3.644	0	0	0
30/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	84.0000	66.0000	(21.429)	0	0	0
30/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	765.0000	888.0000	16.078	0	0	0
30/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	123.0000	164.0000	33.333	0	0	0
30/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,634.0000	1,776.0000	8.690	0	0	0
30/07/2009	€ / R 2009/09/14	12.05	Put	Currency Future	937.0000	1,067.0000	13.874	0	0	0
30/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	499.0000	399.0000	(20.040)	0	0	0
30/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	250.0000	197.0000	(21.200)	0	0	0
30/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	104.0000	82.0000	(21.154)	0	0	0
30/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,911.0000	3,057.0000	5.015	0	0	0
30/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	419.0000	521.0000	24.344	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	104.0000	82.0000	(21.154)	0	0	0
30/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,170.0000	2,314.0000	6.636	0	0	0
30/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	216.0000	170.0000	(21.296)	0	0	0
30/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
30/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,614.0000	2,759.0000	5.547	0	0	0
30/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	807.0000	932.0000	15.489	0	0	0
30/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,302.0000	1,439.0000	10.522	0	0	0
30/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,754.0000	6,901.0000	2.176	0	0	0
30/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,504.0000	8,651.0000	1.729	0	0	0
30/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	90.0000	71.0000	(21.111)	0	0	0
30/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,023.0000	2,167.0000	7.118	0	0	0
30/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
30/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
30/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,252.0000	2,105.0000	(6.528)	0	0	0
30/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,658.0000	3,804.0000	3.991	0	0	0
30/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,747.0000	3,599.0000	(3.950)	0	0	0
30/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
30/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	97.0000	76.0000	(21.649)	0	0	0
30/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	3,011.0000	3,157.0000	4.849	0	0	0
30/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	850.0000	977.0000	14.941	0	0	0
30/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,110.0000	3,256.0000	4.695	0	0	0
30/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,876.0000	2,020.0000	7.676	0	0	0
30/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	205.0000	263.0000	28.293	0	0	0
30/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,506.0000	4,653.0000	3.262	0	0	0
30/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	682.0000	802.0000	17.595	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
30/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,465.0000	2,611.0000	5.923	0	0	0
30/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	315.0000	246.0000	(21.905)	0	0	0
30/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	61.0000	85.0000	39.344	0	0	0
30/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,367.0000	2,512.0000	6.126	0	0	0
30/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
30/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	808.0000	684.0000	(15.347)	0	0	0
30/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	893.0000	1,022.0000	14.446	0	0	0
30/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,925.0000	2,069.0000	7.481	0	0	0
30/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	269.0000	347.0000	28.996	0	0	0
30/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,317.0000	2,462.0000	6.258	0	0	0
30/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
30/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	110.0000	148.0000	34.545	0	0	0
30/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,663.0000	2,809.0000	5.483	0	0	0
30/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,757.0000	3,904.0000	3.913	0	0	0
30/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	607.0000	497.0000	(18.122)	0	0	0
30/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
30/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,255.0000	5,402.0000	2.797	0	0	0
30/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	534.0000	430.0000	(19.476)	0	0	0
30/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
30/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,504.0000	6,651.0000	2.260	0	0	0
30/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	401.0000	312.0000	(22.195)	0	0	0
30/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,497.0000	3,350.0000	(4.204)	0	0	0
30/07/2009	€ / R 2009/09/14	12.95	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
30/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,586.0000	1,727.0000	8.890	0	0	0
30/07/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,500.0000	2,353.0000	(5.880)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,779.0000	1,922.0000	8.038	0	0	0
30/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
30/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,511.0000	1,366.0000	(9.596)	0	0	0
30/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,974.0000	2,118.0000	7.295	0	0	0
30/07/2009	€ / R 2009/09/14	15.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,731.0000	1,873.0000	8.203	0	0	0
30/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,268.0000	2,413.0000	6.393	0	0	0
30/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,954.0000	6,101.0000	2.469	0	0	0
30/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	269.0000	347.0000	28.996	0	0	0
30/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,957.0000	4,104.0000	3.715	0	0	0
30/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	315.0000	246.0000	(21.905)	0	0	0
30/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	29.0000	40.0000	37.931	0	0	0
30/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	343.0000	265.0000	(22.741)	0	0	0
30/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,076.0000	939.0000	(12.732)	0	0	0
30/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	246.0000	316.0000	28.455	0	0	0
30/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,704.0000	5,852.0000	2.595	0	0	0
30/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,053.0000	1,907.0000	(7.112)	0	0	0
30/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,204.0000	7,351.0000	2.041	0	0	0
30/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,197.0000	4,049.0000	(3.526)	0	0	0
30/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	293.0000	380.0000	29.693	0	0	0
30/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,206.0000	4,353.0000	3.495	0	0	0
30/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	289.0000	229.0000	(20.761)	0	0	0
30/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	168.0000	219.0000	30.357	0	0	0
30/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,197.0000	3,051.0000	(4.567)	0	0	0
30/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
30/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,202.0000	2,055.0000	(6.676)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,954.0000	8,101.0000	1.848	0	0	0
30/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	269.0000	212.0000	(21.190)	0	0	0
30/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
30/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	323.0000	413.0000	27.864	0	0	0
30/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,797.0000	4,649.0000	(3.085)	0	0	0
30/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	465.0000	368.0000	(20.860)	0	0	0
30/07/2009	€ / R 2009/09/14	14.25	Put	Currency Future	3,060.0000	3,206.0000	4.771	0	0	0
30/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
30/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,961.0000	3,107.0000	4.931	0	0	0
30/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,806.0000	1,660.0000	(8.084)	0	0	0
30/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,804.0000	7,951.0000	1.884	0	0	0
30/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,682.0000	1,824.0000	8.442	0	0	0
30/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,367.0000	2,512.0000	6.126	0	0	0
30/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,297.0000	3,150.0000	(4.459)	0	0	0
30/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,804.0000	5,952.0000	2.550	0	0	0
30/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,047.0000	3,899.0000	(3.657)	0	0	0
30/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,862.0000	3,007.0000	5.066	0	0	0
30/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,209.0000	1,345.0000	11.249	0	0	0
30/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,048.0000	2,901.0000	(4.823)	0	0	0
30/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
30/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,219.0000	1,077.0000	(11.649)	0	0	0
30/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,807.0000	3,954.0000	3.861	0	0	0
30/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	73.0000	58.0000	(20.548)	0	0	0
30/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	23.0000	28.0000	21.739	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	137.0000	181.0000	32.117	0	0	0
30/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,026.0000	1,158.0000	12.865	0	0	0
30/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	2,899.0000	2,751.0000	(5.105)	0	0	0
30/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	3,897.0000	3,749.0000	(3.798)	0	0	0
30/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,905.0000	1,759.0000	(7.664)	0	0	0
30/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,071.0000	1,204.0000	12.418	0	0	0
30/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	41.0000	59.0000	43.902	0	0	0
30/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	981.0000	1,112.0000	13.354	0	0	0
30/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,026.0000	1,158.0000	12.865	0	0	0
30/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	73.0000	58.0000	(20.548)	0	0	0
30/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	78.0000	62.0000	(20.513)	0	0	0
30/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	68.0000	54.0000	(20.588)	0	0	0
30/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	938.0000	808.0000	(13.859)	0	0	0
30/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,682.0000	1,824.0000	8.442	0	0	0
30/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	4,107.0000	4,253.0000	3.555	0	0	0
30/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,104.0000	6,251.0000	2.408	0	0	0
30/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,104.0000	8,251.0000	1.814	0	0	0
30/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,491.0000	1,631.0000	9.390	0	0	0
30/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
30/07/2009	€ / R 2009/09/14	10.95	Call	Currency Future	433.0000	339.0000	(21.709)	0	0	0
30/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	186.0000	240.0000	29.032	0	0	0
30/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	371.0000	286.0000	(22.911)	0	0	0
30/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	225.0000	286.0000	27.111	0	0	0
30/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,731.0000	1,873.0000	8.203	0	0	0
30/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,416.0000	2,561.0000	6.002	0	0	0
30/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,634.0000	1,776.0000	8.690	0	0	0
30/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,409.0000	3,555.0000	4.283	0	0	0
30/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
30/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R	2009/09/14	14.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,309.0000	3,455.0000	4.412	0	0	0
30/07/2009	€ / R	2009/09/14	12.90	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
30/07/2009	€ / R	2009/09/14	14.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/07/2009	€ / R	2009/09/14	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	€ / R	2009/09/14	12.80	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
30/07/2009	€ / R	2009/09/14	14.30	Put	Currency Future	3,110.0000	3,256.0000	4.695	0	0	0
30/07/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,538.0000	1,679.0000	9.168	0	0	0
30/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,209.0000	3,356.0000	4.581	0	0	0
30/07/2009	€ / R	2009/09/14	12.70	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
30/07/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,209.0000	3,356.0000	4.581	0	0	0
30/07/2009	€ / R	2009/12/14			Currency Future	11.3905	11.2394	(1.327)	11.3400	11.2700	12,189
30/07/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,286.0000	2,421.0000	5.906	0	0	0
30/07/2009	€ / R	2009/12/14	9.30	Call	Currency Future	2,123.0000	1,977.0000	(6.877)	0	0	0
30/07/2009	€ / R	2009/12/14	16.75	Put	Currency Future	5,376.0000	5,525.0000	2.772	0	0	0
30/07/2009	€ / R	2009/12/14	11.50	Call	Currency Future	479.0000	423.0000	(11.691)	0	0	0
30/07/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,695.0000	1,826.0000	7.729	0	0	0
30/07/2009	€ / R	2009/12/14	8.90	Call	Currency Future	2,514.0000	2,365.0000	(5.927)	0	0	0
30/07/2009	€ / R	2009/12/14	11.80	Call	Currency Future	385.0000	340.0000	(11.688)	0	0	0
30/07/2009	€ / R	2009/12/14	10.85	Call	Currency Future	801.0000	708.0000	(11.610)	0	0	0
30/07/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,695.0000	1,554.0000	(8.319)	0	0	0
30/07/2009	€ / R	2009/12/14	15.30	Put	Currency Future	3,952.0000	4,096.0000	3.644	0	0	0
30/07/2009	€ / R	2009/12/14	18.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
30/07/2009	€ / R	2009/12/14	12.60	Call	Currency Future	223.0000	198.0000	(11.211)	0	0	0
30/07/2009	€ / R	2009/12/14	7.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/07/2009	€ / R	2009/12/14	12.55	Put	Currency Future	1,390.0000	1,515.0000	8.993	0	0	0
30/07/2009	€ / R	2009/12/14	10.85	Put	Currency Future	261.0000	318.0000	21.839	0	0	0
30/07/2009	€ / R	2009/12/14	15.75	Put	Currency Future	4,391.0000	4,537.0000	3.325	0	0	0
30/07/2009	€ / R	2009/12/14	11.30	Call	Currency Future	561.0000	491.0000	(12.478)	0	0	0
30/07/2009	€ / R	2009/12/14	12.90	Call	Currency Future	186.0000	166.0000	(10.753)	0	0	0
30/07/2009	€ / R	2009/12/14	8.10	Call	Currency Future	3,302.0000	3,152.0000	(4.543)	0	0	0
30/07/2009	€ / R	2009/12/14	11.80	Put	Currency Future	794.0000	900.0000	13.350	0	0	0
30/07/2009	€ / R	2009/12/14	15.85	Put	Currency Future	4,489.0000	4,636.0000	3.275	0	0	0
30/07/2009	€ / R	2009/12/14	15.75	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
30/07/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,195.0000	2,329.0000	6.105	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
30/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	470.0000	552.0000	17.447	0	0	0
30/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,433.0000	1,559.0000	8.793	0	0	0
30/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,499.0000	3,349.0000	(4.287)	0	0	0
30/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,273.0000	3,415.0000	4.339	0	0	0
30/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	136.0000	118.0000	(13.235)	0	0	0
30/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,987.0000	3,127.0000	4.687	0	0	0
30/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,868.0000	7,018.0000	2.184	0	0	0
30/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,348.0000	1,472.0000	9.199	0	0	0
30/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
30/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	157.0000	140.0000	(10.828)	0	0	0
30/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	62.0000	73.0000	17.742	0	0	0
30/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,264.0000	8,415.0000	1.827	0	0	0
30/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,648.0000	3,498.0000	(4.112)	0	0	0
30/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	127.0000	110.0000	(13.386)	0	0	0
30/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,197.0000	1,069.0000	(10.693)	0	0	0
30/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	868.0000	977.0000	12.558	0	0	0
30/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	66.0000	77.0000	16.667	0	0	0
30/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,549.0000	3,399.0000	(4.227)	0	0	0
30/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,735.0000	4,882.0000	3.105	0	0	0
30/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	55.0000	64.0000	16.364	0	0	0
30/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	107.0000	129.0000	20.561	0	0	0
30/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
30/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	358.0000	316.0000	(11.732)	0	0	0
30/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	771.0000	680.0000	(11.803)	0	0	0
30/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	659.0000	578.0000	(12.291)	0	0	0
30/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
30/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
30/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	223.0000	276.0000	23.767	0	0	0
30/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	192.0000	171.0000	(10.938)	0	0	0
30/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	29.0000	24.0000	(17.241)	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
30/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,563.0000	2,414.0000	(5.813)	0	0	0
30/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	369.0000	439.0000	18.970	0	0	0
30/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,661.0000	2,512.0000	(5.599)	0	0	0
30/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,104.0000	2,955.0000	(4.800)	0	0	0
30/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,651.0000	1,781.0000	7.874	0	0	0
30/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,563.0000	3,706.0000	4.013	0	0	0
30/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
30/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
30/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	943.0000	1,055.0000	11.877	0	0	0
30/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
30/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,603.0000	1,462.0000	(8.796)	0	0	0
30/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,686.0000	4,833.0000	3.137	0	0	0
30/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
30/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,556.0000	1,417.0000	(8.933)	0	0	0
30/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	246.0000	218.0000	(11.382)	0	0	0
30/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
30/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	280.0000	341.0000	21.786	0	0	0
30/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	291.0000	257.0000	(11.684)	0	0	13,397
30/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,306.0000	1,429.0000	9.418	0	0	0
30/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,708.0000	3,852.0000	3.883	0	0	0
30/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,178.0000	3,319.0000	4.437	0	0	0
30/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,830.0000	1,963.0000	7.268	0	0	0
30/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,100.0000	1,218.0000	10.727	0	0	0
30/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,785.0000	1,917.0000	7.395	0	0	0
30/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,270.0000	6,420.0000	2.392	0	0	0
30/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
30/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	152.0000	136.0000	(10.526)	0	0	0
30/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,915.0000	8,066.0000	1.908	0	0	0
30/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,469.0000	6,619.0000	2.319	0	0	0
30/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	429.0000	379.0000	(11.655)	0	0	0
30/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,400.0000	3,251.0000	(4.382)	0	0	0
30/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	12,462

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	175.0000	156.0000	(10.857)	0	0	0
30/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,012.0000	2,147.0000	6.710	0	0	0
30/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,464.0000	8,614.0000	1.772	0	0	0
30/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,903.0000	4,047.0000	3.689	0	0	0
30/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	689.0000	789.0000	14.514	0	0	0
30/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	238.0000	211.0000	(11.345)	0	0	0
30/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	74.0000	87.0000	17.568	0	0	0
30/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	831.0000	938.0000	12.876	0	0	0
30/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,264.0000	1,386.0000	9.652	0	0	0
30/07/2009	€ / R 2009/12/14	17.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,364.0000	8,514.0000	1.793	0	0	0
30/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	170.0000	152.0000	(10.588)	0	0	0
30/07/2009	€ / R 2009/12/14	8.25	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
30/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	713.0000	627.0000	(12.062)	0	0	0
30/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	371.0000	328.0000	(11.590)	0	0	0
30/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,140.0000	1,259.0000	10.439	0	0	0
30/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,220.0000	6,370.0000	2.412	0	0	0
30/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	414.0000	365.0000	(11.836)	0	0	0
30/07/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,241.0000	1,107.0000	(10.798)	0	0	0
30/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,465.0000	1,326.0000	(9.488)	0	0	0
30/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	399.0000	352.0000	(11.779)	0	0	0
30/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,563.0000	1,692.0000	8.253	0	0	0
30/07/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,065.0000	8,215.0000	1.860	0	0	0
30/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
30/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	864.0000	765.0000	(11.458)	0	0	0
30/07/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,154.0000	3,004.0000	(4.756)	0	0	0
30/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,416.0000	2,268.0000	(6.126)	0	0	0
30/07/2009	€ / R 2009/12/14	19.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
30/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
30/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	334.0000	295.0000	(11.677)	0	0	0
30/07/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,144.0000	3,994.0000	(3.620)	0	0	0
30/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
30/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,563.0000	2,700.0000	5.345	0	0	0
30/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,370.0000	6,520.0000	2.355	0	0	0
30/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,172.0000	2,025.0000	(6.768)	0	0	0
30/07/2009	€ / R 2009/12/14	7.25	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
30/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	323.0000	388.0000	20.124	0	0	0
30/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	197.0000	176.0000	(10.660)	0	0	0
30/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,514.0000	3,657.0000	4.069	0	0	0
30/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,922.0000	6,072.0000	2.533	0	0	0
30/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
30/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	723.0000	826.0000	14.246	0	0	0
30/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
30/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	204.0000	181.0000	(11.275)	0	0	0
30/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,214.0000	8,365.0000	1.838	0	0	0
30/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,147.0000	4,292.0000	3.497	0	0	0
30/07/2009	€ / R 2009/12/14	10.25	Put	Currency Future	101.0000	117.0000	15.842	0	0	0
30/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,660.0000	3,803.0000	3.907	0	0	0
30/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	832.0000	736.0000	(11.538)	0	0	0
30/07/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,872.0000	6,022.0000	2.554	0	0	0
30/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
30/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	655.0000	753.0000	14.962	0	0	0
30/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	758.0000	863.0000	13.852	0	0	0
30/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	79.0000	92.0000	16.456	0	0	0
30/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	965.0000	859.0000	(10.984)	0	0	0
30/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,440.0000	4,586.0000	3.288	0	0	0
30/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	4,094.0000	3,944.0000	(3.664)	0	0	0
30/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	462.0000	408.0000	(11.688)	0	0	0
30/07/2009	€ / R 2009/12/14	17.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
30/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,420.0000	1,282.0000	(9.718)	0	0	0
30/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	174.0000	219.0000	25.862	0	0	0
30/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,466.0000	3,609.0000	4.126	0	0	0
30/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,637.0000	4,783.0000	3.149	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	281.0000	249.0000	(11.388)	0	0	0
30/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
30/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	242.0000	297.0000	22.727	0	0	0
30/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	622.0000	718.0000	15.434	0	0	0
30/07/2009	€ / R 2009/12/14	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
30/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,607.0000	1,736.0000	8.027	0	0	0
30/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
30/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,228.0000	5,377.0000	2.850	0	0	0
30/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,598.0000	3,448.0000	(4.169)	0	0	0
30/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	322.0000	285.0000	(11.491)	0	0	0
30/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	445.0000	393.0000	(11.685)	0	0	0
30/07/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,865.0000	8,016.0000	1.920	0	0	0
30/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,538.0000	4,685.0000	3.239	0	0	0
30/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	231.0000	205.0000	(11.255)	0	0	0
30/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
30/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,612.0000	2,463.0000	(5.704)	0	0	0
30/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,150.0000	2,283.0000	6.186	0	0	0
30/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	589.0000	684.0000	16.129	0	0	0
30/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,374.0000	1,237.0000	(9.971)	0	0	0
30/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,351.0000	3,201.0000	(4.476)	0	0	0
30/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,757.0000	3,901.0000	3.833	0	0	0
30/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	58.0000	68.0000	17.241	0	0	0
30/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,286.0000	2,421.0000	5.906	0	0	0
30/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	210.0000	187.0000	(10.952)	0	0	0
30/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,367.0000	2,219.0000	(6.253)	0	0	0
30/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,718.0000	6,869.0000	2.248	0	0	0
30/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
30/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
30/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	131.0000	114.0000	(12.977)	0	0	0
30/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	254.0000	225.0000	(11.417)	0	0	0
30/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	84.0000	98.0000	16.667	0	0	0
30/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
30/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	49.0000	57.0000	16.327	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,966.0000	2,101.0000	6.867	0	0	0
30/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,563.0000	2,700.0000	5.345	0	0	0
30/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
30/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,021.0000	1,136.0000	11.263	0	0	0
30/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	127.0000	110.0000	(13.386)	0	0	0
30/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
30/07/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,098.0000	4,243.0000	3.538	0	0	0
30/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,318.0000	2,170.0000	(6.385)	0	0	0
30/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,649.0000	1,508.0000	(8.551)	0	0	0
30/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	311.0000	275.0000	(11.576)	0	0	0
30/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,921.0000	2,055.0000	6.976	0	0	0
30/07/2009	€ / R 2009/12/14	17.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
30/07/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,071.0000	6,221.0000	2.471	0	0	0
30/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,519.0000	6,669.0000	2.301	0	0	0
30/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	346.0000	305.0000	(11.850)	0	0	0
30/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
30/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,747.0000	3,597.0000	(4.003)	0	0	0
30/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,476.0000	1,603.0000	8.604	0	0	0
30/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	161.0000	144.0000	(10.559)	0	0	0
30/07/2009	€ / R 2009/12/14	15.45	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
30/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	217.0000	192.0000	(11.521)	0	0	0
30/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,750.0000	2,889.0000	5.055	0	0	0
30/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	118.0000	103.0000	(12.712)	0	0	0
30/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,760.0000	2,610.0000	(5.435)	0	0	0
30/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,519.0000	1,647.0000	8.427	0	0	0
30/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
30/07/2009	€ / R 2009/12/14	9.45	Put	Currency Future	38.0000	45.0000	18.421	0	0	0
30/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,100.0000	1,218.0000	10.727	0	0	0
30/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
30/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,789.0000	1,647.0000	(7.937)	0	0	0
30/07/2009	€ / R 2009/12/14	8.45	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
30/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	291.0000	257.0000	(11.684)	0	0	0
30/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,058.0000	2,192.0000	6.511	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,697.0000	3,547.0000	(4.057)	0	0	0
30/07/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,946.0000	3,795.0000	(3.827)	0	0	0
30/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,710.0000	2,561.0000	(5.498)	0	0	0
30/07/2009	€ / R 2009/12/14	7.45	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	144.0000	127.0000	(11.806)	0	0	0
30/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
30/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	186.0000	166.0000	(10.753)	0	0	0
30/07/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,957.0000	2,807.0000	(5.073)	0	0	0
30/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	905.0000	1,016.0000	12.265	0	0	0
30/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,342.0000	4,488.0000	3.363	0	0	0
30/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,610.0000	2,747.0000	5.249	0	0	0
30/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,060.0000	1,177.0000	11.038	0	0	0
30/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,104.0000	2,238.0000	6.369	0	0	0
30/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
30/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,875.0000	2,009.0000	7.147	0	0	0
30/07/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,979.0000	1,834.0000	(7.327)	0	0	0
30/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,513.0000	8,664.0000	1.774	0	0	0
30/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,293.0000	4,439.0000	3.401	0	0	0
30/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
30/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	982.0000	1,095.0000	11.507	0	0	0
30/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
30/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,797.0000	2,936.0000	4.970	0	0	0
30/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,241.0000	2,375.0000	5.979	0	0	0
30/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,370.0000	3,512.0000	4.214	0	0	0
30/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	181.0000	161.0000	(11.050)	0	0	0
30/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,104.0000	2,238.0000	6.369	0	0	0
30/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
30/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,517.0000	2,653.0000	5.403	0	0	0
30/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	418.0000	493.0000	17.943	0	0	0
30/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	144.0000	127.0000	(11.806)	0	0	0
30/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,742.0000	1,600.0000	(8.152)	0	0	0
30/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	161.0000	144.0000	(10.559)	0	0	0
30/07/2009	€ / R 2009/12/14	11.35	Call	Currency Future	538.0000	473.0000	(12.082)	0	0	0
30/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	897.0000	796.0000	(11.260)	0	0	0
30/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,830.0000	1,963.0000	7.268	0	0	0
30/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
30/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,332.0000	2,467.0000	5.789	0	0	0
30/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	206.0000	256.0000	24.272	0	0	0
30/07/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,965.0000	8,116.0000	1.896	0	0	0
30/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,378.0000	2,513.0000	5.677	0	0	0
30/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	88.0000	76.0000	(13.636)	0	0	0
30/07/2009	€ / R 2009/12/14	11.25	Put	Currency Future	444.0000	521.0000	17.342	0	0	0
30/07/2009	€ / R 2009/12/14	19.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
30/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	170.0000	152.0000	(10.588)	0	0	0
30/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,332.0000	2,467.0000	5.789	0	0	0
30/07/2009	€ / R 2009/12/14	11.25	Call	Currency Future	584.0000	510.0000	(12.671)	0	0	0
30/07/2009	€ / R 2009/12/14	15.35	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
30/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
30/07/2009	€ / R 2009/12/14	10.35	Put	Currency Future	113.0000	142.0000	25.664	0	0	0
30/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	118.0000	103.0000	(12.712)	0	0	0
30/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,875.0000	2,009.0000	7.147	0	0	0
30/07/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,001.0000	4,145.0000	3.599	0	0	0
30/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	148.0000	132.0000	(10.811)	0	0	0
30/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,921.0000	2,055.0000	6.976	0	0	0
30/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	166.0000	148.0000	(10.843)	0	0	0
30/07/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,971.0000	6,121.0000	2.512	0	0	0
30/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,424.0000	2,560.0000	5.611	0	0	0
30/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,378.0000	2,513.0000	5.677	0	0	0
30/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,695.0000	1,826.0000	7.729	0	0	0
30/07/2009	€ / R 2009/12/14	11.35	Put	Currency Future	498.0000	584.0000	17.269	0	0	0
30/07/2009	€ / R 2009/12/14	17.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	111.0000	96.0000	(13.514)	0	0	0
30/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	166.0000	148.0000	(10.843)	0	0	0
30/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
30/07/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,740.0000	1,872.0000	7.586	0	0	0
30/07/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,154.0000	1,032.0000	(10.572)	0	0	0
30/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,703.0000	2,841.0000	5.105	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	608.0000	532.0000	(12.500)	0	0	0
30/07/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,075.0000	1,929.0000	(7.036)	0	0	0
30/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,750.0000	2,889.0000	5.055	0	0	0
30/07/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,045.0000	3,895.0000	(3.708)	0	0	0
30/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	85.0000	73.0000	(14.118)	0	0	0
30/07/2009	€ / R 2009/12/14	9.35	Put	Currency Future	34.0000	40.0000	17.647	0	0	0
30/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
30/07/2009	€ / R 2009/12/14	7.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,845.0000	2,984.0000	4.886	0	0	0
30/07/2009	€ / R 2009/12/14	8.35	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
30/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,939.0000	3,079.0000	4.764	0	0	0
30/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	498.0000	439.0000	(11.847)	0	0	0
30/07/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,055.0000	2,906.0000	(4.877)	0	0	0
30/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,167.0000	7,318.0000	2.107	0	0	0
30/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
30/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	517.0000	456.0000	(11.799)	0	0	0
30/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,656.0000	2,794.0000	5.196	0	0	0
30/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,674.0000	5,823.0000	2.626	0	0	0
30/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	97.0000	84.0000	(13.402)	0	0	0
30/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,285.0000	1,150.0000	(10.506)	0	0	0
30/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
30/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	148.0000	132.0000	(10.811)	0	0	0
30/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
30/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,196.0000	4,341.0000	3.456	0	0	0
30/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,610.0000	2,747.0000	5.249	0	0	0
30/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,221.0000	2,073.0000	(6.664)	0	0	0
30/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	686.0000	602.0000	(12.245)	0	0	0
30/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
30/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
30/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	43.0000	51.0000	18.605	0	0	0
30/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,517.0000	2,653.0000	5.403	0	0	0
30/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	526.0000	616.0000	17.110	0	0	0
30/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	95.0000	110.0000	15.789	0	0	0
30/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,884.0000	1,740.0000	(7.643)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,822.0000	5,972.0000	2.576	0	0	0
30/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
30/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,892.0000	3,031.0000	4.806	0	0	0
30/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,150.0000	2,283.0000	6.186	0	0	0
30/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	557.0000	650.0000	16.697	0	0	0
30/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	82.0000	71.0000	(13.415)	0	0	0
30/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,470.0000	2,606.0000	5.506	0	0	0
30/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,854.0000	3,998.0000	3.736	0	0	0
30/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,058.0000	2,192.0000	6.511	0	0	0
30/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
30/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	345.0000	413.0000	19.710	0	0	0
30/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,816.0000	7,966.0000	1.919	0	0	0
30/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
30/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,203.0000	3,054.0000	(4.652)	0	0	0
30/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,193.0000	4,043.0000	(3.577)	0	0	0
30/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	272.0000	241.0000	(11.397)	0	0	0
30/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,418.0000	3,560.0000	4.154	0	0	0
30/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
30/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,264.0000	1,386.0000	9.652	0	0	0
30/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	742.0000	653.0000	(11.995)	0	0	0
30/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	217.0000	192.0000	(11.521)	0	0	0
30/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,222.0000	1,343.0000	9.902	0	0	0
30/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	930.0000	827.0000	(11.075)	0	0	0
30/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,476.0000	1,603.0000	8.604	0	0	0
30/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	190.0000	237.0000	24.737	0	0	0
30/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,121.0000	6,271.0000	2.451	0	0	0
30/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,115.0000	8,265.0000	1.848	0	0	0
30/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	301.0000	364.0000	20.930	0	0	0
30/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	633.0000	555.0000	(12.322)	0	0	0
30/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	62.0000	53.0000	(14.516)	0	0	0
30/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,073.0000	960.0000	(10.531)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	133.0000	170.0000	27.820	0	0	0
30/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,181.0000	1,301.0000	10.161	0	0	0
30/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	393.0000	465.0000	18.321	0	0	0
30/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
30/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	254.0000	225.0000	(11.417)	0	0	0
30/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,036.0000	925.0000	(10.714)	0	0	0
30/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	223.0000	198.0000	(11.211)	0	0	0
30/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,322.0000	3,463.0000	4.244	0	0	0
30/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,433.0000	1,559.0000	8.793	0	0	0
30/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	263.0000	233.0000	(11.407)	0	0	0
30/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
30/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,896.0000	3,746.0000	(3.850)	0	0	0
30/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,931.0000	1,787.0000	(7.457)	0	0	0
30/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,907.0000	2,758.0000	(5.126)	0	0	0
30/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,797.0000	3,646.0000	(3.977)	0	0	0
30/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,797.0000	3,646.0000	(3.977)	0	0	0
30/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	146.0000	186.0000	27.397	0	0	0
30/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
30/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,809.0000	2,660.0000	(5.304)	0	0	0
30/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
30/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,836.0000	1,693.0000	(7.789)	0	0	0
30/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	46.0000	54.0000	17.391	0	0	0
30/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,245.0000	4,390.0000	3.416	0	0	0
30/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	68.0000	58.0000	(14.706)	0	0	0
30/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,995.0000	3,845.0000	(3.755)	0	0	0
30/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,015.0000	8,166.0000	1.884	0	0	0
30/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,021.0000	6,171.0000	2.491	0	0	0
30/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,050.0000	4,194.0000	3.556	0	0	0
30/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,006.0000	2,857.0000	(4.957)	0	0	0
30/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,026.0000	1,882.0000	(7.108)	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
30/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
30/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
30/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,111.0000	995.0000	(10.441)	0	0	0
30/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	120.0000	156.0000	30.000	0	0	0
30/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
30/07/2009	€ / R 2010/03/15			Currency Future	11.5831	11.4289	(1.331)	0.0000	0.0000	1,186
30/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	161.0000	147.0000	(8.696)	0	0	0
30/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	631.0000	574.0000	(9.033)	0	0	0
30/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,774.0000	2,910.0000	4.903	0	0	0
30/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,761.0000	4,906.0000	3.046	0	0	0
30/07/2009	€ / R 2010/03/15	10.40	Put	Currency Future	181.0000	215.0000	18.785	0	0	0
30/07/2009	€ / R 2010/03/15	20.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,378.0000	3,518.0000	4.144	0	0	0
30/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	498.0000	453.0000	(9.036)	0	0	0
30/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	552.0000	502.0000	(9.058)	0	0	0
30/07/2009	€ / R 2010/03/15	17.80	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
30/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	457.0000	528.0000	15.536	0	0	0
30/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0
30/07/2009	€ / R 2010/03/15	13.40	Call	Currency Future	285.0000	262.0000	(8.070)	0	0	0
30/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,932.0000	8,084.0000	1.916	0	0	0
30/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	241.0000	219.0000	(9.129)	0	0	0
30/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,096.0000	3,944.0000	(3.711)	0	0	0
30/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,115.0000	1,224.0000	9.776	0	0	0
30/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,884.0000	2,012.0000	6.794	0	0	0
30/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
30/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,804.0000	3,947.0000	3.759	0	0	0
30/07/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,091.0000	4,234.0000	3.495	0	0	0
30/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,458.0000	2,590.0000	5.370	0	0	0
30/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	317.0000	290.0000	(8.517)	0	0	0
30/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
30/07/2009	€ / R 2010/03/15	15.40	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
30/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,527.0000	8,680.0000	1.794	0	0	0
30/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	113.0000	102.0000	(9.735)	0	0	0
30/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	793.0000	716.0000	(9.710)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	207.0000	189.0000	(8.696)	0	0	0
30/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
30/07/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,364.0000	1,243.0000	(8.871)	0	0	0
30/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,477.0000	8,630.0000	1.805	0	0	0
30/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,671.0000	1,795.0000	7.421	0	0	0
30/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	798.0000	895.0000	12.155	0	0	0
30/07/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,268.0000	6,414.0000	2.329	0	0	0
30/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	142.0000	130.0000	(8.451)	0	0	0
30/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,751.0000	3,598.0000	(4.079)	0	0	0
30/07/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,102.0000	2,233.0000	6.232	0	0	0
30/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,559.0000	6,706.0000	2.241	0	0	0
30/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,330.0000	4,473.0000	3.303	0	0	0
30/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,041.0000	1,148.0000	10.279	0	0	0
30/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,644.0000	1,516.0000	(7.786)	0	0	0
30/07/2009	€ / R 2010/03/15	9.40	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
30/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
30/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
30/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	524.0000	477.0000	(8.969)	0	0	0
30/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
30/07/2009	€ / R 2010/03/15	19.55	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,772.0000	1,640.0000	(7.449)	0	0	0
30/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	560.0000	637.0000	13.750	0	0	0
30/07/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,229.0000	8,382.0000	1.859	0	0	0
30/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	890.0000	807.0000	(9.326)	0	0	0
30/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
30/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,521.0000	4,665.0000	3.185	0	0	0
30/07/2009	€ / R 2010/03/15	8.40	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
30/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	89.0000	111.0000	24.719	0	0	0
30/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	567.0000	516.0000	(8.995)	0	0	0
30/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,709.0000	3,851.0000	3.829	0	0	0
30/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,566.0000	3,708.0000	3.982	0	0	0
30/07/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,981.0000	8,133.0000	1.905	0	0	0
30/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
30/07/2009	€ / R 2010/03/15	18.05	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
30/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,028.0000	935.0000	(9.047)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	969.0000	1,074.0000	10.836	0	0	0
30/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	934.0000	1,037.0000	11.028	0	0	0
30/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,521.0000	1,396.0000	(8.218)	0	0	0
30/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,572.0000	2,420.0000	(5.910)	0	0	0
30/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	363.0000	332.0000	(8.540)	0	0	0
30/07/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,947.0000	4,091.0000	3.648	0	0	0
30/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,978.0000	6,124.0000	2.442	0	0	0
30/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	345.0000	406.0000	17.681	0	0	0
30/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
30/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,665.0000	4,810.0000	3.108	0	0	0
30/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,630.0000	1,753.0000	7.546	0	0	0
30/07/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,194.0000	4,043.0000	(3.600)	0	0	0
30/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,588.0000	1,710.0000	7.683	0	0	0
30/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	433.0000	502.0000	15.935	0	0	0
30/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
30/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	235.0000	214.0000	(8.936)	0	0	0
30/07/2009	€ / R 2010/03/15	7.40	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
30/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	916.0000	831.0000	(9.279)	0	0	0
30/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	129.0000	157.0000	21.705	0	0	0
30/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	507.0000	581.0000	14.596	0	0	0
30/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	324.0000	384.0000	18.519	0	0	0
30/07/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,210.0000	3,057.0000	(4.766)	0	0	0
30/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	355.0000	324.0000	(8.732)	0	0	0
30/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,947.0000	1,811.0000	(6.985)	0	0	0
30/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	324.0000	297.0000	(8.333)	0	0	0
30/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	216.0000	197.0000	(8.796)	0	0	0
30/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,317.0000	6,463.0000	2.311	0	0	0
30/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	840.0000	760.0000	(9.524)	0	0	0
30/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,057.0000	963.0000	(8.893)	0	0	0
30/07/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,231.0000	2,080.0000	(6.768)	0	0	0
30/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	371.0000	339.0000	(8.625)	0	0	0
30/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	64.0000	83.0000	29.688	0	0	0
30/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	598.0000	544.0000	(9.030)	0	0	0
30/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	212.0000	193.0000	(8.962)	0	0	0
30/07/2009	€ / R 2010/03/15	9.15	Put	Currency Future	41.0000	44.0000	7.317	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	304.0000	278.0000	(8.553)	0	0	0
30/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	82.0000	103.0000	25.610	0	0	0
30/07/2009	€ / R 2010/03/15	17.40	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
30/07/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,859.0000	1,725.0000	(7.208)	0	0	0
30/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,150.0000	1,050.0000	(8.696)	0	0	0
30/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,841.0000	1,968.0000	6.898	0	0	0
30/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	147.0000	135.0000	(8.163)	0	0	0
30/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	148.0000	178.0000	20.270	0	0	0
30/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,815.0000	1,682.0000	(7.328)	0	0	0
30/07/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,088.0000	991.0000	(8.915)	0	0	0
30/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
30/07/2009	€ / R 2010/03/15	11.90	Call	Currency Future	582.0000	530.0000	(8.935)	0	0	0
30/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,729.0000	2,864.0000	4.947	0	0	0
30/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,683.0000	2,818.0000	5.032	0	0	0
30/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
30/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,751.0000	3,598.0000	(4.079)	0	0	0
30/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,472.0000	3,613.0000	4.061	0	0	0
30/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,915.0000	2,763.0000	(5.214)	0	0	0
30/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	865.0000	965.0000	11.561	0	0	0
30/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	120.0000	146.0000	21.667	0	0	0
30/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,614.0000	3,756.0000	3.929	0	0	0
30/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,377.0000	2,225.0000	(6.395)	0	0	0
30/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,502.0000	2,635.0000	5.316	0	0	0
30/07/2009	€ / R 2010/03/15	8.55	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
30/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	155.0000	142.0000	(8.387)	0	0	0
30/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	17.0000	17.0000	-	0	0	0
30/07/2009	€ / R 2010/03/15	11.90	Put	Currency Future	899.0000	1,001.0000	11.346	0	0	0
30/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,005.0000	1,111.0000	10.547	0	0	0
30/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
30/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,569.0000	4,713.0000	3.152	0	0	0
30/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,481.0000	1,357.0000	(8.373)	0	0	0
30/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
30/07/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,062.0000	2,910.0000	(4.964)	0	0	0
30/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,547.0000	2,681.0000	5.261	0	0	0
30/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	511.0000	465.0000	(9.002)	0	0	0
30/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,713.0000	4,858.0000	3.077	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	102.0000	92.0000	(9.804)	0	0	0
30/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,357.0000	3,204.0000	(4.558)	0	0	0
30/07/2009	€ / R 2010/03/15	8.85	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
30/07/2009	€ / R 2010/03/15	7.55	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
30/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	230.0000	210.0000	(8.696)	0	0	0
30/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	648.0000	589.0000	(9.105)	0	0	0
30/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,603.0000	1,475.0000	(7.985)	0	0	0
30/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,798.0000	1,924.0000	7.008	0	0	0
30/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,971.0000	2,100.0000	6.545	0	0	0
30/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,768.0000	2,616.0000	(5.491)	0	0	0
30/07/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,085.0000	1,944.0000	(6.763)	0	0	0
30/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
30/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,900.0000	3,746.0000	(3.949)	0	0	0
30/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	765.0000	861.0000	12.549	0	0	0
30/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	538.0000	490.0000	(8.922)	0	0	0
30/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,505.0000	3,352.0000	(4.365)	0	0	0
30/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	331.0000	303.0000	(8.459)	0	0	0
30/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,866.0000	3,003.0000	4.780	0	0	0
30/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	158.0000	144.0000	(8.861)	0	0	0
30/07/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,047.0000	3,894.0000	(3.781)	0	0	0
30/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	108.0000	98.0000	(9.259)	0	0	0
30/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	267.0000	321.0000	20.225	0	0	0
30/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,523.0000	2,371.0000	(6.025)	0	0	0
30/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	410.0000	477.0000	16.341	0	0	0
30/07/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,425.0000	3,566.0000	4.117	0	0	0
30/07/2009	€ / R 2010/03/15	9.55	Put	Currency Future	52.0000	65.0000	25.000	0	0	0
30/07/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,510.0000	6,658.0000	2.273	0	0	0
30/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	305.0000	362.0000	18.689	0	0	0
30/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	765.0000	861.0000	12.549	0	0	0
30/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
30/07/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,474.0000	2,323.0000	(6.103)	0	0	0
30/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
30/07/2009	€ / R 2010/03/15	10.55	Put	Currency Future	219.0000	265.0000	21.005	0	0	0
30/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,425.0000	4,569.0000	3.254	0	0	0
30/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	389.0000	355.0000	(8.740)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,078.0000	1,186.0000	10.019	0	0	0
30/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	643.0000	729.0000	13.375	0	0	0
30/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	144.0000	132.0000	(8.333)	0	0	0
30/07/2009	€ / R 2010/03/15	8.15	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
30/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	199.0000	181.0000	(9.045)	0	0	0
30/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,756.0000	1,881.0000	7.118	0	0	0
30/07/2009	€ / R 2010/03/15	15.55	Call	Currency Future	124.0000	112.0000	(9.677)	0	0	0
30/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,801.0000	3,647.0000	(4.052)	0	0	0
30/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	251.0000	229.0000	(8.765)	0	0	0
30/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	726.0000	658.0000	(9.366)	0	0	0
30/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,661.0000	3,803.0000	3.879	0	0	0
30/07/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,456.0000	3,303.0000	(4.427)	0	0	0
30/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	339.0000	310.0000	(8.555)	0	0	0
30/07/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,235.0000	2,366.0000	5.861	0	0	0
30/07/2009	€ / R 2010/03/15	9.80	Put	Currency Future	75.0000	96.0000	28.000	0	0	0
30/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	648.0000	589.0000	(9.105)	0	0	0
30/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	100.0000	90.0000	(10.000)	0	0	0
30/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	111.0000	137.0000	23.423	0	0	0
30/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	221.0000	201.0000	(9.050)	0	0	0
30/07/2009	€ / R 2010/03/15	13.55	Call	Currency Future	268.0000	244.0000	(8.955)	0	0	0
30/07/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,279.0000	8,431.0000	1.836	0	0	0
30/07/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,145.0000	3,993.0000	(3.667)	0	0	0
30/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	865.0000	783.0000	(9.480)	0	0	0
30/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	943.0000	856.0000	(9.226)	0	0	0
30/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	149.0000	137.0000	(8.054)	0	0	0
30/07/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,252.0000	1,143.0000	(8.706)	0	0	0
30/07/2009	€ / R 2010/03/15	8.80	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
30/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	482.0000	554.0000	14.938	0	0	0
30/07/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,562.0000	1,435.0000	(8.131)	0	0	0
30/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,638.0000	2,772.0000	5.080	0	0	0
30/07/2009	€ / R 2010/03/15	17.55	Call	Currency Future	60.0000	51.0000	(15.000)	0	0	0
30/07/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,817.0000	2,665.0000	(5.396)	0	0	0
30/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
30/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	138.0000	167.0000	21.014	0	0	0
30/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
30/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,833.0000	7,985.0000	1.941	0	0	0
30/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
30/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,234.0000	4,377.0000	3.377	0	0	0
30/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,426.0000	2,274.0000	(6.265)	0	0	0
30/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	103.0000	128.0000	24.272	0	0	0
30/07/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,880.0000	6,028.0000	2.517	0	0	0
30/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,702.0000	3,549.0000	(4.133)	0	0	0
30/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
30/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
30/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
30/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,719.0000	2,567.0000	(5.590)	0	0	0
30/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,368.0000	2,500.0000	5.574	0	0	0
30/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	310.0000	284.0000	(8.387)	0	0	0
30/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,377.0000	4,521.0000	3.290	0	0	0
30/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	167.0000	153.0000	(8.383)	0	0	0
30/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,927.0000	2,055.0000	6.642	0	0	0
30/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,686.0000	1,557.0000	(7.651)	0	0	0
30/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,284.0000	3,424.0000	4.263	0	0	0
30/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	203.0000	185.0000	(8.867)	0	0	0
30/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,603.0000	3,450.0000	(4.246)	0	0	0
30/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,152.0000	1,263.0000	9.635	0	0	0
30/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,506.0000	1,626.0000	7.968	0	0	0
30/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,617.0000	4,761.0000	3.119	0	0	0
30/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,621.0000	2,469.0000	(5.799)	0	0	0
30/07/2009	€ / R 2010/03/15	19.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
30/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
30/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,111.0000	2,959.0000	(4.886)	0	0	0
30/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
30/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
30/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,413.0000	6,560.0000	2.292	0	0	0
30/07/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,182.0000	2,034.0000	(6.783)	0	0	0
30/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,756.0000	3,899.0000	3.807	0	0	0
30/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,653.0000	3,499.0000	(4.216)	0	0	0
30/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	€ / R 2010/03/15	8.45	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
30/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	139.0000	128.0000	(7.914)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,161.0000	3,008.0000	(4.840)	0	0	0
30/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,820.0000	2,956.0000	4.823	0	0	0
30/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	485.0000	442.0000	(8.866)	0	0	0
30/07/2009	€ / R 2010/03/15	9.45	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
30/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,406.0000	3,254.0000	(4.463)	0	0	0
30/07/2009	€ / R 2010/03/15	11.45	Call	Currency Future	748.0000	676.0000	(9.626)	0	0	0
30/07/2009	€ / R 2010/03/15	19.45	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,554.0000	3,401.0000	(4.305)	0	0	0
30/07/2009	€ / R 2010/03/15	11.45	Put	Currency Future	615.0000	697.0000	13.333	0	0	0
30/07/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,027.0000	6,172.0000	2.406	0	0	0
30/07/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,326.0000	1,209.0000	(8.824)	0	0	0
30/07/2009	€ / R 2010/03/15	11.55	Put	Currency Future	672.0000	761.0000	13.244	0	0	0
30/07/2009	€ / R 2010/03/15	10.45	Put	Currency Future	193.0000	231.0000	19.689	0	0	0
30/07/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,995.0000	4,138.0000	3.579	0	0	0
30/07/2009	€ / R 2010/03/15	11.80	Call	Currency Future	614.0000	559.0000	(8.958)	0	0	0
30/07/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,929.0000	6,076.0000	2.479	0	0	0
30/07/2009	€ / R 2010/03/15	11.55	Call	Currency Future	705.0000	640.0000	(9.220)	0	0	0
30/07/2009	€ / R 2010/03/15	15.45	Call	Currency Future	128.0000	117.0000	(8.594)	0	0	0
30/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,378.0000	8,531.0000	1.826	0	0	0
30/07/2009	€ / R 2010/03/15	13.45	Call	Currency Future	279.0000	256.0000	(8.244)	0	0	0
30/07/2009	€ / R 2010/03/15	14.35	Call	Currency Future	191.0000	174.0000	(8.901)	0	0	0
30/07/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,146.0000	2,277.0000	6.104	0	0	0
30/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	132.0000	122.0000	(7.576)	0	0	0
30/07/2009	€ / R 2010/03/15	17.45	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
30/07/2009	€ / R 2010/03/15	11.80	Put	Currency Future	831.0000	930.0000	11.913	0	0	0
30/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,899.0000	4,043.0000	3.693	0	0	0
30/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,043.0000	4,186.0000	3.537	0	0	0
30/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,958.0000	3,096.0000	4.665	0	0	0
30/07/2009	€ / R 2010/03/15	11.40	Call	Currency Future	770.0000	695.0000	(9.740)	0	0	0
30/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	126.0000	115.0000	(8.730)	0	0	0
30/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	274.0000	250.0000	(8.759)	0	0	0
30/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	180.0000	165.0000	(8.333)	0	0	0
30/07/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,289.0000	1,176.0000	(8.766)	0	0	0
30/07/2009	€ / R 2010/03/15	9.50	Put	Currency Future	51.0000	60.0000	17.647	0	0	0
30/07/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,882.0000	8,034.0000	1.928	0	0	0
30/07/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,134.0000	1,989.0000	(6.795)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,097.0000	3,236.0000	4.488	0	0	0
30/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/07/2009	€ / R 2010/03/15	11.40	Put	Currency Future	587.0000	666.0000	13.458	0	0	0
30/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	206.0000	247.0000	19.903	0	0	0
30/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	971.0000	882.0000	(9.166)	910	910	13,636
30/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,345.0000	1,462.0000	8.699	0	0	0
30/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	428.0000	391.0000	(8.645)	0	0	0
30/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,191.0000	2,321.0000	5.933	0	0	0
30/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,058.0000	2,188.0000	6.317	0	0	0
30/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	685.0000	622.0000	(9.197)	0	0	0
30/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	291.0000	267.0000	(8.247)	0	0	0
30/07/2009	€ / R 2010/03/15	7.45	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
30/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
30/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	461.0000	420.0000	(8.894)	0	0	0
30/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	388.0000	453.0000	16.753	0	0	0
30/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	702.0000	793.0000	12.963	0	0	0
30/07/2009	€ / R 2010/03/15	12.60	Call	Currency Future	0.0000	372.0000	100.000	377	377	13,636
30/07/2009	€ / R 2010/03/15	12.60	Put	Currency Future	0.0000	1,543.0000	100.000	0	0	0
30/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
30/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,784.0000	7,935.0000	1.940	0	0	0
30/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,228.0000	1,342.0000	9.283	0	0	0
30/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,279.0000	2,128.0000	(6.626)	0	0	0
30/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,403.0000	1,281.0000	(8.696)	0	0	0
30/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,831.0000	5,979.0000	2.538	0	0	0
30/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	170.0000	202.0000	18.824	0	0	0
30/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
30/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
30/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,259.0000	3,106.0000	(4.695)	0	0	0
30/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,243.0000	4,091.0000	(3.582)	0	0	0
30/07/2009	€ / R 2010/03/15	8.50	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
30/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,130.0000	8,282.0000	1.870	0	0	0
30/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
30/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,172.0000	6,317.0000	2.349	0	0	0
30/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,413.0000	2,545.0000	5.470	0	0	0
30/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,547.0000	1,668.0000	7.822	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	164.0000	150.0000	(8.537)	0	0	0
30/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	380.0000	347.0000	(8.684)	0	0	0
30/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	246.0000	224.0000	(8.943)	0	0	0
30/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,331.0000	3,471.0000	4.203	0	0	0
30/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	286.0000	341.0000	19.231	0	0	0
30/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,282.0000	4,425.0000	3.340	0	0	0
30/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
30/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,119.0000	1,020.0000	(8.847)	0	0	0
30/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
30/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,903.0000	1,768.0000	(7.094)	0	0	0
30/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,592.0000	2,726.0000	5.170	0	0	0
30/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	225.0000	205.0000	(8.889)	0	0	0
30/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
30/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	106.0000	96.0000	(9.434)	0	0	0
30/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,519.0000	3,660.0000	4.007	0	0	0
30/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,713.0000	1,838.0000	7.297	0	0	0
30/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	347.0000	317.0000	(8.646)	0	0	0
30/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	366.0000	429.0000	17.213	0	0	0
30/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,670.0000	2,518.0000	(5.693)	0	0	0
30/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
30/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,729.0000	1,598.0000	(7.577)	0	0	0
30/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	96.0000	119.0000	23.958	0	0	0
30/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	999.0000	908.0000	(9.109)	0	0	0
30/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,473.0000	4,617.0000	3.219	0	0	0
30/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,850.0000	3,697.0000	(3.974)	0	0	0
30/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
30/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,866.0000	2,714.0000	(5.304)	0	0	0
30/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
30/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	69.0000	89.0000	28.986	0	0	0
30/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,999.0000	3,845.0000	(3.851)	0	0	0
30/07/2009	€ / R 2010/03/15	10.60	Put	Currency Future	233.0000	283.0000	21.459	0	0	0
30/07/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,216.0000	1,112.0000	(8.553)	0	0	0
30/07/2009	€ / R 2010/03/15	9.60	Put	Currency Future	54.0000	71.0000	31.481	0	0	0
30/07/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,037.0000	1,900.0000	(6.726)	0	0	0
30/07/2009	€ / R 2010/03/15	8.60	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
30/07/2009	€ / R 2010/03/15	13.60	Call	Currency Future	263.0000	239.0000	(9.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	€ / R	2010/03/15	7.60	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
30/07/2009	€ / R	2010/03/15	8.60	Call	Currency Future	3,013.0000	2,861.0000	(5.045)	0	0	0
30/07/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,280.0000	2,410.0000	5.702	0	0	0
30/07/2009	€ / R	2010/03/15	17.60	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
30/07/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,031.0000	8,183.0000	1.893	0	0	0
30/07/2009	€ / R	2010/03/15	15.60	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	0
30/07/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,076.0000	6,221.0000	2.386	0	0	0
30/07/2009	€ / R	2010/03/15	19.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/07/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,139.0000	4,281.0000	3.431	0	0	0
30/07/2009	AL12	2009/08/06			Index Future	317.1220	319.2970	0.686	0.0000	0.0000	0
30/07/2009	AL13	2009/08/06			Index Future	243.3510	243.4390	0.036	0.0000	0.0000	7
30/07/2009	AL37	2009/08/06			Index Future	276.6540	277.7510	0.397	0.0000	0.0000	0
30/07/2009	AL7T	2009/08/06			Index Future	310.2200	312.0330	0.584	0.0000	0.0000	0
30/07/2009	ALBI	2009/08/06			Index Future	289.0750	290.4970	0.492	290.4800	290.4800	498
30/07/2009	ALBI	2009/11/05			Index Future	294.2690	295.7180	0.492	296.1200	296.1200	250
30/07/2009	ALBI	2010/02/04			Index Future	299.8860	301.3510	0.489	0.0000	0.0000	0
30/07/2009	CRD1	2009/08/06			Index Future	123.9160	124.2410	0.262	0.0000	0.0000	2
30/07/2009	CRD1	2009/11/05			Index Future	126.1690	126.5310	0.287	0.0000	0.0000	0
30/07/2009	CRD1	2010/02/04			Index Future	128.5490	128.9480	0.310	0.0000	0.0000	0
30/07/2009	GOVI	2009/08/06			jGovi	290.8795	292.2930	0.486	0.0000	0.0000	566
30/07/2009	GOVI	2009/11/05			jGovi	296.1095	297.6215	0.511	0.0000	0.0000	0
30/07/2009	GOVI	2010/02/04			jGovi	301.6970	303.3075	0.534	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
30/07/2009	ILBI	2009/08/06			Index Future	360.9000	360.8710	(0.008)	0.0000	0.0000	3
30/07/2009	ILBI	2009/11/05			Index Future	368.0400	368.0030	(0.010)	0.0000	0.0000	0
30/07/2009	J153	2010/08/31			jSwap	7.8320	7.8110	(0.268)	0.0000	0.0000	0
30/07/2009	J157	2015/09/15			jSwap	8.8800	8.8050	(0.845)	0.0000	0.0000	0
30/07/2009	J186	2026/12/21			jSwap	8.5340	8.4620	(0.844)	0.0000	0.0000	0
30/07/2009	J201	2014/12/22			jSwap	8.7350	8.6550	(0.916)	0.0000	0.0000	0
30/07/2009	J203	2017/09/15			jSwap	9.0290	8.9440	(0.941)	0.0000	0.0000	0
30/07/2009	J204	2018/12/21			jSwap	9.0310	8.9520	(0.875)	0.0000	0.0000	0
30/07/2009	J207	2020/01/15			jSwap	9.0340	8.9540	(0.886)	0.0000	0.0000	0
30/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
30/07/2009	JFRA	2009/08/06			jFra	7.7160	7.7110	(0.065)	0.0000	0.0000	0
30/07/2009	JFRA	2009/11/05			jFra	7.2640	7.2280	(0.496)	0.0000	0.0000	0
30/07/2009	JFRA	2010/02/04			jFra	7.2710	7.2460	(0.344)	0.0000	0.0000	0
30/07/2009	JFRA	2010/05/06			jFra	7.3950	7.3640	(0.419)	0.0000	0.0000	0
30/07/2009	JFRA	2010/08/05			jFra	7.6530	7.6000	(0.693)	0.0000	0.0000	0
30/07/2009	JFRA	2010/11/04			jFra	7.9260	7.8500	(0.959)	0.0000	0.0000	0
30/07/2009	JN02	2009/08/06			jNote	7.7380	7.6910	(0.607)	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
30/07/2009	JN02	2009/11/05			jNote	7.8500	7.7920	(0.739)	0.0000	0.0000	0
30/07/2009	JN02	2010/02/04			jNote	8.0500	7.9850	(0.807)	0.0000	0.0000	0
30/07/2009	JN05	2009/08/06			jNote	8.6250	8.5440	(0.939)	0.0000	0.0000	0
30/07/2009	JN05	2009/11/05			jNote	8.7270	8.6410	(0.985)	0.0000	0.0000	0
30/07/2009	JN05	2010/02/04			jNote	8.8600	8.7720	(0.993)	0.0000	0.0000	0
30/07/2009	JN10	2009/08/06			jNote	8.9630	8.8840	(0.881)	0.0000	0.0000	0
30/07/2009	JN10	2009/11/05			jNote	9.0020	8.9200	(0.911)	0.0000	0.0000	0
30/07/2009	JN10	2010/02/04			jNote	9.0580	8.9750	(0.916)	0.0000	0.0000	0
30/07/2009	JROD	2009/07/31			jRod	7.5740	7.5740	-	0.0000	0.0000	0
30/07/2009	JROD	2009/08/31			jRod	7.2780	7.2750	(0.041)	0.0000	0.0000	0
30/07/2009	JROD	2009/09/30			jRod	7.4440	7.4380	(0.081)	0.0000	0.0000	0
30/07/2009	JROD	2009/10/30			jRod	7.6320	7.6280	(0.052)	0.0000	0.0000	0
30/07/2009	JROD	2009/11/30			jRod	7.5980	7.5900	(0.105)	0.0000	0.0000	0
30/07/2009	JROD	2009/12/31			jRod	7.7720	7.7570	(0.193)	0.0000	0.0000	0
30/07/2009	OTH1	2009/08/06			Index Future	279.1030	280.6190	0.543	0.0000	0.0000	3
30/07/2009	OTH1	2009/11/05			Index Future	284.1770	285.7920	0.568	0.0000	0.0000	0
30/07/2009	OTH1	2010/02/04			Index Future	289.5390	291.2520	0.592	0.0000	0.0000	0
30/07/2009	R153	2009/08/06			Bond Future	9.1160	9.0350	(0.889)	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
30/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	143.0000	124.0000	(13.287)	0	0	0
30/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	1,031.0000	1,095.0000	6.208	0	0	0
30/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	207.0000	182.0000	(12.077)	0	0	0
30/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	845.0000	902.0000	6.746	0	0	0
30/07/2009	R153	2009/11/05			Bond Future	9.1730	9.0900	(0.905)	0.0000	0.0000	0
30/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	2,120.0000	2,055.0000	(3.066)	0	0	0
30/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2009	R157	2009/08/06			Bond Future	8.5180	8.4270	(1.068)	0.0000	0.0000	5,506
30/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
30/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	3,846.0000	4,333.0000	12.663	0	0	0
30/07/2009	R157	2009/11/05			Bond Future	8.6110	8.5140	(1.126)	0.0000	0.0000	3,174
30/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	292.0000	354.0000	21.233	0	0	0
30/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,184.0000	5,745.0000	(7.099)	0	0	0
30/07/2009	R157	2010/02/04			Bond Future	8.6860	8.5830	(1.186)	0.0000	0.0000	0
30/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	916.0000	1,041.0000	13.646	0	0	0
30/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,645.0000	5,261.0000	(6.802)	0	0	0
30/07/2009	R157	2010/05/06			Bond Future	8.7130	8.6040	(1.251)	0.0000	0.0000	0
30/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,539.0000	3,261.0000	(7.855)	0	0	0
30/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,526.0000	2,765.0000	9.462	0	0	0
30/07/2009	R157	2010/08/05			Bond Future	8.7340	8.6270	(1.225)	0.0000	0.0000	0
30/07/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,547.0000	2,801.0000	9.973	0	0	0
30/07/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,474.0000	2,243.0000	(9.337)	0	0	0
30/07/2009	R186	2009/08/06			Bond Future	8.9650	8.8840	(0.904)	0.0000	0.0000	6,340
30/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	963.0000	588.0000	(38.941)	0	0	0
30/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,298.0000	1,704.0000	31.279	0	0	0
30/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,474.0000	14,693.0000	(5.047)	0	0	0
30/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
30/07/2009	R186	2009/11/05			Bond Future	9.0110	8.9270	(0.932)	0.0000	0.0000	7,544

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,862.0000	4,265.0000	10.435	0	0	0
30/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	3,967.0000	3,570.0000	(10.008)	0	0	5,000
30/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	451.0000	530.0000	17.517	0	0	240
30/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,410.0000	12,690.0000	(5.369)	0	0	0
30/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,032.0000	15,280.0000	(4.691)	0	0	0
30/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	244.0000	291.0000	19.262	0	0	5,000
30/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,788.0000	3,114.0000	11.693	0	0	0
30/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,302.0000	4,827.0000	(8.959)	0	0	240
30/07/2009	R186	2010/02/04			Bond Future	9.0510	8.9660	(0.939)	0.0000	0.0000	0
30/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,196.0000	9,631.0000	(5.541)	0	0	0
30/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,310.0000	2,545.0000	10.173	0	0	0
30/07/2009	R186	2010/05/06			Bond Future	9.0730	8.9840	(0.981)	0.0000	0.0000	0
30/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,938.0000	6,358.0000	7.073	0	0	0
30/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,617.0000	6,208.0000	(6.181)	0	0	0
30/07/2009	R186	2010/08/05			Bond Future	9.1200	9.0330	(0.954)	0.0000	0.0000	0
30/07/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	2,903.0000	3,395.0000	16.948	0	0	0
30/07/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	1,724.0000	1,416.0000	(17.865)	0	0	0
30/07/2009	R201	2009/08/06			Bond Future	8.5870	8.4860	(1.176)	0.0000	0.0000	2
30/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,771.0000	3,196.0000	15.337	0	0	0
30/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
30/07/2009	R201	2009/11/05			Bond Future	8.6590	8.5520	(1.236)	0.0000	0.0000	0
30/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,091.0000	4,707.0000	(7.543)	0	0	0
30/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	231.0000	284.0000	22.944	0	0	0
30/07/2009	R201	2010/02/04			Bond Future	8.7240	8.6100	(1.307)	0.0000	0.0000	0
30/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,440.0000	5,078.0000	(6.654)	0	0	0
30/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	523.0000	607.0000	16.061	0	0	0
30/07/2009	R201	2010/05/06			Bond Future	8.7500	8.6280	(1.394)	0.0000	0.0000	0
30/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,944.0000	2,695.0000	(8.458)	0	0	0
30/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,005.0000	2,214.0000	10.424	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	R201	2010/08/05			Bond Future	8.8350	8.7150	(1.358)	0.0000	0.0000	0
30/07/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,331.0000	2,573.0000	10.382	0	0	0
30/07/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,747.0000	1,562.0000	(10.590)	0	0	0
30/07/2009	R203	2009/08/06			Bond Future	8.9970	8.9060	(1.011)	0.0000	0.0000	1,570
30/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	186.0000	84.0000	(54.839)	0	0	0
30/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,567.0000	1,968.0000	25.590	0	0	0
30/07/2009	R203	2009/11/05			Bond Future	9.0680	8.9730	(1.048)	0.0000	0.0000	0
30/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	143.0000	174.0000	21.678	0	0	0
30/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,057.0000	8,576.0000	(5.311)	0	0	0
30/07/2009	R203	2010/02/04			Bond Future	9.1360	9.0370	(1.084)	0.0000	0.0000	0
30/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,187.0000	5,804.0000	(6.190)	0	0	0
30/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,130.0000	1,266.0000	12.035	0	0	0
30/07/2009	R203	2010/05/06			Bond Future	9.1710	9.0670	(1.134)	0.0000	0.0000	0
30/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,113.0000	3,368.0000	8.191	0	0	0
30/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,991.0000	3,713.0000	(6.966)	0	0	0
30/07/2009	R203	2010/08/05			Bond Future	9.2460	9.1370	(1.179)	0.0000	0.0000	0
30/07/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	1,988.0000	2,274.0000	14.386	0	0	0
30/07/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	1,968.0000	1,712.0000	(13.008)	0	0	0
30/07/2009	R204	2009/08/06			Bond Future	9.0160	8.9350	(0.898)	0.0000	0.0000	692
30/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,611.0000	1,982.0000	23.029	0	0	0
30/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	226.0000	113.0000	(50.000)	0	0	0
30/07/2009	R204	2009/11/05			Bond Future	9.0800	8.9960	(0.925)	8.9600	8.9600	1,113
30/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,011.0000	9,546.0000	(4.645)	0	0	0
30/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	151.0000	179.0000	18.543	0	0	0
30/07/2009	R204	2010/02/04			Bond Future	9.1380	9.0500	(0.963)	0.0000	0.0000	0
30/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,806.0000	6,432.0000	(5.495)	0	0	0
30/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,234.0000	1,366.0000	10.697	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	R204	2010/05/06			Bond Future	9.1710	9.0800	(0.992)	0.0000	0.0000	0
30/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,421.0000	3,665.0000	7.132	0	0	0
30/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,385.0000	4,118.0000	(6.089)	0	0	0
30/07/2009	R204	2010/08/05			Bond Future	9.2460	9.0350	(2.282)	0.0000	0.0000	0
30/07/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	1,881.0000	1,366.0000	(27.379)	0	0	0
30/07/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	1,902.0000	2,552.0000	34.175	0	0	0
30/07/2009	R206	2009/08/06			Bond Future	8.6180	8.5060	(1.300)	0.0000	0.0000	1,775
30/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,203.0000	2,594.0000	17.749	0	0	0
30/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
30/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
30/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,918.0000	5,522.0000	(6.691)	0	0	0
30/07/2009	R206	2009/11/05			Bond Future	8.7000	8.5810	(1.368)	0.0000	0.0000	0
30/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	177.0000	223.0000	25.989	0	0	0
30/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,310.0000	3,956.0000	(8.213)	0	0	0
30/07/2009	R206	2010/02/04			Bond Future	8.7760	8.6480	(1.459)	0.0000	0.0000	0
30/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	402.0000	476.0000	18.408	0	0	0
30/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,569.0000	4,235.0000	(7.310)	0	0	0
30/07/2009	R206	2010/05/06			Bond Future	8.8150	8.6770	(1.566)	0.0000	0.0000	0
30/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,909.0000	2,118.0000	10.948	0	0	0
30/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,104.0000	1,897.0000	(9.838)	0	0	0
30/07/2009	R206	2010/08/05			Bond Future	8.9260	8.7950	(1.468)	0.0000	0.0000	0
30/07/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,045.0000	2,244.0000	9.731	0	0	0
30/07/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,837.0000	1,664.0000	(9.418)	0	0	0
30/07/2009	R207	2009/08/06			Bond Future	9.1260	9.0350	(0.997)	0.0000	0.0000	600
30/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	415.0000	221.0000	(46.747)	0	0	0
30/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,164.0000	1,526.0000	31.100	0	0	0
30/07/2009	R207	2009/11/05			Bond Future	9.1860	9.0920	(1.023)	0.0000	0.0000	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,999.0000	10,463.0000	(4.873)	0	0	0
30/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	126.0000	154.0000	22.222	0	0	0
30/07/2009	R207	2010/02/04			Bond Future	9.2410	9.1440	(1.050)	0.0000	0.0000	0
30/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,202.0000	1,346.0000	11.980	0	0	0
30/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,273.0000	6,846.0000	(5.871)	0	0	0
30/07/2009	R207	2010/05/06			Bond Future	9.2770	9.1760	(1.089)	0.0000	0.0000	0
30/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,098.0000	3,814.0000	(6.930)	0	0	0
30/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	3,942.0000	4,243.0000	7.636	0	0	0
30/07/2009	R207	2010/08/05			Bond Future	9.3510	9.2510	(1.069)	0.0000	0.0000	0
30/07/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	2,204.0000	2,547.0000	15.563	0	0	0
30/07/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	1,368.0000	1,145.0000	(16.301)	0	0	0
30/07/2009	R208	2009/08/06			Bond Future	9.2060	9.1100	(1.043)	0.0000	0.0000	120
30/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	618.0000	349.0000	(43.528)	0	0	0
30/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	891.0000	1,221.0000	37.037	0	0	0
30/07/2009	R208	2009/11/05			Bond Future	9.2520	9.1530	(1.070)	0.0000	0.0000	120
30/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,112.0000	9,547.0000	(5.587)	0	0	0
30/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	197.0000	241.0000	22.335	0	0	0
30/07/2009	R208	2010/02/04			Bond Future	9.3030	9.2010	(1.096)	0.0000	0.0000	0
30/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,554.0000	1,740.0000	11.969	0	0	0
30/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,589.0000	6,157.0000	(6.556)	0	0	0
30/07/2009	R208	2010/05/06			Bond Future	9.3600	9.2560	(1.111)	0.0000	0.0000	0
30/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	3,824.0000	4,134.0000	8.107	0	0	0
30/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,480.0000	4,170.0000	(6.920)	0	0	0
30/07/2009	R208	2010/08/05			Bond Future	9.4190	9.3140	(1.115)	0.0000	0.0000	0
30/07/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	1,947.0000	2,303.0000	18.285	0	0	0
30/07/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	1,477.0000	1,217.0000	(17.603)	0	0	0
30/07/2009	R209	2009/08/06			Bond Future	8.5430	8.4720	(0.831)	0.0000	0.0000	1,513

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	324.0000	170.0000	(47.531)	0	0	0
30/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	2,027.0000	2,472.0000	21.954	0	0	0
30/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	19.0000	26.0000	36.842	0	0	1,950
30/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,802.0000	4,210.0000	(12.328)	0	0	0
30/07/2009	R209	2009/11/05			Bond Future	8.5690	8.4970	(0.840)	0.0000	0.0000	3,023
30/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	590.0000	508.0000	(13.898)	0	0	2,500
30/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,274.0000	14,695.0000	(3.791)	0	0	0
30/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,471.0000	9,993.0000	5.512	0	0	0
30/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	137.0000	162.0000	18.248	0	0	5,000
30/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	278.0000	323.0000	16.187	0	0	0
30/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,698.0000	12,140.0000	(4.394)	0	0	0
30/07/2009	R209	2010/02/04			Bond Future	8.5900	8.5160	(0.861)	0.0000	0.0000	0
30/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,224.0000	10,735.0000	(4.357)	0	0	0
30/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,239.0000	1,367.0000	10.331	0	0	2,500
30/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,472.0000	11,986.0000	4.480	0	0	0
30/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,114.0000	1,010.0000	(9.336)	0	0	0
30/07/2009	R209	2010/05/06			Bond Future	8.5960	8.5200	(0.884)	0.0000	0.0000	0
30/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,748.0000	5,435.0000	(5.445)	0	0	0
30/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,947.0000	5,267.0000	6.469	0	0	0
30/07/2009	R209	2010/08/05			Bond Future	8.6190	8.5450	(0.859)	0.0000	0.0000	0
30/07/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	1,083.0000	865.0000	(20.129)	0	0	0
30/07/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	2,149.0000	2,542.0000	18.288	0	0	0
30/07/2009	TRT1	2009/08/06			Index Future	287.1320	288.5260	0.485	0.0000	0.0000	100
30/07/2009	TRT1	2009/11/05			Index Future	292.3530	293.8440	0.510	0.0000	0.0000	0
30/07/2009	TRT1	2010/02/04			Index Future	297.8690	299.4580	0.533	0.0000	0.0000	0
30/07/2009	ZAAD	2009/09/14			Currency Future	6.4963	6.4781	(0.280)	0.0000	0.0000	239,509
30/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	14.45	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
30/07/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	415.0000	428.0000	3.133	0	0	0
30/07/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,096.0000	3,078.0000	(0.581)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	27.0000	27.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	728.0000	744.0000	2.198	0	0	0
30/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	360.0000	342.0000	(5.000)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	259.0000	269.0000	3.861	0	0	0
30/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	191.0000	200.0000	4.712	0	0	0
30/07/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,954.0000	7,972.0000	0.226	0	0	0
30/07/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	457.0000	471.0000	3.063	0	0	0
30/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	573.0000	555.0000	(3.141)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	823.0000	840.0000	2.066	0	0	0
30/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	373.0000	386.0000	3.485	0	0	0
30/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0
30/07/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,146.0000	4,128.0000	(0.434)	0	0	0
30/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,954.0000	5,972.0000	0.302	0	0	0
30/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,096.0000	4,078.0000	(0.439)	0	0	0
30/07/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	500.0000	515.0000	3.000	0	0	0
30/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	120.0000	112.0000	(6.667)	0	0	0
30/07/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,854.0000	3,872.0000	0.467	0	0	0
30/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
30/07/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,196.0000	3,178.0000	(0.563)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	259.0000	269.0000	3.861	0	0	0
30/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	191.0000	200.0000	4.712	0	0	0
30/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	105.0000	97.0000	(7.619)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	224.0000	234.0000	4.464	0	0	0
30/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,854.0000	5,872.0000	0.307	0	0	0
30/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,954.0000	3,972.0000	0.455	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	457.0000	471.0000	3.063	0	0	0
30/07/2009	ZAAD 2009/09/14	6.10	Call	Currency Future	442.0000	424.0000	(4.072)	0	0	0
30/07/2009	ZAAD 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
30/07/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	373.0000	386.0000	3.485	0	0	0
30/07/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	105.0000	97.0000	(7.619)	0	0	0
30/07/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	590.0000	605.0000	2.542	0	0	0
30/07/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	224.0000	234.0000	4.464	0	0	0
30/07/2009	ZAAD 2009/09/14	14.35	Put	Currency Future	7,854.0000	7,872.0000	0.229	0	0	0
30/07/2009	ZAAD 2009/09/14	4.40	Call	Currency Future	2,096.0000	2,078.0000	(0.859)	0	0	0
30/07/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
30/07/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
30/07/2009	ZAAD 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
30/07/2009	ZAAD 2009/09/14	6.10	Put	Currency Future	46.0000	46.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
30/07/2009	ZAAD 2009/09/14	6.80	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
30/07/2009	ZAAD 2009/09/14	6.20	Put	Currency Future	64.0000	64.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
30/07/2009	ZAAD 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
30/07/2009	ZAAD 2009/09/14	5.40	Call	Currency Future	1,100.0000	1,082.0000	(1.636)	0	0	0
30/07/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
30/07/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	334.0000	346.0000	3.593	0	0	0
30/07/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	295.0000	307.0000	4.068	0	0	0
30/07/2009	ZAAD 2009/09/14	6.25	Put	Currency Future	76.0000	75.0000	(1.316)	0	0	0
30/07/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	590.0000	605.0000	2.542	0	0	0
30/07/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0
30/07/2009	ZAAD 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	545.0000	559.0000	2.569	0	0	0
30/07/2009	ZAAD 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	682.0000	697.0000	2.199	0	0	0
30/07/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	295.0000	307.0000	4.068	0	0	0
30/07/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
30/07/2009	ZAAD 2009/09/14	8.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	919.0000	936.0000	1.850	0	0	0
30/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	120.0000	112.0000	(6.667)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,856.0000	1,874.0000	0.970	0	0	0
30/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	775.0000	792.0000	2.194	0	0	0
30/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	322.0000	303.0000	(5.901)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	635.0000	651.0000	2.520	0	0	0
30/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	161.0000	169.0000	4.969	0	0	0
30/07/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	103.0000	103.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,146.0000	3,128.0000	(0.572)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	500.0000	515.0000	3.000	0	0	0
30/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	157.0000	147.0000	(6.369)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	250.0000	231.0000	(7.600)	0	0	0
30/07/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	728.0000	744.0000	2.198	0	0	0
30/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	967.0000	984.0000	1.758	0	0	0
30/07/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	19.0000	19.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	635.0000	651.0000	2.520	0	0	0
30/07/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	919.0000	936.0000	1.850	0	0	0
30/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	27.0000	27.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	682.0000	697.0000	2.199	0	0	0
30/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	16.0000	16.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,149.0000	1,131.0000	(1.567)	0	0	0
30/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,906.0000	1,924.0000	0.944	0	0	0
30/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,006.0000	2,024.0000	0.897	0	0	0
30/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,046.0000	4,028.0000	(0.445)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	823.0000	840.0000	2.066	0	0	0
30/07/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	871.0000	888.0000	1.952	0	0	0
30/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,954.0000	7,972.0000	0.226	0	0	0
30/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,196.0000	4,178.0000	(0.429)	0	0	0
30/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,065.0000	1,082.0000	1.596	0	0	0
30/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,016.0000	1,033.0000	1.673	0	0	0
30/07/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
30/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,954.0000	5,972.0000	0.302	0	0	0
30/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,996.0000	1,978.0000	(0.902)	0	0	0
30/07/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,804.0000	3,822.0000	0.473	0	0	0
30/07/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	665.0000	647.0000	(2.707)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
30/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	573.0000	555.0000	(3.141)	0	0	0
30/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,001.0000	983.0000	(1.798)	0	0	0
30/07/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,804.0000	5,822.0000	0.310	0	0	0
30/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	619.0000	601.0000	(2.908)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	64.0000	64.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,508.0000	1,526.0000	1.194	0	0	0
30/07/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	3,996.0000	3,978.0000	(0.450)	0	0	0
30/07/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	529.0000	510.0000	(3.592)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	360.0000	342.0000	(5.000)	0	0	0
30/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,004.0000	4,022.0000	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
30/07/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	442.0000	424.0000	(4.072)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,004.0000	8,022.0000	0.225	0	0	0
30/07/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,807.0000	1,825.0000	0.996	0	0	0
30/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	46.0000	46.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,004.0000	6,022.0000	0.300	0	0	0
30/07/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,146.0000	2,128.0000	(0.839)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	712.0000	694.0000	(2.528)	0	0	0
30/07/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,196.0000	2,178.0000	(0.820)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	32.0000	32.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	23.0000	23.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,199.0000	1,181.0000	(1.501)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	54.0000	54.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,946.0000	2,928.0000	(0.611)	0	0	0
30/07/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,804.0000	7,822.0000	0.231	0	0	0
30/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,447.0000	1,429.0000	(1.244)	0	0	0
30/07/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,946.0000	5,928.0000	(0.303)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	485.0000	467.0000	(3.711)	0	0	0
30/07/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,446.0000	4,428.0000	(0.405)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	401.0000	382.0000	(4.738)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,558.0000	1,576.0000	1.155	0	0	0
30/07/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	8,054.0000	8,072.0000	0.223	0	0	0
30/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	285.0000	266.0000	(6.667)	0	0	0
30/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,054.0000	6,072.0000	0.297	0	0	0
30/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,946.0000	1,928.0000	(0.925)	0	0	0
30/07/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,946.0000	3,928.0000	(0.456)	0	0	0
30/07/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,554.0000	4,572.0000	0.395	0	0	0
30/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,497.0000	1,479.0000	(1.202)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	952.0000	934.0000	(1.891)	0	0	0
30/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,004.0000	3,023.0000	0.632	0	0	0
30/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,054.0000	3,072.0000	0.589	0	0	0
30/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	217.0000	199.0000	(8.295)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,504.0000	4,522.0000	0.400	0	0	0
30/07/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	4,054.0000	4,072.0000	0.444	0	0	0
30/07/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	120.0000	121.0000	0.833	0	0	0
30/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	2,056.0000	2,074.0000	0.875	0	0	0
30/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,954.0000	3,972.0000	0.455	0	0	0
30/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	120.0000	121.0000	0.833	0	0	0
30/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,104.0000	4,122.0000	0.439	0	0	0
30/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,956.0000	1,974.0000	0.920	0	0	0
30/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,996.0000	2,978.0000	(0.601)	0	0	0
30/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,104.0000	6,122.0000	0.295	0	0	0
30/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,046.0000	3,028.0000	(0.591)	0	0	0
30/07/2009	ZAAD	2009/09/14	14.60	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
30/07/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,106.0000	2,124.0000	0.855	0	0	0
30/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,754.0000	4,772.0000	0.379	0	0	0
30/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	217.0000	199.0000	(8.295)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,254.0000	6,272.0000	0.288	0	0	0
30/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	904.0000	886.0000	(1.991)	0	0	0
30/07/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	3,896.0000	3,878.0000	(0.462)	0	0	0
30/07/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	8,104.0000	8,122.0000	0.222	0	0	0
30/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,896.0000	2,878.0000	(0.622)	0	0	0
30/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,254.0000	3,272.0000	0.553	0	0	0
30/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,897.0000	1,878.0000	(1.002)	0	0	0
30/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,246.0000	4,228.0000	(0.424)	0	0	0
30/07/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,746.0000	5,728.0000	(0.313)	0	0	0
30/07/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,746.0000	2,728.0000	(0.655)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,757.0000	1,775.0000	1.024	0	0	0
30/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,046.0000	2,028.0000	(0.880)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,248.0000	1,230.0000	(1.442)	0	0	0
30/07/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,050.0000	1,032.0000	(1.714)	0	0	0
30/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	14.40	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
30/07/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,904.0000	5,922.0000	0.305	0	0	0
30/07/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,904.0000	7,922.0000	0.228	0	0	0
30/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,904.0000	3,922.0000	0.461	0	0	0
30/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,496.0000	4,478.0000	(0.400)	0	0	0
30/07/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,996.0000	5,978.0000	(0.300)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	139.0000	140.0000	0.719	0	0	0
30/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	186.0000	168.0000	(9.677)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	139.0000	140.0000	0.719	0	0	0
30/07/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	285.0000	266.0000	(6.667)	0	0	0
30/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	186.0000	168.0000	(9.677)	0	0	0
30/07/2009	ZAAD	2009/12/14			Currency Future	6.5624	6.5432	(0.293)	0.0000	0.0000	514
30/07/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,838.0000	7,857.0000	0.242	0	0	0
30/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	402.0000	389.0000	(3.234)	0	0	0
30/07/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,991.0000	4,010.0000	0.476	0	0	0
30/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	93.0000	97.0000	4.301	0	0	0
30/07/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	555.0000	568.0000	2.342	0	0	0
30/07/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	480.0000	492.0000	2.500	0	0	0
30/07/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	310.0000	320.0000	3.226	0	0	0
30/07/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	189.0000	196.0000	3.704	0	0	0
30/07/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	683.0000	667.0000	(2.343)	0	0	0
30/07/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	606.0000	590.0000	(2.640)	0	0	0
30/07/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	465.0000	451.0000	(3.011)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	273.0000	263.0000	(3.663)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	237.0000	228.0000	(3.797)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	517.0000	529.0000	2.321	0	0	0
30/07/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,841.0000	3,860.0000	0.495	0	0	0
30/07/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
30/07/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	136.0000	140.0000	2.941	0	0	0
30/07/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	634.0000	647.0000	2.050	0	0	0
30/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	152.0000	158.0000	3.947	0	0	0
30/07/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	375.0000	385.0000	2.667	0	0	0
30/07/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	18.0000	18.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,870.0000	1,888.0000	0.963	0	0	0
30/07/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,017.0000	2,034.0000	0.843	0	0	0
30/07/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,212.0000	3,193.0000	(0.592)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	498.0000	484.0000	(2.811)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	206.0000	198.0000	(3.883)	0	0	0
30/07/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,065.0000	2,082.0000	0.823	0	0	0
30/07/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
30/07/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	120.0000	125.0000	4.167	0	0	0
30/07/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	293.0000	283.0000	(3.413)	0	0	0
30/07/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,941.0000	3,960.0000	0.482	0	0	0
30/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
30/07/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
30/07/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,788.0000	7,807.0000	0.244	0	0	0
30/07/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	533.0000	518.0000	(2.814)	0	0	0
30/07/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	800.0000	814.0000	1.750	0	0	0
30/07/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
30/07/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	237.0000	228.0000	(3.797)	0	0	0
30/07/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
30/07/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
30/07/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,016.0000	1,997.0000	(0.942)	0	0	0
30/07/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	716.0000	729.0000	1.816	0	0	0
30/07/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	517.0000	529.0000	2.321	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	280.0000	289.0000	3.214	0	0	0
30/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	254.0000	245.0000	(3.543)	0	0	0
30/07/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,939.0000	5,958.0000	0.320	0	0	0
30/07/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,177.0000	1,158.0000	(1.614)	0	0	0
30/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,789.0000	5,808.0000	0.328	0	0	0
30/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	128.0000	123.0000	(3.906)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	375.0000	385.0000	2.667	0	0	0
30/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	342.0000	352.0000	2.924	0	0	0
30/07/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,966.0000	1,947.0000	(0.966)	0	0	0
30/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,012.0000	3,993.0000	(0.474)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	555.0000	568.0000	2.342	0	0	0
30/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	444.0000	455.0000	2.477	0	0	0
30/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	432.0000	419.0000	(3.009)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	342.0000	352.0000	2.924	0	0	0
30/07/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	986.0000	967.0000	(1.927)	0	0	0
30/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,938.0000	7,957.0000	0.239	0	0	0
30/07/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,162.0000	3,143.0000	(0.601)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	480.0000	492.0000	2.500	0	0	0
30/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	128.0000	123.0000	(3.906)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
30/07/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	3,962.0000	3,943.0000	(0.480)	0	0	0
30/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,032.0000	1,013.0000	(1.841)	0	0	0
30/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	206.0000	198.0000	(3.883)	0	0	0
30/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	0
30/07/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,968.0000	1,985.0000	0.864	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,165.0000	2,146.0000	(0.878)	0	0	0
30/07/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,988.0000	8,007.0000	0.238	0	0	0
30/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	716.0000	729.0000	1.816	0	0	0
30/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	444.0000	455.0000	2.477	0	0	0
30/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	758.0000	772.0000	1.847	0	0	0
30/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	432.0000	419.0000	(3.009)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	254.0000	245.0000	(3.543)	0	0	0
30/07/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
30/07/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,215.0000	2,195.0000	(0.903)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	409.0000	420.0000	2.689	0	0	0
30/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
30/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
30/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	634.0000	647.0000	2.050	0	0	0
30/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	210.0000	217.0000	3.333	0	0	0
30/07/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,041.0000	4,060.0000	0.470	0	0	0
30/07/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,088.0000	8,107.0000	0.235	0	0	0
30/07/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	15.0000	15.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	221.0000	213.0000	(3.620)	0	0	0
30/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
30/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
30/07/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,038.0000	8,057.0000	0.236	0	0	0
30/07/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,162.0000	4,143.0000	(0.457)	0	0	0
30/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,792.0000	3,811.0000	0.501	0	0	0
30/07/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,839.0000	5,858.0000	0.325	0	0	0
30/07/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
30/07/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,091.0000	4,110.0000	0.464	0	0	0
30/07/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,471.0000	1,452.0000	(1.292)	0	0	0
30/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,789.0000	4,809.0000	0.418	0	0	0
30/07/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,962.0000	5,943.0000	(0.319)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	675.0000	688.0000	1.926	0	0	0
30/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
30/07/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,963.0000	2,944.0000	(0.641)	0	0	0
30/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	594.0000	607.0000	2.189	0	0	0
30/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,226.0000	1,207.0000	(1.550)	0	0	0
30/07/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,581.0000	1,598.0000	1.075	0	0	0
30/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	843.0000	858.0000	1.779	0	0	0
30/07/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,062.0000	4,043.0000	(0.468)	0	0	0
30/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
30/07/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	157.0000	150.0000	(4.459)	0	0	0
30/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,063.0000	3,043.0000	(0.653)	0	0	0
30/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/07/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,822.0000	1,839.0000	0.933	0	0	0
30/07/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,065.0000	2,046.0000	(0.920)	0	0	0
30/07/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,462.0000	4,443.0000	(0.426)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	372.0000	360.0000	(3.226)	0	0	0
30/07/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,713.0000	2,694.0000	(0.700)	0	0	0
30/07/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
30/07/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,540.0000	4,559.0000	0.419	0	0	0
30/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,889.0000	5,908.0000	0.323	0	0	0
30/07/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,128.0000	1,110.0000	(1.596)	0	0	0
30/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	82.0000	85.0000	3.659	0	0	0
30/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	136.0000	140.0000	2.941	0	0	0
30/07/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,919.0000	1,936.0000	0.886	0	0	0
30/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	724.0000	707.0000	(2.348)	0	0	0
30/07/2009	ZAAD 2009/12/14	4.45	Put	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
30/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	498.0000	484.0000	(2.811)	0	0	0
30/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,115.0000	2,096.0000	(0.898)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	644.0000	628.0000	(2.484)	0	0	0
30/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,888.0000	7,907.0000	0.241	0	0	0
30/07/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	106.0000	110.0000	3.774	0	0	0
30/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,112.0000	4,093.0000	(0.462)	0	0	0
30/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	569.0000	553.0000	(2.812)	0	0	0
30/07/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
30/07/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,113.0000	3,093.0000	(0.642)	0	0	0
30/07/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,038.0000	6,058.0000	0.331	0	0	0
30/07/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,891.0000	3,910.0000	0.488	0	0	0
30/07/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	372.0000	360.0000	(3.226)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	210.0000	217.0000	3.333	0	0	0
30/07/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,046.0000	3,065.0000	0.624	0	0	0
30/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	232.0000	240.0000	3.448	0	0	0
30/07/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,012.0000	5,993.0000	(0.316)	0	0	0
30/07/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,113.0000	2,131.0000	0.852	0	0	0
30/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,088.0000	6,108.0000	0.329	0	0	0
30/07/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
30/07/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,013.0000	2,994.0000	(0.631)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	344.0000	333.0000	(3.198)	0	0	0
30/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	232.0000	240.0000	3.448	0	0	0
30/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,997.0000	3,015.0000	0.601	0	0	0
30/07/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,533.0000	1,550.0000	1.109	0	0	0
30/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	344.0000	333.0000	(3.198)	0	0	0
30/07/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,212.0000	4,193.0000	(0.451)	0	0	0
30/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,294.0000	3,313.0000	0.577	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
30/07/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
30/07/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,288.0000	6,308.0000	0.318	0	0	0
30/07/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,712.0000	5,693.0000	(0.333)	0	0	0
30/07/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,912.0000	3,893.0000	(0.486)	0	0	0
30/07/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,913.0000	2,894.0000	(0.652)	0	0	0
30/07/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,916.0000	1,897.0000	(0.992)	0	0	0
30/07/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	940.0000	922.0000	(1.915)	0	0	0
30/07/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,988.0000	6,008.0000	0.334	0	0	0
30/07/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,490.0000	4,509.0000	0.423	0	0	0
30/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
30/07/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,080.0000	1,061.0000	(1.759)	0	0	0
30/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,520.0000	1,501.0000	(1.250)	0	0	0
30/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,512.0000	4,493.0000	(0.421)	0	0	0
30/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	293.0000	283.0000	(3.413)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	280.0000	289.0000	3.214	0	0	0
30/07/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	189.0000	196.0000	3.704	0	0	0
30/07/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	402.0000	389.0000	(3.234)	0	0	0
30/07/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	256.0000	264.0000	3.125	0	0	0
30/07/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	318.0000	307.0000	(3.459)	0	0	0
30/07/2009	ZAAD	2010/03/15			Currency Future	6.6238	6.6013	(0.340)	0.0000	0.0000	4
30/07/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,061.0000	1,040.0000	(1.979)	0	0	0
30/07/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,108.0000	1,087.0000	(1.895)	0	0	0
30/07/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,225.0000	3,202.0000	(0.713)	0	0	0
30/07/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	10.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	638.0000	652.0000	2.194	0	0	0
30/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,082.0000	2,059.0000	(1.105)	0	0	0
30/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,032.0000	2,010.0000	(1.083)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	601.0000	614.0000	2.163	0	0	0
30/07/2009	ZAAD 2010/03/15	3.45	Call	Currency Future	3,175.0000	3,152.0000	(0.724)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	391.0000	379.0000	(3.069)	0	0	0
30/07/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	237.0000	229.0000	(3.376)	0	0	0
30/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,075.0000	3,053.0000	(0.715)	0	0	0
30/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,878.0000	7,900.0000	0.279	0	0	0
30/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
30/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	303.0000	294.0000	(2.970)	0	0	0
30/07/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,174.0000	4,151.0000	(0.551)	0	0	0
30/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	605.0000	589.0000	(2.645)	0	0	0
30/07/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,025.0000	3,003.0000	(0.727)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	275.0000	266.0000	(3.273)	0	0	0
30/07/2009	ZAAD 2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	353.0000	342.0000	(3.116)	0	0	0
30/07/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	6,079.0000	6,102.0000	0.378	0	0	0
30/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,935.0000	3,957.0000	0.559	0	0	0
30/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	221.0000	228.0000	3.167	0	0	0
30/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
30/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	637.0000	621.0000	(2.512)	0	0	0
30/07/2009	ZAAD 2010/03/15	10.45	Put	Currency Future	3,836.0000	3,858.0000	0.574	0	0	0
30/07/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	371.0000	360.0000	(2.965)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	462.0000	474.0000	2.597	0	0	0
30/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	181.0000	188.0000	3.867	0	0	0
30/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,124.0000	4,101.0000	(0.558)	0	0	0
30/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,224.0000	4,201.0000	(0.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,024.0000	4,001.0000	(0.572)	0	0	0
30/07/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	181.0000	188.0000	3.867	0	0	0
30/07/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	353.0000	342.0000	(3.116)	0	0	0
30/07/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	289.0000	279.0000	(3.460)	0	0	0
30/07/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	319.0000	309.0000	(3.135)	0	0	0
30/07/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	605.0000	589.0000	(2.645)	0	0	0
30/07/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,907.0000	1,926.0000	0.996	0	0	0
30/07/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	713.0000	728.0000	2.104	0	0	0
30/07/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,002.0000	2,022.0000	0.999	0	0	0
30/07/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	545.0000	530.0000	(2.752)	0	0	0
30/07/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,230.0000	2,208.0000	(0.987)	0	0	0
30/07/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
30/07/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	163.0000	169.0000	3.681	0	0	0
30/07/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	367.0000	378.0000	2.997	0	0	0
30/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	429.0000	441.0000	2.797	0	0	0
30/07/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,928.0000	7,950.0000	0.277	0	0	0
30/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	495.0000	508.0000	2.626	0	0	0
30/07/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
30/07/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	574.0000	559.0000	(2.613)	0	0	0
30/07/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,181.0000	2,158.0000	(1.055)	0	0	0
30/07/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	398.0000	409.0000	2.764	0	0	0
30/07/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	335.0000	325.0000	(2.985)	0	0	0
30/07/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,027.0000	8,050.0000	0.287	0	0	0
30/07/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	495.0000	508.0000	2.626	0	0	0
30/07/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
30/07/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	147.0000	152.0000	3.401	0	0	0
30/07/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,125.0000	3,102.0000	(0.736)	0	0	0
30/07/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	529.0000	542.0000	2.457	0	0	0
30/07/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	429.0000	441.0000	2.797	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/07/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	319.0000	309.0000	(3.135)	0	0	0
30/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,929.0000	5,952.0000	0.388	0	0	0
30/07/2009	ZAAD 2010/03/15	6.05	Put	Currency Future	131.0000	136.0000	3.817	0	0	0
30/07/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	2,050.0000	2,069.0000	0.927	0	0	0
30/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	201.0000	208.0000	3.483	0	0	0
30/07/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,829.0000	5,852.0000	0.395	0	0	0
30/07/2009	ZAAD 2010/03/15	12.65	Put	Currency Future	6,029.0000	6,052.0000	0.381	0	0	0
30/07/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	261.0000	253.0000	(3.065)	0	0	0
30/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	740.0000	722.0000	(2.432)	0	0	0
30/07/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,061.0000	1,040.0000	(1.979)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	242.0000	250.0000	3.306	0	0	0
30/07/2009	ZAAD 2010/03/15	8.45	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	545.0000	530.0000	(2.752)	0	0	0
30/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
30/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	116.0000	121.0000	4.310	0	0	0
30/07/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,879.0000	5,902.0000	0.391	0	0	0
30/07/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	516.0000	502.0000	(2.713)	0	0	0
30/07/2009	ZAAD 2010/03/15	5.45	Call	Currency Future	1,203.0000	1,182.0000	(1.746)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	565.0000	578.0000	2.301	0	0	0
30/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	670.0000	653.0000	(2.537)	0	0	0
30/07/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	7,978.0000	8,000.0000	0.276	0	0	0
30/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	221.0000	228.0000	3.167	0	0	0
30/07/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	705.0000	687.0000	(2.553)	0	0	0
30/07/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,885.0000	3,907.0000	0.566	0	0	0
30/07/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,828.0000	7,850.0000	0.281	0	0	0
30/07/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	3,984.0000	4,006.0000	0.552	0	0	0
30/07/2009	ZAAD 2010/03/15	12.65	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
30/07/2009	ZAAD 2010/03/15	5.45	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
30/07/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
30/07/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	5,979.0000	6,002.0000	0.385	0	0	0
30/07/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
30/07/2009	ZAAD 2010/03/15	10.65	Put	Currency Future	4,034.0000	4,056.0000	0.545	0	0	0
30/07/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,131.0000	2,109.0000	(1.032)	0	0	0
30/07/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,251.0000	1,230.0000	(1.679)	0	0	0
30/07/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	8,077.0000	8,100.0000	0.285	0	0	0
30/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/07/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	2,096.0000	2,116.0000	0.954	0	0	0
30/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,156.0000	1,135.0000	(1.817)	0	0	0
30/07/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	1,983.0000	1,961.0000	(1.109)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	414.0000	401.0000	(3.140)	0	0	0
30/07/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,954.0000	1,974.0000	1.024	0	0	0
30/07/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,142.0000	2,162.0000	0.934	0	0	0
30/07/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	340.0000	350.0000	2.941	0	0	0
30/07/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
30/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
30/07/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	2,975.0000	2,953.0000	(0.739)	0	0	0
30/07/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,084.0000	4,106.0000	0.539	0	0	0
30/07/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
30/07/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	975.0000	955.0000	(2.051)	0	0	0
30/07/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	3,924.0000	3,901.0000	(0.586)	0	0	0
30/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,859.0000	1,879.0000	1.076	0	0	0
30/07/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	2,926.0000	2,903.0000	(0.786)	0	0	0
30/07/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,786.0000	3,808.0000	0.581	0	0	0
30/07/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	10.0000	10.0000	-	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
30/07/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,934.0000	1,912.0000	(1.138)	0	0	0
30/07/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,780.0000	5,802.0000	0.381	0	0	0
30/07/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
30/07/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,778.0000	7,800.0000	0.283	0	0	0
30/07/2009	ZAAD 2010/03/15	10.65	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/07/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	1,017.0000	997.0000	(1.967)	0	0	0
30/07/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	463.0000	449.0000	(3.024)	0	0	0
30/07/2009	ZAAD 2010/03/15	8.65	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
30/07/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
30/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	314.0000	324.0000	3.185	0	0	0
30/07/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	438.0000	425.0000	(2.968)	0	0	0
30/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	289.0000	298.0000	3.114	0	0	0
30/07/2009	ZAAD 2010/03/15	2.65	Call	Currency Future	3,974.0000	3,951.0000	(0.579)	0	0	0
30/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,074.0000	4,051.0000	(0.565)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	391.0000	379.0000	(3.069)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	367.0000	378.0000	2.997	0	0	0
30/07/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	489.0000	475.0000	(2.863)	0	0	0
30/07/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	265.0000	274.0000	3.396	0	0	0

**Grand Total:** **1,072,738**