



# Derivatives High/Low Report

High/Low for 31/07/2009

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
31/07/2009	\$ / R 2009/09/14			Currency Future	7.8576	7.8989	0.526	7.9100	7.8200	267,958
31/07/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	239.0000	258.0000	7.950	0	0	0
31/07/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	451.0000	480.0000	6.430	0	0	0
31/07/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,950.0000	1,909.0000	(2.103)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,243.0000	3,202.0000	(1.264)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	89.0000	94.0000	5.618	0	0	25
31/07/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,128.0000	1,088.0000	(3.546)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,343.0000	3,302.0000	(1.226)	0	0	0
31/07/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	6,042.0000	6,001.0000	(0.679)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	631.0000	595.0000	(5.705)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
31/07/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,542.0000	7,501.0000	(0.544)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,034.0000	994.0000	(3.868)	0	0	0
31/07/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	81.0000	86.0000	6.173	0	0	140
31/07/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,512.0000	1,471.0000	(2.712)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
31/07/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	395.0000	363.0000	(8.101)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	674.0000	637.0000	(5.490)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	20.0000	20.0000	-	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
31/07/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,318.0000	1,278.0000	(3.035)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	35.0000	37.0000	5.714	0	0	200
31/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,098.0000	2,057.0000	(1.954)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/07/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,893.0000	2,852.0000	(1.417)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,243.0000	3,202.0000	(1.264)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,608.0000	1,568.0000	(2.488)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,843.0000	3,801.0000	(1.093)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	231.0000	209.0000	(9.524)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	199.0000	213.0000	7.035	0	0	0
31/07/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	359.0000	329.0000	(8.357)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	74.0000	79.0000	6.757	0	0	30
31/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	895.0000	857.0000	(4.246)	0	0	0
31/07/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	2,958.0000	2,999.0000	1.386	0	0	0
31/07/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,709.0000	1,750.0000	2.399	0	0	0
31/07/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,843.0000	4,801.0000	(0.867)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	292.0000	264.0000	(9.589)	0	0	140
31/07/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
31/07/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,594.0000	2,553.0000	(1.581)	0	0	0
31/07/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,708.0000	4,749.0000	0.871	0	0	0
31/07/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	93.0000	82.0000	(11.828)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	124.0000	110.0000	(11.290)	0	0	200
31/07/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,460.0000	1,501.0000	2.808	0	0	0
31/07/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,049.0000	2,008.0000	(2.001)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,993.0000	2,952.0000	(1.370)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,293.0000	3,252.0000	(1.245)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,893.0000	3,851.0000	(1.079)	0	0	0
31/07/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	167.0000	178.0000	6.587	0	0	0
31/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,844.0000	2,802.0000	(1.477)	0	0	0
31/07/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,705.0000	1,665.0000	(2.346)	0	0	0
31/07/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,512.0000	1,471.0000	(2.712)	0	0	0
31/07/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	735.0000	772.0000	5.034	0	0	0
31/07/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	139.0000	148.0000	6.475	0	0	25
31/07/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,193.0000	3,152.0000	(1.284)	0	0	0
31/07/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,208.0000	3,249.0000	1.278	0	0	0
31/07/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
31/07/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,893.0000	4,851.0000	(0.858)	0	0	0
31/07/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	183.0000	165.0000	(9.836)	0	0	0
31/07/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,852.0000	1,811.0000	(2.214)	0	0	0
31/07/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,296.0000	2,255.0000	(1.786)	0	0	0
31/07/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,999.0000	1,958.0000	(2.051)	0	0	0
31/07/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	606.0000	640.0000	5.611	0	0	0
31/07/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	488.0000	518.0000	6.148	0	0	0
31/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,246.0000	2,205.0000	(1.825)	0	0	0
31/07/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	431.0000	399.0000	(7.425)	0	0	25
31/07/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,608.0000	1,568.0000	(2.488)	0	0	0
31/07/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,064.0000	1,104.0000	3.759	0	0	0
31/07/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	127.0000	135.0000	6.299	0	0	110
31/07/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	382.0000	409.0000	7.068	0	0	13,157
31/07/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	6.0000	6.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,792.0000	5,751.0000	(0.708)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,743.0000	3,701.0000	(1.122)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	469.0000	436.0000	(7.036)	0	0	140
31/07/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
31/07/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,754.0000	1,713.0000	(2.338)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,098.0000	2,057.0000	(1.954)	0	0	0
31/07/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	589.0000	554.0000	(5.942)	0	0	0
31/07/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	5,143.0000	5,101.0000	(0.817)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,292.0000	7,251.0000	(0.562)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	508.0000	475.0000	(6.496)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	3,043.0000	3,002.0000	(1.347)	0	0	0
31/07/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	116.0000	123.0000	6.034	0	0	0
31/07/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	325.0000	296.0000	(8.923)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	717.0000	680.0000	(5.160)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	761.0000	723.0000	(4.993)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,658.0000	4,699.0000	0.880	0	0	0
31/07/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,293.0000	4,251.0000	(0.978)	0	0	0
31/07/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,743.0000	4,701.0000	(0.886)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	80.0000	69.0000	(13.750)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	182.0000	195.0000	7.143	0	0	2,000
31/07/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,901.0000	1,860.0000	(2.157)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,270.0000	1,230.0000	(3.150)	0	0	0
31/07/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,342.0000	7,301.0000	(0.558)	0	0	0
31/07/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	264.0000	285.0000	7.955	0	0	0
31/07/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
31/07/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,493.0000	3,452.0000	(1.174)	0	0	0
31/07/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	142.0000	127.0000	(10.563)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	206.0000	186.0000	(9.709)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	152.0000	162.0000	6.579	0	0	0
31/07/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	648.0000	683.0000	5.401	0	0	0
31/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,560.0000	1,520.0000	(2.564)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,803.0000	1,762.0000	(2.274)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/07/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	2,000
31/07/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,803.0000	1,762.0000	(2.274)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	292.0000	264.0000	(9.589)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	49.0000	51.0000	4.082	0	0	15,157
31/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,367.0000	1,326.0000	(2.999)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/07/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	199.0000	213.0000	7.035	0	0	0
31/07/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	941.0000	902.0000	(4.145)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,943.0000	2,902.0000	(1.393)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,458.0000	4,499.0000	0.920	0	0	0
31/07/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	350.0000	375.0000	7.143	0	0	0
31/07/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	967.0000	1,006.0000	4.033	0	0	0
31/07/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	691.0000	727.0000	5.210	0	0	0
31/07/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	206.0000	186.0000	(9.709)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/07/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,049.0000	2,008.0000	(2.001)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,694.0000	2,653.0000	(1.522)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
31/07/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,543.0000	4,501.0000	(0.924)	0	0	0
31/07/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,158.0000	3,199.0000	1.298	0	0	0
31/07/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	106.0000	113.0000	6.604	0	0	2,054
31/07/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	895.0000	857.0000	(4.246)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,794.0000	2,752.0000	(1.503)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
31/07/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	526.0000	558.0000	6.084	0	0	0
31/07/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,113.0000	1,154.0000	3.684	0	0	0
31/07/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	548.0000	514.0000	(6.204)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	674.0000	637.0000	(5.490)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,852.0000	1,811.0000	(2.214)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,659.0000	1,700.0000	2.471	0	0	0
31/07/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,943.0000	4,901.0000	(0.850)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,223.0000	1,183.0000	(3.271)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,093.0000	3,052.0000	(1.326)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,293.0000	3,252.0000	(1.245)	0	0	0
31/07/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,593.0000	4,551.0000	(0.914)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
31/07/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,999.0000	1,958.0000	(2.051)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,175.0000	1,135.0000	(3.404)	0	0	0
31/07/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,343.0000	4,301.0000	(0.967)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,361.0000	1,402.0000	3.012	0	0	0
31/07/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,943.0000	3,901.0000	(1.065)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,081.0000	1,041.0000	(3.700)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	\$ / R 2009/09/14	10.70	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
31/07/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	3,193.0000	3,152.0000	(1.284)	0	0	0
31/07/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,842.0000	5,801.0000	(0.702)	0	0	0
31/07/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	264.0000	285.0000	7.955	0	0	0
31/07/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,545.0000	2,503.0000	(1.650)	0	0	0
31/07/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	162.0000	145.0000	(10.494)	0	0	0
31/07/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	291.0000	314.0000	7.904	0	0	0
31/07/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,495.0000	2,454.0000	(1.643)	0	0	0
31/07/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,393.0000	3,352.0000	(1.208)	0	0	0
31/07/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	320.0000	344.0000	7.500	0	0	0
31/07/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
31/07/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
31/07/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,943.0000	2,902.0000	(1.393)	0	0	0
31/07/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
31/07/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,609.0000	1,650.0000	2.548	0	0	0
31/07/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,794.0000	2,752.0000	(1.503)	0	0	0
31/07/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
31/07/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,793.0000	4,751.0000	(0.876)	0	0	0
31/07/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,212.0000	1,253.0000	3.383	0	0	0
31/07/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	218.0000	233.0000	6.881	0	0	0
31/07/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.35	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
31/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,744.0000	2,703.0000	(1.494)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,754.0000	1,713.0000	(2.338)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	872.0000	911.0000	4.472	0	0	0
31/07/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	261.0000	234.0000	(10.345)	0	0	25
31/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,346.0000	2,305.0000	(1.748)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	919.0000	958.0000	4.244	0	0	0
31/07/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,393.0000	4,351.0000	(0.956)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	2.0000	-	0	0	1,000
31/07/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,657.0000	1,616.0000	(2.474)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,367.0000	1,326.0000	(2.999)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,545.0000	2,503.0000	(1.650)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,197.0000	2,156.0000	(1.866)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,705.0000	1,665.0000	(2.346)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,162.0000	1,203.0000	3.528	0	0	0
31/07/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,950.0000	1,909.0000	(2.103)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,793.0000	3,751.0000	(1.107)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
31/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,445.0000	2,404.0000	(1.677)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	68.0000	59.0000	(13.235)	0	0	0
31/07/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,643.0000	3,601.0000	(1.153)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,463.0000	1,423.0000	(2.734)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
31/07/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,510.0000	1,551.0000	2.715	0	0	0
31/07/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	780.0000	817.0000	4.744	0	0	0
31/07/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,993.0000	2,952.0000	(1.370)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
31/07/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,015.0000	1,055.0000	3.941	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
31/07/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,395.0000	2,354.0000	(1.712)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,410.0000	1,451.0000	2.908	0	0	0
31/07/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,261.0000	1,302.0000	3.251	0	0	0
31/07/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,495.0000	2,454.0000	(1.643)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,296.0000	2,255.0000	(1.786)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
31/07/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,197.0000	2,156.0000	(1.866)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,270.0000	1,230.0000	(3.150)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,493.0000	4,451.0000	(0.935)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	805.0000	767.0000	(4.720)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,744.0000	2,703.0000	(1.494)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,560.0000	1,520.0000	(2.564)	0	0	0
31/07/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	58.0000	49.0000	(15.517)	0	0	0
31/07/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,223.0000	1,183.0000	(3.271)	0	0	0
31/07/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	58.0000	61.0000	5.172	0	0	100
31/07/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,644.0000	2,603.0000	(1.551)	0	0	0
31/07/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,558.0000	2,599.0000	1.603	0	0	0
31/07/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	13.85	Put	Currency Future	5,992.0000	5,951.0000	(0.684)	0	0	0
31/07/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,392.0000	6,351.0000	(0.641)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,694.0000	2,653.0000	(1.522)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	565.0000	598.0000	5.841	0	0	0
31/07/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,643.0000	4,601.0000	(0.905)	0	0	0
31/07/2009	\$ / R	2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,508.0000	3,549.0000	1.169	0	0	0
31/07/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,008.0000	2,049.0000	2.042	0	0	0
31/07/2009	\$ / R	2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	3,143.0000	3,102.0000	(1.304)	0	0	0
31/07/2009	\$ / R	2009/09/14	14.35	Put	Currency Future	6,492.0000	6,451.0000	(0.632)	0	0	0
31/07/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,993.0000	3,951.0000	(1.052)	0	0	0
31/07/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,608.0000	2,649.0000	1.572	0	0	0
31/07/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	2,147.0000	2,106.0000	(1.910)	0	0	0
31/07/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	1,034.0000	994.0000	(3.868)	0	0	0
31/07/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,658.0000	2,699.0000	1.543	0	0	0
31/07/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	3,043.0000	3,002.0000	(1.347)	0	0	0
31/07/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	4,993.0000	4,951.0000	(0.841)	0	0	0
31/07/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
31/07/2009	\$ / R	2009/09/14	4.85	Call	Currency Future	3,008.0000	3,049.0000	1.363	0	0	0
31/07/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	850.0000	812.0000	(4.471)	0	0	0
31/07/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,658.0000	3,699.0000	1.121	0	0	0
31/07/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	11.65	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
31/07/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,008.0000	4,049.0000	1.023	0	0	0
31/07/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	\$ / R 2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,443.0000	3,402.0000	(1.191)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	13.80	Put	Currency Future	5,942.0000	5,901.0000	(0.690)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	987.0000	948.0000	(3.951)	0	0	0
31/07/2009	\$ / R 2009/09/14	14.20	Put	Currency Future	6,342.0000	6,301.0000	(0.646)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	6,092.0000	6,051.0000	(0.673)	0	0	0
31/07/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
31/07/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,064.0000	1,104.0000	3.759	0	0	0
31/07/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/07/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	2,858.0000	2,899.0000	1.435	0	0	0
31/07/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,445.0000	2,404.0000	(1.677)	0	0	0
31/07/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	1,958.0000	2,000.0000	2.145	0	0	0
31/07/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,443.0000	4,401.0000	(0.945)	0	0	0
31/07/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	3,958.0000	3,999.0000	1.036	0	0	0
31/07/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	3,058.0000	3,099.0000	1.341	0	0	0
31/07/2009	\$ / R 2009/09/14	4.00	Call	Currency Future	3,858.0000	3,899.0000	1.063	0	0	0
31/07/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	2,058.0000	2,099.0000	1.992	0	0	0
31/07/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,593.0000	3,551.0000	(1.169)	0	0	0
31/07/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	1,858.0000	1,900.0000	2.260	0	0	0
31/07/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,608.0000	3,649.0000	1.136	0	0	0
31/07/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	4,043.0000	4,001.0000	(1.039)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R	2009/09/14	6.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	2,246.0000	2,205.0000	(1.825)	0	0	0
31/07/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	3,908.0000	3,949.0000	1.049	0	0	0
31/07/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,346.0000	2,305.0000	(1.748)	0	0	0
31/07/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	919.0000	958.0000	4.244	0	0	0
31/07/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,508.0000	2,549.0000	1.635	0	0	0
31/07/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,058.0000	4,099.0000	1.010	0	0	0
31/07/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,542.0000	6,501.0000	(0.627)	0	0	0
31/07/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	6,142.0000	6,101.0000	(0.668)	0	0	0
31/07/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,415.0000	1,374.0000	(2.898)	0	0	0
31/07/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	1,908.0000	1,950.0000	2.201	0	0	0
31/07/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,559.0000	1,601.0000	2.694	0	0	0
31/07/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	2,908.0000	2,949.0000	1.410	0	0	0
31/07/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	13.75	Put	Currency Future	5,892.0000	5,851.0000	(0.696)	0	0	0
31/07/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	14.30	Put	Currency Future	6,442.0000	6,401.0000	(0.636)	0	0	0
31/07/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,558.0000	3,599.0000	1.152	0	0	0
31/07/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	6,242.0000	6,201.0000	(0.657)	0	0	0
31/07/2009	\$ / R	2009/09/14	12.90	Put	Currency Future	5,043.0000	5,001.0000	(0.833)	0	0	0
31/07/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,108.0000	3,149.0000	1.319	0	0	0
31/07/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	1,759.0000	1,800.0000	2.331	0	0	0
31/07/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,108.0000	2,149.0000	1.945	0	0	0
31/07/2009	\$ / R	2009/09/14	4.10	Call	Currency Future	3,758.0000	3,799.0000	1.091	0	0	0
31/07/2009	\$ / R	2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.10	Call	Currency Future	2,758.0000	2,799.0000	1.487	0	0	0
31/07/2009	\$ / R	2009/09/14	11.40	Put	Currency Future	3,543.0000	3,501.0000	(1.185)	0	0	0
31/07/2009	\$ / R	2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,458.0000	2,499.0000	1.668	0	0	0
31/07/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,458.0000	3,499.0000	1.186	0	0	0
31/07/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,108.0000	4,149.0000	0.998	0	0	0
31/07/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/12/14			Currency Future	7.9930	8.0349	0.524	8.0300	7.9900	54,666
31/07/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,183.0000	2,145.0000	(1.741)	0	0	0
31/07/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,714.0000	1,677.0000	(2.159)	0	0	0
31/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,048.0000	1,016.0000	(3.053)	0	0	0
31/07/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,854.0000	2,814.0000	(1.402)	0	0	0
31/07/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,615.0000	5,573.0000	(0.748)	0	0	0
31/07/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
31/07/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,068.0000	5,027.0000	(0.809)	0	0	0
31/07/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/07/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,610.0000	6,568.0000	(0.635)	0	0	0
31/07/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	395.0000	415.0000	5.063	0	0	0
31/07/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	619.0000	594.0000	(4.039)	0	0	0
31/07/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,440.0000	1,405.0000	(2.431)	0	0	0
31/07/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
31/07/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
31/07/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,048.0000	1,016.0000	(3.053)	0	0	0
31/07/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,707.0000	1,748.0000	2.402	0	0	0
31/07/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	452.0000	430.0000	(4.867)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	312.0000	329.0000	5.449	0	0	0
31/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	191.0000	201.0000	5.236	0	0	0
31/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,833.0000	3,792.0000	(1.070)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	191.0000	201.0000	5.236	0	0	0
31/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,672.0000	4,631.0000	(0.878)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/07/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	249.0000	236.0000	(5.221)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
31/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,099.0000	1,139.0000	3.640	0	0	0
31/07/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,194.0000	3,236.0000	1.315	0	0	0
31/07/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,358.0000	7,316.0000	(0.571)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
31/07/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	592.0000	621.0000	4.899	0	0	0
31/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
31/07/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	785.0000	818.0000	4.204	0	0	0
31/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	248.0000	262.0000	5.645	0	0	0
31/07/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,523.0000	4,483.0000	(0.884)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,341.0000	3,301.0000	(1.197)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,685.0000	3,645.0000	(1.085)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	509.0000	536.0000	5.305	0	0	0
31/07/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	805.0000	777.0000	(3.478)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	655.0000	629.0000	(3.969)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,118.0000	5,077.0000	(0.801)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
31/07/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,814.0000	5,772.0000	(0.722)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	316.0000	301.0000	(4.747)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,672.0000	4,631.0000	(0.878)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	729.0000	702.0000	(3.704)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
31/07/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
31/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	270.0000	257.0000	(4.815)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	15.30	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
31/07/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	359.0000	378.0000	5.292	0	0	0
31/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	550.0000	526.0000	(4.364)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	111.0000	116.0000	4.505	0	0	0
31/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
31/07/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,714.0000	5,673.0000	(0.718)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	563.0000	592.0000	5.151	0	0	0
31/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/07/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,308.0000	7,266.0000	(0.575)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,994.0000	3,036.0000	1.403	0	0	0
31/07/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,668.0000	1,631.0000	(2.218)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,089.0000	2,051.0000	(1.819)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,278.0000	2,239.0000	(1.712)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/07/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/07/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,159.0000	7,117.0000	(0.587)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	655.0000	629.0000	(3.969)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	414.0000	438.0000	5.797	0	0	0
31/07/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,734.0000	3,694.0000	(1.071)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	536.0000	563.0000	5.037	0	0	0
31/07/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,693.0000	4,735.0000	0.895	0	0	0
31/07/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,148.0000	2,190.0000	1.955	0	0	0
31/07/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	421.0000	403.0000	(4.276)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	272.0000	287.0000	5.515	0	0	0
31/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	183.0000	193.0000	5.464	0	0	0
31/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	144.0000	151.0000	4.861	0	0	0
31/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,006.0000	975.0000	(3.082)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,090.0000	1,058.0000	(2.936)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
31/07/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,622.0000	4,581.0000	(0.887)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	884.0000	855.0000	(3.281)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	343.0000	361.0000	5.248	0	0	0
31/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,576.0000	1,540.0000	(2.284)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,136.0000	2,098.0000	(1.779)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,316.0000	5,275.0000	(0.771)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	114.0000	107.0000	(6.140)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	729.0000	702.0000	(3.704)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	217.0000	229.0000	5.530	0	0	0
31/07/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
31/07/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	90.0000	94.0000	4.444	0	0	0
31/07/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,951.0000	2,911.0000	(1.355)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,129.0000	4,088.0000	(0.993)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	293.0000	279.0000	(4.778)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	298.0000	314.0000	5.369	0	0	0
31/07/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,900.0000	1,863.0000	(1.947)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	107.0000	112.0000	4.673	0	0	0
31/07/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
31/07/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	272.0000	287.0000	5.515	0	0	0
31/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,133.0000	1,100.0000	(2.913)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,947.0000	1,909.0000	(1.952)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	199.0000	210.0000	5.528	0	0	0
31/07/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,325.0000	2,287.0000	(1.634)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	584.0000	560.0000	(4.110)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	343.0000	361.0000	5.248	0	0	0
31/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	924.0000	894.0000	(3.247)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	55.0000	58.0000	5.455	0	0	9,530
31/07/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,129.0000	4,088.0000	(0.993)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,144.0000	3,186.0000	1.336	0	0	0
31/07/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
31/07/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,278.0000	2,239.0000	(1.712)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	312.0000	329.0000	5.449	0	0	0
31/07/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	298.0000	314.0000	5.369	0	0	0
31/07/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,048.0000	3,008.0000	(1.312)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,612.0000	2,573.0000	(1.493)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/07/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,913.0000	5,872.0000	(0.693)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,870.0000	4,829.0000	(0.842)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	619.0000	594.0000	(4.039)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	550.0000	526.0000	(4.364)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
31/07/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,439.0000	3,399.0000	(1.163)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	857.0000	892.0000	4.084	0	0	0
31/07/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,000.0000	2,041.0000	2.050	0	0	0
31/07/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
31/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	227.0000	240.0000	5.727	0	0	0
31/07/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	484.0000	510.0000	5.372	0	0	0
31/07/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	90.0000	94.0000	4.444	0	0	0
31/07/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
31/07/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,063.0000	6,021.0000	(0.693)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	821.0000	855.0000	4.141	0	0	0
31/07/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,099.0000	2,140.0000	1.953	0	0	0
31/07/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	55.0000	58.0000	5.455	0	0	189
31/07/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,947.0000	1,909.0000	(1.952)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
31/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
31/07/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	516.0000	493.0000	(4.457)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	767.0000	739.0000	(3.651)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	133.0000	140.0000	5.263	0	0	0
31/07/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
31/07/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,292.0000	3,252.0000	(1.215)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,144.0000	1,184.0000	3.497	0	0	0
31/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,230.0000	2,192.0000	(1.704)	0	0	0
31/07/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	327.0000	344.0000	5.199	0	0	0
31/07/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	895.0000	930.0000	3.911	0	0	0
31/07/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,408.0000	7,366.0000	(0.567)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	248.0000	262.0000	5.645	0	0	0
31/07/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,306.0000	1,272.0000	(2.603)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
31/07/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,969.0000	4,928.0000	(0.825)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,244.0000	3,286.0000	1.295	0	0	0
31/07/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,612.0000	2,573.0000	(1.493)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	260.0000	274.0000	5.385	0	0	0
31/07/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	149.0000	157.0000	5.369	0	0	0
31/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,097.0000	3,057.0000	(1.292)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,373.0000	1,414.0000	2.986	0	0	0
31/07/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	142.0000	133.0000	(6.338)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	217.0000	229.0000	5.530	0	0	0
31/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	436.0000	461.0000	5.734	0	0	0
31/07/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,757.0000	2,717.0000	(1.451)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,375.0000	4,334.0000	(0.937)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,013.0000	5,972.0000	(0.682)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	563.0000	592.0000	5.151	0	0	0
31/07/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,375.0000	4,334.0000	(0.937)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,467.0000	1,508.0000	2.795	0	0	0
31/07/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	87.0000	91.0000	4.598	0	0	11,110
31/07/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	115.0000	120.0000	4.348	0	0	3,000
31/07/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,465.0000	5,424.0000	(0.750)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	270.0000	257.0000	(4.815)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,944.0000	2,986.0000	1.427	0	0	0
31/07/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,247.0000	2,289.0000	1.869	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
31/07/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	924.0000	894.0000	(3.247)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,622.0000	1,585.0000	(2.281)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,099.0000	1,139.0000	3.640	0	0	0
31/07/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,280.0000	1,321.0000	3.203	0	0	0
31/07/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	436.0000	461.0000	5.734	0	0	200
31/07/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	805.0000	777.0000	(3.478)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	169.0000	178.0000	5.325	0	0	0
31/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,351.0000	1,316.0000	(2.591)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
31/07/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,565.0000	5,524.0000	(0.737)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,235.0000	1,275.0000	3.239	0	0	0
31/07/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,443.0000	4,485.0000	0.945	0	0	0
31/07/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,347.0000	2,389.0000	1.790	0	0	0
31/07/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,094.0000	3,136.0000	1.357	0	0	0
31/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	393.0000	376.0000	(4.326)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,176.0000	1,143.0000	(2.806)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,576.0000	1,540.0000	(2.284)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,805.0000	2,766.0000	(1.390)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,833.0000	3,792.0000	(1.070)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
31/07/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,558.0000	7,516.0000	(0.556)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	393.0000	376.0000	(4.326)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,660.0000	2,621.0000	(1.466)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
31/07/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	138.0000	145.0000	5.072	0	0	0
31/07/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
31/07/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,344.0000	3,386.0000	1.256	0	0	0
31/07/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	199.0000	210.0000	5.528	0	0	75
31/07/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,695.0000	2,737.0000	1.558	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
31/07/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,420.0000	2,382.0000	(1.570)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	452.0000	430.0000	(4.867)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
31/07/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	128.0000	120.0000	(6.250)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
31/07/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,198.0000	2,240.0000	1.911	0	0	0
31/07/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	376.0000	396.0000	5.319	0	0	0
31/07/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,373.0000	2,334.0000	(1.643)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
31/07/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	395.0000	415.0000	5.063	0	0	0
31/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,882.0000	3,842.0000	(1.030)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	563.0000	592.0000	5.151	0	0	0
31/07/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	341.0000	325.0000	(4.692)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,994.0000	1,956.0000	(1.906)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
31/07/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
31/07/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,664.0000	5,623.0000	(0.724)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,189.0000	1,229.0000	3.364	0	0	0
31/07/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	483.0000	461.0000	(4.555)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	176.0000	185.0000	5.114	0	0	0
31/07/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,440.0000	1,405.0000	(2.431)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,919.0000	4,878.0000	(0.834)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/07/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,055.0000	1,094.0000	3.697	0	0	0
31/07/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,258.0000	7,217.0000	(0.565)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,784.0000	3,743.0000	(1.084)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	183.0000	193.0000	5.464	0	0	13,513
31/07/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
31/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,041.0000	2,003.0000	(1.862)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,006.0000	975.0000	(3.082)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	285.0000	300.0000	5.263	0	0	247
31/07/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,420.0000	1,461.0000	2.887	0	0	0
31/07/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,859.0000	6,818.0000	(0.598)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	884.0000	855.0000	(3.281)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	133.0000	140.0000	5.263	0	0	0
31/07/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
31/07/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,227.0000	4,187.0000	(0.946)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	102.0000	95.0000	(6.863)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	692.0000	665.0000	(3.902)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	227.0000	240.0000	5.727	0	0	0
31/07/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,530.0000	1,495.0000	(2.288)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
31/07/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,708.0000	2,669.0000	(1.440)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
31/07/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,396.0000	2,438.0000	1.753	0	0	0
31/07/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	15.0000	15.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,516.0000	2,477.0000	(1.550)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,515.0000	5,474.0000	(0.743)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,950.0000	1,992.0000	2.154	0	0	0
31/07/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,018.0000	4,977.0000	(0.817)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,643.0000	3,685.0000	1.153	0	0	0
31/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,366.0000	5,325.0000	(0.764)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,014.0000	1,051.0000	3.649	0	0	0
31/07/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	123.0000	130.0000	5.691	0	0	0
31/07/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
31/07/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
31/07/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
31/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	19.0000	20.0000	5.263	0	0	1,109

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,109.0000	7,067.0000	(0.591)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,645.0000	2,687.0000	1.588	0	0	0
31/07/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,854.0000	2,814.0000	(1.402)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,820.0000	4,779.0000	(0.851)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,474.0000	4,433.0000	(0.916)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,743.0000	3,785.0000	1.122	0	0	0
31/07/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,461.0000	6,419.0000	(0.650)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	11.0000	12.0000	9.091	0	0	9,605
31/07/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,468.0000	2,429.0000	(1.580)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,416.0000	5,375.0000	(0.757)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
31/07/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
31/07/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,658.0000	1,699.0000	2.473	0	0	0
31/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
31/07/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,882.0000	3,842.0000	(1.030)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,366.0000	5,325.0000	(0.764)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,759.0000	6,718.0000	(0.607)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
31/07/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,943.0000	3,985.0000	1.065	0	0	0
31/07/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	208.0000	219.0000	5.288	0	0	0
31/07/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,485.0000	1,450.0000	(2.357)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	293.0000	279.0000	(4.778)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
31/07/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,080.0000	4,039.0000	(1.005)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,326.0000	4,285.0000	(0.948)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,090.0000	1,058.0000	(2.936)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	128.0000	135.0000	5.469	0	0	0
31/07/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	228.0000	216.0000	(5.263)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	536.0000	563.0000	5.037	0	0	0
31/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,587.0000	3,546.0000	(1.143)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,162.0000	6,121.0000	(0.665)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	965.0000	935.0000	(3.109)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	621.0000	651.0000	4.831	0	0	0
31/07/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,488.0000	3,448.0000	(1.147)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
31/07/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
31/07/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,807.0000	1,769.0000	(2.103)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	270.0000	257.0000	(4.815)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,049.0000	2,091.0000	2.050	0	0	0
31/07/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
31/07/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,230.0000	2,192.0000	(1.704)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	100.0000	104.0000	4.000	0	0	0
31/07/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,351.0000	1,316.0000	(2.591)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,755.0000	1,796.0000	2.336	0	0	0
31/07/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,595.0000	2,637.0000	1.618	0	0	0
31/07/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,411.0000	6,369.0000	(0.655)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,564.0000	2,525.0000	(1.521)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,262.0000	1,229.0000	(2.615)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	144.0000	151.0000	4.861	0	0	0
31/07/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	895.0000	930.0000	3.911	0	0	0
31/07/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/07/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/07/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,745.0000	2,787.0000	1.530	0	0	0
31/07/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	102.0000	95.0000	(6.863)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,593.0000	3,635.0000	1.169	0	0	0
31/07/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,183.0000	2,145.0000	(1.741)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,587.0000	3,546.0000	(1.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,693.0000	3,735.0000	1.137	0	0	0
31/07/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
31/07/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
31/07/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
31/07/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,390.0000	3,350.0000	(1.180)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,212.0000	6,170.0000	(0.676)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,685.0000	3,645.0000	(1.085)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,178.0000	4,137.0000	(0.981)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	684.0000	715.0000	4.532	0	0	0
31/07/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,804.0000	1,845.0000	2.273	0	0	0
31/07/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,560.0000	6,519.0000	(0.625)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/07/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,207.0000	8,166.0000	(0.500)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,909.0000	6,867.0000	(0.608)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,843.0000	3,885.0000	1.093	0	0	0
31/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	844.0000	815.0000	(3.436)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
31/07/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,267.0000	5,226.0000	(0.778)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,610.0000	1,651.0000	2.547	0	0	0
31/07/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,157.0000	8,116.0000	(0.503)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	237.0000	250.0000	5.485	0	0	0
31/07/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,257.0000	8,216.0000	(0.497)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,496.0000	2,538.0000	1.683	0	0	0
31/07/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,795.0000	2,837.0000	1.503	0	0	0
31/07/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,057.0000	8,016.0000	(0.509)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
31/07/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,007.0000	7,966.0000	(0.512)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,194.0000	3,154.0000	(1.252)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
31/07/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,981.0000	3,940.0000	(1.030)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	750.0000	783.0000	4.400	0	0	13,513
31/07/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,261.0000	6,220.0000	(0.655)	0	0	0
31/07/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
31/07/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/07/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	191.0000	180.0000	(5.759)	0	0	0
31/07/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,457.0000	8,415.0000	(0.497)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	91.0000	85.0000	(6.593)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	844.0000	815.0000	(3.436)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
31/07/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,311.0000	6,270.0000	(0.650)	0	0	0
31/07/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
31/07/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/07/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	237.0000	250.0000	5.485	0	0	0
31/07/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,307.0000	8,265.0000	(0.506)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,097.0000	3,057.0000	(1.292)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	157.0000	148.0000	(5.732)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
31/07/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
31/07/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	934.0000	970.0000	3.854	0	0	0
31/07/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,993.0000	4,035.0000	1.052	0	0	0
31/07/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
31/07/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
31/07/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,407.0000	8,365.0000	(0.500)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,853.0000	1,894.0000	2.213	0	0	0
31/07/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,262.0000	1,229.0000	(2.615)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.15	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
31/07/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,277.0000	4,236.0000	(0.959)	0	0	0
31/07/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,845.0000	2,886.0000	1.441	0	0	0
31/07/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,394.0000	3,436.0000	1.237	0	0	0
31/07/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,573.0000	4,532.0000	(0.897)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
31/07/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	155.0000	164.0000	5.806	0	0	0
31/07/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,853.0000	1,816.0000	(1.997)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,870.0000	4,829.0000	(0.842)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,999.0000	2,960.0000	(1.300)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	460.0000	485.0000	5.435	0	0	0
31/07/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
31/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,932.0000	3,891.0000	(1.043)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	367.0000	350.0000	(4.632)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,510.0000	6,469.0000	(0.630)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,764.0000	5,723.0000	(0.711)	0	0	0
31/07/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,146.0000	3,106.0000	(1.271)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
31/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
31/07/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,341.0000	3,301.0000	(1.197)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,494.0000	3,535.0000	1.173	0	0	0
31/07/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
31/07/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,217.0000	5,176.0000	(0.786)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,546.0000	2,588.0000	1.650	0	0	0
31/07/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,820.0000	4,779.0000	(0.851)	0	0	0
31/07/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,507.0000	8,465.0000	(0.494)	0	0	0
31/07/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,543.0000	3,585.0000	1.185	0	0	0
31/07/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,858.0000	7,816.0000	(0.534)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,809.0000	6,768.0000	(0.602)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
31/07/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,515.0000	1,556.0000	2.706	0	0	0
31/07/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,562.0000	1,603.0000	2.625	0	0	0
31/07/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	716.0000	748.0000	4.469	0	0	0
31/07/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,041.0000	2,003.0000	(1.862)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,864.0000	5,822.0000	(0.716)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
31/07/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	173.0000	163.0000	(5.780)	0	0	0
31/07/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/07/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,959.0000	6,917.0000	(0.604)	0	0	0
31/07/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	652.0000	683.0000	4.755	0	0	0
31/07/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,143.0000	4,185.0000	1.014	0	0	0
31/07/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	209.0000	198.0000	(5.263)	0	0	0
31/07/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
31/07/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,793.0000	3,835.0000	1.107	0	0	0
31/07/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	176.0000	185.0000	5.114	0	0	0
31/07/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
31/07/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,932.0000	3,891.0000	(1.043)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,721.0000	4,680.0000	(0.868)	0	0	0
31/07/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,902.0000	2,862.0000	(1.378)	0	0	0
31/07/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	155.0000	164.0000	5.806	0	0	0
31/07/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,133.0000	1,100.0000	(2.913)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,118.0000	5,077.0000	(0.801)	0	0	0
31/07/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
31/07/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,963.0000	5,922.0000	(0.688)	0	0	0
31/07/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	\$ / R 2009/12/14	15.95	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
31/07/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,425.0000	4,384.0000	(0.927)	0	0	0
31/07/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	3,044.0000	3,086.0000	1.380	0	0	0
31/07/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,031.0000	3,990.0000	(1.017)	0	0	0
31/07/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	19.0000	20.0000	5.263	0	0	10,100
31/07/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	4,043.0000	4,085.0000	1.039	0	0	0
31/07/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,243.0000	3,203.0000	(1.233)	0	0	0
31/07/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
31/07/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	7,958.0000	7,916.0000	(0.528)	0	0	0
31/07/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,326.0000	4,285.0000	(0.948)	0	0	0
31/07/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
31/07/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,636.0000	3,595.0000	(1.128)	0	0	0
31/07/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
31/07/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/07/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,395.0000	1,360.0000	(2.509)	0	0	0
31/07/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
31/07/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,538.0000	3,497.0000	(1.159)	0	0	0
31/07/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,107.0000	8,066.0000	(0.506)	0	0	0
31/07/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,112.0000	6,071.0000	(0.671)	0	0	0
31/07/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,894.0000	2,936.0000	1.451	0	0	0
31/07/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,893.0000	3,935.0000	1.079	0	0	0
31/07/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,901.0000	1,943.0000	2.209	0	0	0
31/07/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
31/07/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	80.0000	75.0000	(6.250)	0	0	0
31/07/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	973.0000	1,010.0000	3.803	0	0	0
31/07/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R	2010/03/15			Currency Future	8.1257	8.1685	0.527	0.0000	0.0000	2,242
31/07/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,651.0000	1,616.0000	(2.120)	0	0	0
31/07/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,287.0000	4,246.0000	(0.956)	0	0	0
31/07/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	513.0000	492.0000	(4.094)	0	0	0
31/07/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,366.0000	3,325.0000	(1.218)	0	0	0
31/07/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,898.0000	3,857.0000	(1.052)	0	0	0

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31/07/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,462.0000	3,422.0000	(1.155)	0	0	0
31/07/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,008.0000	1,971.0000	(1.843)	0	0	0
31/07/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	74.0000	76.0000	2.703	0	0	0
31/07/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	478.0000	495.0000	3.556	0	0	0
31/07/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
31/07/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	119.0000	123.0000	3.361	0	0	0
31/07/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,801.0000	3,760.0000	(1.079)	0	0	0
31/07/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
31/07/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	589.0000	611.0000	3.735	0	0	0
31/07/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	344.0000	356.0000	3.488	0	0	0
31/07/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	166.0000	172.0000	3.614	0	0	0
31/07/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,126.0000	3,086.0000	(1.280)	0	0	0
31/07/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
31/07/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,191.0000	2,153.0000	(1.734)	0	0	0
31/07/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,222.0000	3,182.0000	(1.241)	0	0	0
31/07/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,794.0000	2,755.0000	(1.396)	0	0	0
31/07/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,995.0000	3,954.0000	(1.026)	0	0	0
31/07/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,562.0000	5,520.0000	(0.755)	0	0	0
31/07/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,476.0000	4,519.0000	0.961	0	0	0
31/07/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	572.0000	549.0000	(4.021)	0	0	0
31/07/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	771.0000	744.0000	(3.502)	0	0	0
31/07/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
31/07/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
31/07/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	99.0000	93.0000	(6.061)	0	0	0
31/07/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	636.0000	611.0000	(3.931)	0	0	0
31/07/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,068.0000	1,037.0000	(2.903)	0	0	0
31/07/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,739.0000	1,703.0000	(2.070)	0	0	0
31/07/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	184.0000	190.0000	3.261	0	0	0
31/07/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,190.0000	2,233.0000	1.963	0	0	0
31/07/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	215.0000	222.0000	3.256	0	0	0
31/07/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
31/07/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
31/07/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,187.0000	1,155.0000	(2.696)	0	0	0
31/07/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,873.0000	1,836.0000	(1.975)	0	0	0
31/07/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/07/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	548.0000	567.0000	3.467	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	138.0000	143.0000	3.623	0	0	0
31/07/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,056.0000	6,014.0000	(0.694)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,653.0000	2,614.0000	(1.470)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,275.0000	1,312.0000	2.902	0	0	0
31/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	106.0000	110.0000	3.774	0	0	17,961
31/07/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	233.0000	241.0000	3.433	0	0	0
31/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
31/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
31/07/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	848.0000	876.0000	3.302	0	0	0
31/07/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,293.0000	7,251.0000	(0.576)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	511.0000	530.0000	3.718	0	0	0
31/07/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	567.0000	589.0000	3.880	0	0	0
31/07/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	446.0000	462.0000	3.587	0	0	0
31/07/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	878.0000	850.0000	(3.189)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
31/07/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,608.0000	1,573.0000	(2.177)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
31/07/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	272.0000	258.0000	(5.147)	0	0	0
31/07/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	541.0000	520.0000	(3.882)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	404.0000	418.0000	3.465	0	0	0
31/07/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,606.0000	2,567.0000	(1.497)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,365.0000	5,323.0000	(0.783)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	313.0000	324.0000	3.514	0	0	0
31/07/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,841.0000	2,802.0000	(1.373)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,558.0000	3,518.0000	(1.124)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
31/07/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,168.0000	5,126.0000	(0.813)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
31/07/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
31/07/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	254.0000	263.0000	3.543	0	0	0
31/07/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,982.0000	3,025.0000	1.442	0	0	0
31/07/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,009.0000	1,040.0000	3.072	0	0	0
31/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,918.0000	1,881.0000	(1.929)	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
31/07/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	806.0000	779.0000	(3.350)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	102.0000	105.0000	2.941	0	0	0
31/07/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
31/07/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,655.0000	3,615.0000	(1.094)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
31/07/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
31/07/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	183.0000	172.0000	(6.011)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,316.0000	1,354.0000	2.888	0	0	0
31/07/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,238.0000	4,197.0000	(0.967)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	432.0000	447.0000	3.472	0	0	0
31/07/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	323.0000	334.0000	3.406	0	0	0
31/07/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,983.0000	2,944.0000	(1.307)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,611.0000	5,569.0000	(0.749)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
31/07/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,189.0000	4,149.0000	(0.955)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,230.0000	3,273.0000	1.331	0	0	0
31/07/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	14.0000	14.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	64.0000	66.0000	3.125	0	0	28,101
31/07/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	702.0000	676.0000	(3.704)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	221.0000	228.0000	3.167	0	0	0
31/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
31/07/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,558.0000	3,518.0000	(1.124)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,783.0000	1,748.0000	(1.963)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,054.0000	2,016.0000	(1.850)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,478.0000	1,444.0000	(2.300)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,760.0000	1,800.0000	2.273	0	0	0
31/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,031.0000	2,991.0000	(1.320)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	462.0000	478.0000	3.463	0	0	0
31/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,695.0000	1,660.0000	(2.065)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
31/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
31/07/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,069.0000	5,028.0000	(0.809)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
31/07/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,726.0000	4,769.0000	0.910	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
31/07/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	91.0000	85.0000	(6.593)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	418.0000	432.0000	3.349	0	0	0
31/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,147.0000	1,116.0000	(2.703)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,078.0000	3,039.0000	(1.267)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
31/07/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
31/07/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
31/07/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,433.0000	4,392.0000	(0.925)	0	0	0
31/07/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,946.0000	3,906.0000	(1.014)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	611.0000	634.0000	3.764	0	0	0
31/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	175.0000	180.0000	2.857	0	0	0
31/07/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,510.0000	3,470.0000	(1.140)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,752.0000	3,711.0000	(1.093)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	146.0000	150.0000	2.740	0	0	0
31/07/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	179.0000	185.0000	3.352	0	0	0
31/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	171.0000	176.0000	2.924	0	0	0
31/07/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
31/07/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	842.0000	814.0000	(3.325)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,099.0000	2,062.0000	(1.763)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,191.0000	2,153.0000	(1.734)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	104.0000	107.0000	2.885	0	0	0
31/07/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,463.0000	5,421.0000	(0.769)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
31/07/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,824.0000	4,783.0000	(0.850)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,564.0000	1,529.0000	(2.238)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	878.0000	907.0000	3.303	0	0	0
31/07/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,541.0000	7,499.0000	(0.557)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,695.0000	1,660.0000	(2.065)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,310.0000	1,277.0000	(2.519)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	166.0000	172.0000	3.614	0	0	0
31/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
31/07/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,420.0000	2,382.0000	(1.570)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	50.0000	51.0000	2.000	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
31/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	162.0000	167.0000	3.086	0	0	0
31/07/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	253.0000	239.0000	(5.534)	0	0	0
31/07/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	221.0000	228.0000	3.167	0	0	0
31/07/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,240.0000	2,282.0000	1.875	0	0	0
31/07/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,521.0000	1,487.0000	(2.235)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
31/07/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,328.0000	2,290.0000	(1.632)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,145.0000	2,108.0000	(1.725)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,533.0000	1,572.0000	2.544	0	0	0
31/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	294.0000	305.0000	3.741	0	0	0
31/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,317.0000	3,277.0000	(1.206)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,393.0000	1,360.0000	(2.369)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,628.0000	4,587.0000	(0.886)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	485.0000	465.0000	(4.124)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	193.0000	200.0000	3.627	0	0	28,101
31/07/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	247.0000	255.0000	3.239	0	0	0
31/07/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,008.0000	1,971.0000	(1.843)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,174.0000	3,134.0000	(1.260)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
31/07/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,922.0000	4,881.0000	(0.833)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,269.0000	1,236.0000	(2.600)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	286.0000	295.0000	3.147	0	0	17,961
31/07/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	99.0000	102.0000	3.030	0	0	0
31/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	209.0000	216.0000	3.349	0	0	0
31/07/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	162.0000	167.0000	3.086	0	0	0
31/07/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,579.0000	4,538.0000	(0.895)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,351.0000	1,318.0000	(2.443)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,181.0000	3,223.0000	1.320	0	0	0
31/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,269.0000	3,230.0000	(1.193)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	269.0000	278.0000	3.346	0	0	0
31/07/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,873.0000	1,836.0000	(1.975)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	153.0000	159.0000	3.922	0	0	0
31/07/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	55.0000	57.0000	3.636	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	277.0000	287.0000	3.610	0	0	0
31/07/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,269.0000	3,230.0000	(1.193)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,236.0000	2,199.0000	(1.655)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	915.0000	886.0000	(3.169)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	953.0000	923.0000	(3.148)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,841.0000	2,802.0000	(1.373)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,783.0000	1,748.0000	(1.963)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	736.0000	710.0000	(3.533)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	189.0000	195.0000	3.175	0	0	0
31/07/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	184.0000	190.0000	3.261	0	0	0
31/07/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
31/07/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,478.0000	1,444.0000	(2.300)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,710.0000	5,668.0000	(0.736)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,335.0000	4,294.0000	(0.946)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	209.0000	216.0000	3.349	0	0	0
31/07/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,963.0000	1,926.0000	(1.885)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,513.0000	2,474.0000	(1.552)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,404.0000	3,364.0000	(1.175)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
31/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,559.0000	2,521.0000	(1.485)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
31/07/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,317.0000	3,277.0000	(1.206)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
31/07/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,414.0000	5,372.0000	(0.776)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,429.0000	3,472.0000	1.254	0	0	0
31/07/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,145.0000	2,108.0000	(1.725)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,217.0000	5,175.0000	(0.805)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,147.0000	1,116.0000	(2.703)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	240.0000	248.0000	3.333	0	0	0
31/07/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
31/07/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,287.0000	4,246.0000	(0.956)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	314.0000	298.0000	(5.096)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,437.0000	2,480.0000	1.764	0	0	0
31/07/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	378.0000	392.0000	3.704	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	254.0000	263.0000	3.543	0	0	0
31/07/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	355.0000	367.0000	3.380	0	0	0
31/07/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	789.0000	817.0000	3.549	0	0	0
31/07/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/07/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	261.0000	270.0000	3.448	0	0	0
31/07/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	323.0000	334.0000	3.406	0	0	0
31/07/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	432.0000	413.0000	(4.398)	0	0	0
31/07/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,606.0000	2,567.0000	(1.497)	0	0	0
31/07/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	102.0000	105.0000	2.941	0	0	0
31/07/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	117.0000	111.0000	(5.128)	0	0	0
31/07/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	391.0000	405.0000	3.581	0	0	0
31/07/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
31/07/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	240.0000	248.0000	3.333	0	0	0
31/07/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	135.0000	139.0000	2.963	0	0	0
31/07/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	658.0000	682.0000	3.647	0	0	0
31/07/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,714.0000	1,754.0000	2.334	0	0	0
31/07/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,488.0000	1,527.0000	2.621	0	0	0
31/07/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,436.0000	1,402.0000	(2.368)	0	0	0
31/07/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,564.0000	1,529.0000	(2.238)	0	0	0
31/07/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,328.0000	2,290.0000	(1.632)	0	0	0
31/07/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	458.0000	439.0000	(4.148)	0	0	0
31/07/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
31/07/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	153.0000	159.0000	3.922	0	0	0
31/07/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,351.0000	1,318.0000	(2.443)	0	0	0
31/07/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,029.0000	999.0000	(2.915)	0	0	0
31/07/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	292.0000	278.0000	(4.795)	0	0	0
31/07/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	910.0000	939.0000	3.187	0	0	0
31/07/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
31/07/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	529.0000	548.0000	3.592	0	0	0
31/07/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,628.0000	3,671.0000	1.185	0	0	0
31/07/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	227.0000	234.0000	3.084	0	0	0
31/07/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	277.0000	287.0000	3.610	0	0	0
31/07/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
31/07/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
31/07/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	234.0000	221.0000	(5.556)	0	0	0
31/07/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,092.0000	2,134.0000	2.008	0	0	0
31/07/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	603.0000	580.0000	(3.814)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
31/07/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,752.0000	3,711.0000	(1.093)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,118.0000	5,077.0000	(0.801)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	818.0000	846.0000	3.423	0	0	0
31/07/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,020.0000	4,979.0000	(0.817)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,193.0000	1,229.0000	3.018	0	0	0
31/07/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	119.0000	123.0000	3.361	0	0	0
31/07/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	204.0000	210.0000	2.941	0	0	0
31/07/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
31/07/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	193.0000	200.0000	3.627	0	0	0
31/07/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,043.0000	2,085.0000	2.056	0	0	0
31/07/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,082.0000	3,124.0000	1.363	0	0	0
31/07/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,947.0000	1,988.0000	2.106	0	0	0
31/07/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,849.0000	3,808.0000	(1.065)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,126.0000	3,086.0000	(1.280)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	149.0000	154.0000	3.356	0	0	0
31/07/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,918.0000	1,881.0000	(1.929)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	494.0000	512.0000	3.644	0	0	0
31/07/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,704.0000	3,663.0000	(1.107)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	104.0000	107.0000	2.885	0	0	0
31/07/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
31/07/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,653.0000	2,614.0000	(1.470)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
31/07/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
31/07/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	761.0000	788.0000	3.548	0	0	0
31/07/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
31/07/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
31/07/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	175.0000	180.0000	2.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
31/07/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,266.0000	5,224.0000	(0.798)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,685.0000	2,727.0000	1.564	0	0	0
31/07/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,778.0000	3,820.0000	1.112	0	0	0
31/07/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,107.0000	1,076.0000	(2.800)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,466.0000	2,428.0000	(1.541)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,414.0000	3,373.0000	(1.201)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,078.0000	3,039.0000	(1.267)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,366.0000	3,325.0000	(1.218)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,784.0000	2,826.0000	1.509	0	0	0
31/07/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,032.0000	3,074.0000	1.385	0	0	0
31/07/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,794.0000	2,755.0000	(1.396)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,315.0000	5,274.0000	(0.771)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,436.0000	1,402.0000	(2.368)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
31/07/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,384.0000	4,343.0000	(0.935)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,153.0000	1,189.0000	3.122	0	0	0
31/07/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,739.0000	1,703.0000	(2.070)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,559.0000	2,521.0000	(1.485)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
31/07/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
31/07/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	127.0000	120.0000	(5.512)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,006.0000	5,965.0000	(0.683)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	153.0000	144.0000	(5.882)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	668.0000	643.0000	(3.743)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
31/07/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,269.0000	1,236.0000	(2.600)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	261.0000	270.0000	3.448	0	0	0
31/07/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,775.0000	4,734.0000	(0.859)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,529.0000	3,571.0000	1.190	0	0	0
31/07/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
31/07/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,359.0000	1,396.0000	2.723	0	0	0
31/07/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	215.0000	222.0000	3.256	0	0	0
31/07/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	171.0000	176.0000	2.924	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
31/07/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
31/07/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	294.0000	305.0000	3.741	0	0	0
31/07/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,908.0000	5,866.0000	(0.711)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,512.0000	5,471.0000	(0.744)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,236.0000	2,199.0000	(1.655)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,044.0000	4,003.0000	(1.014)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	336.0000	320.0000	(4.762)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,635.0000	2,678.0000	1.632	0	0	0
31/07/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,936.0000	2,896.0000	(1.362)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
31/07/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,678.0000	3,721.0000	1.169	0	0	0
31/07/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,536.0000	2,579.0000	1.696	0	0	0
31/07/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
31/07/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
31/07/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	114.0000	117.0000	2.632	0	0	0
31/07/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,809.0000	5,767.0000	(0.723)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
31/07/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	359.0000	342.0000	(4.735)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,988.0000	7,946.0000	(0.526)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,141.0000	4,100.0000	(0.990)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,668.0000	1,708.0000	2.398	0	0	0
31/07/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
31/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,888.0000	2,849.0000	(1.350)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
31/07/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
31/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,374.0000	2,336.0000	(1.601)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	734.0000	760.0000	3.542	0	0	0
31/07/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	83.0000	78.0000	(6.024)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,747.0000	2,708.0000	(1.420)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,099.0000	2,062.0000	(1.763)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,888.0000	2,849.0000	(1.350)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	683.0000	707.0000	3.514	0	0	0
31/07/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
31/07/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,087.0000	8,045.0000	(0.519)	0	0	0
31/07/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	333.0000	345.0000	3.604	0	0	0
31/07/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,187.0000	8,145.0000	(0.513)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
31/07/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,828.0000	1,792.0000	(1.969)	0	0	0
31/07/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	91.0000	94.0000	3.297	0	0	0
31/07/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,445.0000	1,483.0000	2.630	0	0	0
31/07/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	407.0000	389.0000	(4.423)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,607.0000	3,566.0000	(1.137)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,282.0000	2,244.0000	(1.665)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	114.0000	117.0000	2.632	0	0	0
31/07/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	634.0000	658.0000	3.785	0	0	0
31/07/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,289.0000	2,332.0000	1.879	0	0	0
31/07/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,105.0000	6,063.0000	(0.688)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,204.0000	6,162.0000	(0.677)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	135.0000	139.0000	2.963	0	0	0
31/07/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,873.0000	4,832.0000	(0.841)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,027.0000	4,070.0000	1.068	0	0	0
31/07/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	303.0000	314.0000	3.630	0	0	0
31/07/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
31/07/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,479.0000	3,522.0000	1.236	0	0	0
31/07/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,280.0000	3,323.0000	1.311	0	0	0
31/07/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,079.0000	1,112.0000	3.058	0	0	0
31/07/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	991.0000	961.0000	(3.027)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
31/07/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	106.0000	110.0000	3.774	0	0	0
31/07/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,577.0000	1,617.0000	2.536	0	0	0
31/07/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,379.0000	3,422.0000	1.273	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	366.0000	379.0000	3.552	0	0	0
31/07/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,031.0000	2,991.0000	(1.320)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	199.0000	187.0000	(6.030)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,388.0000	2,430.0000	1.759	0	0	0
31/07/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,700.0000	2,661.0000	(1.444)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
31/07/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,286.0000	8,244.0000	(0.507)	0	0	0
31/07/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
31/07/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,451.0000	6,409.0000	(0.651)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	216.0000	204.0000	(5.556)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	975.0000	1,006.0000	3.179	0	0	0
31/07/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	13.0000	13.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
31/07/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,853.0000	1,894.0000	2.213	0	0	0
31/07/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,092.0000	4,052.0000	(0.978)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,077.0000	4,119.0000	1.030	0	0	0
31/07/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,228.0000	1,196.0000	(2.606)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,435.0000	8,393.0000	(0.498)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,352.0000	6,310.0000	(0.661)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,038.0000	7,996.0000	(0.523)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
31/07/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,578.0000	3,621.0000	1.202	0	0	0
31/07/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
31/07/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	140.0000	130.0000	(7.143)	0	0	0
31/07/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,374.0000	2,336.0000	(1.601)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,336.0000	8,293.0000	(0.516)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,115.0000	1,149.0000	3.049	0	0	0
31/07/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	149.0000	154.0000	3.356	0	0	0
31/07/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,482.0000	4,440.0000	(0.937)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,927.0000	3,970.0000	1.095	0	0	0
31/07/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
31/07/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,586.0000	2,628.0000	1.624	0	0	0
31/07/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,977.0000	4,020.0000	1.081	0	0	0
31/07/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,622.0000	1,662.0000	2.466	0	0	0
31/07/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,971.0000	4,930.0000	(0.825)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,833.0000	2,876.0000	1.518	0	0	0
31/07/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,995.0000	2,036.0000	2.055	0	0	0
31/07/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
31/07/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
31/07/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,828.0000	3,870.0000	1.097	0	0	0
31/07/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,858.0000	5,816.0000	(0.717)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,933.0000	2,975.0000	1.432	0	0	0
31/07/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,801.0000	3,760.0000	(1.079)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,957.0000	5,915.0000	(0.705)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,535.0000	8,492.0000	(0.504)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,939.0000	7,896.0000	(0.542)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,485.0000	8,443.0000	(0.495)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	942.0000	972.0000	3.185	0	0	0
31/07/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
31/07/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	25.0000	26.0000	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
31/07/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
31/07/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,500.0000	6,458.0000	(0.646)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,549.0000	6,508.0000	(0.626)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
31/07/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,734.0000	2,777.0000	1.573	0	0	0
31/07/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,728.0000	3,771.0000	1.153	0	0	0
31/07/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,487.0000	2,529.0000	1.689	0	0	0
31/07/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,302.0000	6,261.0000	(0.651)	0	0	0
31/07/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,253.0000	6,211.0000	(0.672)	0	0	0
31/07/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
31/07/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,141.0000	2,184.0000	2.008	0	0	0
31/07/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,127.0000	4,169.0000	1.018	0	0	0
31/07/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,236.0000	8,194.0000	(0.510)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,233.0000	1,270.0000	3.001	0	0	0
31/07/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,530.0000	4,489.0000	(0.905)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,889.0000	7,847.0000	(0.532)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	108.0000	102.0000	(5.556)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,131.0000	3,174.0000	1.373	0	0	0
31/07/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,806.0000	1,847.0000	2.270	0	0	0
31/07/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
31/07/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,137.0000	8,095.0000	(0.516)	0	0	0
31/07/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,883.0000	2,926.0000	1.492	0	0	0
31/07/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,900.0000	1,941.0000	2.158	0	0	0
31/07/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
31/07/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,043.0000	1,076.0000	3.164	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,154.0000	6,113.0000	(0.666)	0	0	0
31/07/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
31/07/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	168.0000	157.0000	(6.548)	0	0	0
31/07/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,877.0000	3,920.0000	1.109	0	0	0
31/07/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/07/2009	\$ / R	2010/06/14			Currency Future	8.2552	8.2990	0.531	0.0000	0.0000	0
31/07/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	497.0000	516.0000	3.823	0	0	0
31/07/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,042.0000	1,017.0000	(2.399)	0	0	0
31/07/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	484.0000	503.0000	3.926	0	0	0
31/07/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,079.0000	1,054.0000	(2.317)	0	0	0
31/07/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,512.0000	1,482.0000	(1.984)	0	0	0
31/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	248.0000	257.0000	3.629	0	0	0
31/07/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,293.0000	2,258.0000	(1.526)	0	0	0
31/07/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	169.0000	176.0000	4.142	0	0	0
31/07/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,164.0000	3,127.0000	(1.169)	0	0	0
31/07/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
31/07/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,390.0000	1,361.0000	(2.086)	0	0	0
31/07/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
31/07/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	876.0000	906.0000	3.425	888	888	21,795
31/07/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	969.0000	945.0000	(2.477)	0	0	0
31/07/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	136.0000	141.0000	3.676	0	0	21,978
31/07/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	275.0000	285.0000	3.636	0	0	0
31/07/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	232.0000	241.0000	3.879	0	0	0
31/07/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	359.0000	372.0000	3.621	0	0	0
31/07/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,357.0000	4,317.0000	(0.918)	0	0	0
31/07/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	342.0000	355.0000	3.801	0	0	0
31/07/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	421.0000	407.0000	(3.325)	0	0	0
31/07/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	553.0000	574.0000	3.797	0	0	0
31/07/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,337.0000	2,303.0000	(1.455)	0	0	0
31/07/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
31/07/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
31/07/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,258.0000	3,220.0000	(1.166)	0	0	0
31/07/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	672.0000	697.0000	3.720	0	0	0
31/07/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	898.0000	875.0000	(2.561)	0	0	0
31/07/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,781.0000	3,742.0000	(1.031)	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
31/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,070.0000	2,036.0000	(1.643)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	243.0000	252.0000	3.704	0	0	0
31/07/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,117.0000	4,077.0000	(0.972)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	112.0000	116.0000	3.571	0	0	0
31/07/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	163.0000	169.0000	3.681	0	0	0
31/07/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	667.0000	648.0000	(2.849)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	367.0000	381.0000	3.815	0	0	2,557
31/07/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	585.0000	606.0000	3.590	0	0	0
31/07/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,427.0000	2,392.0000	(1.442)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,637.0000	1,606.0000	(1.894)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,213.0000	4,173.0000	(0.949)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	405.0000	420.0000	3.704	404	404	21,795
31/07/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	608.0000	590.0000	(2.961)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	524.0000	544.0000	3.817	0	0	0
31/07/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	460.0000	477.0000	3.696	0	0	0
31/07/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	223.0000	231.0000	3.587	0	0	0
31/07/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,931.0000	2,894.0000	(1.262)	0	0	0
31/07/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
31/07/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,154.0000	1,128.0000	(2.253)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,518.0000	2,482.0000	(1.430)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,471.0000	1,442.0000	(1.971)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	99.0000	96.0000	(3.030)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,821.0000	1,863.0000	2.306	0	0	0
31/07/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	138.0000	143.0000	3.623	0	0	0
31/07/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	713.0000	739.0000	3.647	0	0	0
31/07/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,512.0000	1,482.0000	(1.984)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	104.0000	107.0000	2.885	0	0	0
31/07/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	376.0000	391.0000	3.989	0	0	0
31/07/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,817.0000	5,776.0000	(0.705)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,609.0000	2,573.0000	(1.380)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	352.0000	339.0000	(3.693)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,005.0000	981.0000	(2.388)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	214.0000	222.0000	3.738	0	0	0
31/07/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	957.0000	988.0000	3.239	0	0	0
31/07/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,165.0000	3,209.0000	1.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,350.0000	1,321.0000	(2.148)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	511.0000	530.0000	3.718	0	0	0
31/07/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,271.0000	1,243.0000	(2.203)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,070.0000	2,036.0000	(1.643)	0	0	0
31/07/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,293.0000	7,251.0000	(0.576)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	415.0000	431.0000	3.855	0	0	21,978
31/07/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	335.0000	347.0000	3.582	0	0	0
31/07/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,598.0000	4,558.0000	(0.870)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,733.0000	3,694.0000	(1.045)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	539.0000	559.0000	3.711	0	0	0
31/07/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,310.0000	1,282.0000	(2.137)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,679.0000	1,648.0000	(1.846)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	275.0000	285.0000	3.636	0	0	0
31/07/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,021.0000	3,981.0000	(0.995)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	933.0000	910.0000	(2.465)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	829.0000	807.0000	(2.654)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
31/07/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,017.0000	3,061.0000	1.458	0	0	0
31/07/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	186.0000	193.0000	3.763	0	0	0
31/07/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,035.0000	4,994.0000	(0.814)	0	0	0
31/07/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,279.0000	5,238.0000	(0.777)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	395.0000	410.0000	3.797	0	0	0
31/07/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,286.0000	2,330.0000	1.925	0	0	0
31/07/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	426.0000	442.0000	3.756	0	0	0
31/07/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,604.0000	1,645.0000	2.556	0	0	0
31/07/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	234.0000	224.0000	(4.274)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,550.0000	4,510.0000	(0.879)	0	0	0
31/07/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,264.0000	3,308.0000	1.348	0	0	0
31/07/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,474.0000	5,433.0000	(0.749)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	126.0000	130.0000	3.175	0	0	29,153
31/07/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,506.0000	4,550.0000	0.976	0	0	0
31/07/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	143.0000	139.0000	(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
31/07/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,877.0000	3,837.0000	(1.032)	0	0	0
31/07/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,502.0000	4,462.0000	(0.888)	0	0	0
31/07/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	264.0000	273.0000	3.409	0	0	0
31/07/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
31/07/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,159.0000	2,124.0000	(1.621)	0	0	0
31/07/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,841.0000	4,800.0000	(0.847)	0	0	0
31/07/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,190.0000	2,234.0000	2.009	0	0	0
31/07/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	692.0000	718.0000	3.757	0	0	0
31/07/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	351.0000	364.0000	3.704	0	0	0
31/07/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	986.0000	1,017.0000	3.144	0	0	0
31/07/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,540.0000	7,498.0000	(0.557)	0	0	0
31/07/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
31/07/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	35.0000	35.0000	-	0	0	0
31/07/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	386.0000	400.0000	3.627	0	0	0
31/07/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,063.0000	6,021.0000	(0.693)	0	0	0
31/07/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,756.0000	4,799.0000	0.904	0	0	0
31/07/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
31/07/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,320.0000	1,359.0000	2.955	0	0	0
31/07/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	569.0000	590.0000	3.691	0	0	0
31/07/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,595.0000	1,565.0000	(1.881)	0	0	0
31/07/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,430.0000	1,401.0000	(2.028)	0	0	0
31/07/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
31/07/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	145.0000	150.0000	3.448	0	0	0
31/07/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	864.0000	841.0000	(2.662)	0	0	0
31/07/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,026.0000	1,992.0000	(1.678)	0	0	0
31/07/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	330.0000	318.0000	(3.636)	0	0	0
31/07/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
31/07/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,590.0000	3,551.0000	(1.086)	0	0	0
31/07/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	320.0000	332.0000	3.750	0	0	0
31/07/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	367.0000	381.0000	3.815	0	0	26,596
31/07/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
31/07/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,765.0000	1,733.0000	(1.813)	0	0	0
31/07/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,523.0000	5,482.0000	(0.742)	0	0	0
31/07/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
31/07/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,654.0000	2,618.0000	(1.356)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,114.0000	2,080.0000	(1.608)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,095.0000	2,139.0000	2.100	0	0	0
31/07/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	471.0000	456.0000	(3.185)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	281.0000	291.0000	3.559	0	0	0
31/07/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,203.0000	2,169.0000	(1.543)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	31.0000	31.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	209.0000	217.0000	3.828	0	0	0
31/07/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	635.0000	658.0000	3.622	0	0	0
31/07/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,066.0000	3,110.0000	1.435	0	0	0
31/07/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	730.0000	709.0000	(2.877)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	40.0000	40.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,353.0000	3,315.0000	(1.133)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,382.0000	2,348.0000	(1.427)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,243.0000	1,282.0000	3.138	0	0	0
31/07/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,542.0000	3,504.0000	(1.073)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	237.0000	247.0000	4.219	0	0	0
31/07/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	779.0000	806.0000	3.466	0	0	0
31/07/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	188.0000	183.0000	(2.660)	0	0	0
31/07/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
31/07/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
31/07/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	637.0000	619.0000	(2.826)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,637.0000	1,606.0000	(1.894)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	259.0000	268.0000	3.475	0	0	0
31/07/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	524.0000	507.0000	(3.244)	0	0	0
31/07/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
31/07/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	165.0000	160.0000	(3.030)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	176.0000	171.0000	(2.841)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	698.0000	678.0000	(2.865)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	306.0000	317.0000	3.595	0	0	0
31/07/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	124.0000	120.0000	(3.226)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,117.0000	3,080.0000	(1.187)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	734.0000	761.0000	3.678	0	0	0
31/07/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	269.0000	279.0000	3.717	0	0	0
31/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,554.0000	1,523.0000	(1.995)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	21.0000	21.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	173.0000	179.0000	3.468	0	0	0
31/07/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,399.0000	1,438.0000	2.788	0	0	0
31/07/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	579.0000	562.0000	(2.936)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,116.0000	3,159.0000	1.380	0	0	0
31/07/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
31/07/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,577.0000	2,620.0000	1.669	0	0	0
31/07/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,139.0000	1,173.0000	2.985	0	0	0
31/07/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	218.0000	226.0000	3.670	0	0	0
31/07/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,938.0000	1,905.0000	(1.703)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,562.0000	3,606.0000	1.235	0	0	0
31/07/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,563.0000	2,527.0000	(1.405)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,808.0000	1,775.0000	(1.825)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,851.0000	1,818.0000	(1.783)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,982.0000	1,948.0000	(1.715)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	155.0000	161.0000	3.871	0	0	0
31/07/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,425.0000	5,384.0000	(0.756)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	653.0000	677.0000	3.675	0	0	0
31/07/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	313.0000	324.0000	3.514	0	0	0
31/07/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	293.0000	304.0000	3.754	0	0	0
31/07/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	16.0000	16.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,647.0000	1,688.0000	2.489	0	0	0
31/07/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
31/07/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,181.0000	5,140.0000	(0.791)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,495.0000	3,456.0000	(1.116)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	287.0000	297.0000	3.484	0	0	0
31/07/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,328.0000	5,287.0000	(0.770)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	150.0000	155.0000	3.333	0	0	0
31/07/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	290.0000	278.0000	(4.138)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,400.0000	3,362.0000	(1.118)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	158.0000	164.0000	3.797	0	0	0
31/07/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,281.0000	1,320.0000	3.044	0	0	0
31/07/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	437.0000	453.0000	3.661	0	0	0
31/07/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	342.0000	355.0000	3.801	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
31/07/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	903.0000	933.0000	3.322	0	0	0
31/07/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,045.0000	1,077.0000	3.062	0	0	0
31/07/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,232.0000	1,204.0000	(2.273)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,894.0000	1,861.0000	(1.742)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,554.0000	1,523.0000	(1.995)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	201.0000	195.0000	(2.985)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	802.0000	830.0000	3.491	0	0	0
31/07/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	147.0000	153.0000	4.082	0	0	0
31/07/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	796.0000	774.0000	(2.764)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	299.0000	310.0000	3.679	0	0	0
31/07/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	397.0000	384.0000	(3.275)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,048.0000	2,091.0000	2.100	0	0	0
31/07/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,143.0000	2,186.0000	2.007	0	0	0
31/07/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,117.0000	1,091.0000	(2.328)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	930.0000	960.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,363.0000	3,407.0000	1.308	0	0	0
31/07/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,112.0000	6,071.0000	(0.671)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,193.0000	1,166.0000	(2.263)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,405.0000	4,365.0000	(0.908)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	306.0000	317.0000	3.595	0	0	0
31/07/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	327.0000	339.0000	3.670	0	0	0
31/07/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,069.0000	4,029.0000	(0.983)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,383.0000	2,426.0000	1.804	0	0	0
31/07/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	601.0000	623.0000	3.661	0	0	0
31/07/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	374.0000	361.0000	(3.476)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,760.0000	3,804.0000	1.170	0	0	0
31/07/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,722.0000	1,690.0000	(1.858)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,479.0000	1,519.0000	2.705	0	0	0
31/07/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	270.0000	260.0000	(3.704)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,248.0000	2,214.0000	(1.512)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	359.0000	372.0000	3.621	0	0	0
31/07/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	497.0000	481.0000	(3.219)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,956.0000	1,998.0000	2.147	0	0	0
31/07/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	472.0000	490.0000	3.814	0	0	0
31/07/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	243.0000	252.0000	3.704	0	0	0
31/07/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
31/07/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
31/07/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,075.0000	1,109.0000	3.163	0	0	0
31/07/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,337.0000	2,303.0000	(1.455)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,851.0000	1,818.0000	(1.783)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,009.0000	4,053.0000	1.098	0	0	0
31/07/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	107.0000	104.0000	(2.804)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,973.0000	3,933.0000	(1.007)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
31/07/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,562.0000	1,603.0000	2.625	0	0	0
31/07/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
31/07/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	24.0000	24.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,938.0000	4,897.0000	(0.830)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	448.0000	465.0000	3.795	0	0	0
31/07/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	253.0000	263.0000	3.953	0	0	0
31/07/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,528.0000	2,571.0000	1.701	0	0	0
31/07/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,314.0000	3,358.0000	1.328	0	0	0
31/07/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	13.0000	13.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,211.0000	3,174.0000	(1.152)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,866.0000	1,907.0000	2.197	0	0	0
31/07/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,772.0000	2,815.0000	1.551	0	0	0
31/07/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,919.0000	2,962.0000	1.473	0	0	0
31/07/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,165.0000	4,126.0000	(0.936)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,024.0000	2,987.0000	(1.224)	0	0	0
31/07/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,982.0000	1,948.0000	(1.715)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,335.0000	2,378.0000	1.842	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
31/07/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	120.0000	125.0000	4.167	0	0	0
31/07/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,986.0000	4,946.0000	(0.802)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	15.0000	15.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,894.0000	1,861.0000	(1.742)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	205.0000	213.0000	3.902	0	0	0
31/07/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,889.0000	4,849.0000	(0.818)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	29.0000	29.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,035.0000	7,992.0000	(0.535)	0	0	0
31/07/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,132.0000	5,092.0000	(0.779)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	179.0000	186.0000	3.911	0	0	0
31/07/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
31/07/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,554.0000	6,512.0000	(0.641)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,723.0000	2,766.0000	1.579	0	0	0
31/07/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,447.0000	3,409.0000	(1.102)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,439.0000	1,478.0000	2.710	0	0	0
31/07/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
31/07/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,733.0000	1,774.0000	2.366	0	0	0
31/07/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
31/07/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,261.0000	4,221.0000	(0.939)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
31/07/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	152.0000	158.0000	3.947	0	0	0
31/07/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	134.0000	129.0000	(3.731)	0	0	0
31/07/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	756.0000	783.0000	3.571	0	0	0
31/07/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,700.0000	2,664.0000	(1.333)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,711.0000	3,755.0000	1.186	0	0	0
31/07/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
31/07/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,480.0000	2,523.0000	1.734	0	0	0
31/07/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,661.0000	3,705.0000	1.202	0	0	0
31/07/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	551.0000	534.0000	(3.085)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	826.0000	855.0000	3.511	0	0	0
31/07/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	61.0000	64.0000	4.918	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,463.0000	3,506.0000	1.242	0	0	0
31/07/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	209.0000	217.0000	3.828	0	0	0
31/07/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,431.0000	2,474.0000	1.769	0	0	0
31/07/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,674.0000	2,717.0000	1.608	0	0	0
31/07/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,810.0000	3,854.0000	1.155	0	0	0
31/07/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,281.0000	8,239.0000	(0.507)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,084.0000	8,042.0000	(0.520)	0	0	0
31/07/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,172.0000	1,207.0000	2.986	0	0	0
31/07/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,910.0000	3,953.0000	1.100	0	0	0
31/07/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,821.0000	2,864.0000	1.524	0	0	0
31/07/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	217.0000	208.0000	(4.147)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,413.0000	3,457.0000	1.289	0	0	0
31/07/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	78.0000	75.0000	(3.846)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	102.0000	106.0000	3.922	0	0	0
31/07/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	92.0000	95.0000	3.261	0	0	0
31/07/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,406.0000	6,365.0000	(0.640)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
31/07/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,379.0000	8,337.0000	(0.501)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
31/07/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	176.0000	182.0000	3.409	0	0	0
31/07/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,478.0000	8,436.0000	(0.495)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	7,985.0000	7,943.0000	(0.526)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,647.0000	4,607.0000	(0.861)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,133.0000	8,091.0000	(0.516)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,521.0000	1,561.0000	2.630	0	0	0
31/07/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
31/07/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
31/07/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	446.0000	431.0000	(3.363)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,504.0000	6,463.0000	(0.630)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,014.0000	5,972.0000	(0.698)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,002.0000	2,044.0000	2.098	0	0	0
31/07/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	851.0000	880.0000	3.408	0	0	0
31/07/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
31/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
31/07/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,968.0000	3,011.0000	1.449	0	0	0
31/07/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
31/07/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
31/07/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,230.0000	5,189.0000	(0.784)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,504.0000	6,463.0000	(0.630)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,161.0000	6,120.0000	(0.665)	0	0	0
31/07/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	85.0000	88.0000	3.529	0	0	0
31/07/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,654.0000	2,618.0000	(1.356)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
31/07/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	161.0000	166.0000	3.106	0	0	0
31/07/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	105.0000	109.0000	3.810	0	0	0
31/07/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
31/07/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,305.0000	3,267.0000	(1.150)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,550.0000	4,510.0000	(0.879)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
31/07/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,059.0000	4,102.0000	1.059	0	0	0
31/07/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,959.0000	4,003.0000	1.111	0	0	0
31/07/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	237.0000	247.0000	4.219	0	0	0
31/07/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	299.0000	310.0000	3.679	0	0	0
31/07/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,382.0000	2,348.0000	(1.427)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,512.0000	3,556.0000	1.253	0	0	0
31/07/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	287.0000	297.0000	3.484	0	0	0
31/07/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,777.0000	1,818.0000	2.307	0	0	0
31/07/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,611.0000	3,655.0000	1.218	0	0	0
31/07/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,232.0000	8,189.0000	(0.522)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
31/07/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,309.0000	4,269.0000	(0.928)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,308.0000	6,267.0000	(0.650)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,259.0000	6,218.0000	(0.655)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,357.0000	6,316.0000	(0.645)	0	0	0
31/07/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	72.0000	69.0000	(4.167)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	109.0000	113.0000	3.670	0	0	0
31/07/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
31/07/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,015.0000	1,047.0000	3.153	0	0	0
31/07/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	310.0000	298.0000	(3.871)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,071.0000	3,033.0000	(1.237)	0	0	0
31/07/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
31/07/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,603.0000	6,561.0000	(0.636)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
31/07/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
31/07/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,527.0000	8,485.0000	(0.493)	0	0	0
31/07/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	130.0000	134.0000	3.077	0	0	0
31/07/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
31/07/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,925.0000	3,885.0000	(1.019)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,576.0000	8,534.0000	(0.490)	0	0	0
31/07/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,936.0000	7,893.0000	(0.542)	0	0	0
31/07/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	183.0000	189.0000	3.279	0	0	0
31/07/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
31/07/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,977.0000	2,940.0000	(1.243)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,472.0000	2,437.0000	(1.416)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	20.0000	20.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,746.0000	2,710.0000	(1.311)	0	0	0
31/07/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	228.0000	236.0000	3.509	0	0	0
31/07/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	85.0000	82.0000	(3.529)	0	0	0
31/07/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	4,108.0000	4,152.0000	1.071	0	0	0
31/07/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,453.0000	4,414.0000	(0.876)	0	0	0
31/07/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,625.0000	2,669.0000	1.676	0	0	0
31/07/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,690.0000	1,731.0000	2.426	0	0	0
31/07/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	201.0000	209.0000	3.980	0	0	0
31/07/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,965.0000	5,923.0000	(0.704)	0	0	0
31/07/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
31/07/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,293.0000	2,258.0000	(1.526)	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
31/07/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,330.0000	8,288.0000	(0.504)	0	0	0
31/07/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
31/07/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,938.0000	1,905.0000	(1.703)	0	0	0
31/07/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	248.0000	257.0000	3.629	0	0	0
31/07/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	293.0000	304.0000	3.754	0	0	0
31/07/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	1,206.0000	1,244.0000	3.151	0	0	0
31/07/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	42.0000	42.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14			Currency Future	12.9559	13.0859	1.003	13.0600	13.0600	25,461
31/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	393.0000	467.0000	18.830	0	0	0
31/07/2009	£ / R	2009/09/14	14.05	Call	Currency Future	85.0000	98.0000	15.294	0	0	0
31/07/2009	£ / R	2009/09/14	12.65	Put	Currency Future	207.0000	163.0000	(21.256)	0	0	0
31/07/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,696.0000	6,566.0000	(1.941)	0	0	0
31/07/2009	£ / R	2009/09/14	12.55	Call	Currency Future	580.0000	671.0000	15.690	0	0	0
31/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,179.0000	1,062.0000	(9.924)	0	0	0
31/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	281.0000	327.0000	16.370	0	0	0
31/07/2009	£ / R	2009/09/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	12.55	Put	Currency Future	174.0000	135.0000	(22.414)	0	0	0
31/07/2009	£ / R	2009/09/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	9.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	£ / R	2009/09/14	19.15	Put	Currency Future	6,196.0000	6,066.0000	(2.098)	0	0	0
31/07/2009	£ / R	2009/09/14	12.85	Put	Currency Future	287.0000	231.0000	(19.512)	0	0	0
31/07/2009	£ / R	2009/09/14	13.50	Call	Currency Future	169.0000	196.0000	15.976	0	0	0
31/07/2009	£ / R	2009/09/14	12.65	Call	Currency Future	513.0000	599.0000	16.764	0	0	0
31/07/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	10.35	Call	Currency Future	2,613.0000	2,742.0000	4.937	0	0	0
31/07/2009	£ / R	2009/09/14	17.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/07/2009	£ / R	2009/09/14	18.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	9.35	Call	Currency Future	3,608.0000	3,737.0000	3.575	0	0	0
31/07/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,948.0000	4,819.0000	(2.607)	0	0	0
31/07/2009	£ / R	2009/09/14	11.00	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
31/07/2009	£ / R	2009/09/14	10.35	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
31/07/2009	£ / R	2009/09/14	11.15	Call	Currency Future	1,827.0000	1,954.0000	6.951	0	0	0
31/07/2009	£ / R	2009/09/14	10.00	Call	Currency Future	2,961.0000	3,090.0000	4.357	0	0	0
31/07/2009	£ / R	2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,003.0000	889.0000	(11.366)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/09/14	11.35	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
31/07/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,446.0000	6,316.0000	(2.017)	0	0	0
31/07/2009	£ / R	2009/09/14	10.10	Call	Currency Future	2,861.0000	2,990.0000	4.509	0	0	0
31/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
31/07/2009	£ / R	2009/09/14	13.60	Call	Currency Future	149.0000	172.0000	15.436	0	0	0
31/07/2009	£ / R	2009/09/14	12.35	Call	Currency Future	725.0000	826.0000	13.931	0	0	0
31/07/2009	£ / R	2009/09/14	10.15	Call	Currency Future	2,812.0000	2,941.0000	4.587	0	0	0
31/07/2009	£ / R	2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	17.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,641.0000	1,518.0000	(7.495)	0	0	0
31/07/2009	£ / R	2009/09/14	13.10	Put	Currency Future	425.0000	341.0000	(19.765)	0	0	0
31/07/2009	£ / R	2009/09/14	11.35	Call	Currency Future	1,632.0000	1,758.0000	7.721	0	0	0
31/07/2009	£ / R	2009/09/14	10.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/07/2009	£ / R	2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	12.80	Call	Currency Future	421.0000	498.0000	18.290	0	0	0
31/07/2009	£ / R	2009/09/14	11.15	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
31/07/2009	£ / R	2009/09/14	9.00	Call	Currency Future	3,957.0000	4,087.0000	3.285	0	0	0
31/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,220.0000	2,092.0000	(5.766)	0	0	0
31/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	109.0000	125.0000	14.679	0	0	0
31/07/2009	£ / R	2009/09/14	12.80	Put	Currency Future	265.0000	212.0000	(20.000)	0	0	0
31/07/2009	£ / R	2009/09/14	13.60	Put	Currency Future	793.0000	686.0000	(13.493)	0	0	0
31/07/2009	£ / R	2009/09/14	12.35	Put	Currency Future	119.0000	90.0000	(24.370)	0	0	0
31/07/2009	£ / R	2009/09/14	21.15	Put	Currency Future	8,195.0000	8,065.0000	(1.586)	0	0	0
31/07/2009	£ / R	2009/09/14	15.15	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
31/07/2009	£ / R	2009/09/14	9.10	Call	Currency Future	3,857.0000	3,987.0000	3.370	0	0	0
31/07/2009	£ / R	2009/09/14	13.75	Call	Currency Future	123.0000	142.0000	15.447	0	0	0
31/07/2009	£ / R	2009/09/14	13.10	Call	Currency Future	281.0000	327.0000	16.370	0	0	0
31/07/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,198.0000	5,068.0000	(2.501)	0	0	0
31/07/2009	£ / R	2009/09/14	17.35	Put	Currency Future	4,400.0000	4,271.0000	(2.932)	0	0	0
31/07/2009	£ / R	2009/09/14	17.15	Put	Currency Future	4,201.0000	4,072.0000	(3.071)	0	0	0
31/07/2009	£ / R	2009/09/14	21.10	Put	Currency Future	8,145.0000	8,015.0000	(1.596)	0	0	0
31/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,736.0000	1,612.0000	(7.143)	0	0	0
31/07/2009	£ / R	2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	11.00	Call	Currency Future	1,974.0000	2,101.0000	6.434	0	0	0
31/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,269.0000	1,150.0000	(9.377)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/09/14	19.10	Put	Currency Future	6,146.0000	6,016.0000	(2.115)	0	0	0
31/07/2009	£ / R 2009/09/14	17.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	£ / R 2009/09/14	13.20	Put	Currency Future	492.0000	402.0000	(18.293)	0	0	0
31/07/2009	£ / R 2009/09/14	14.15	Call	Currency Future	75.0000	86.0000	14.667	0	0	0
31/07/2009	£ / R 2009/09/14	13.75	Put	Currency Future	917.0000	806.0000	(12.105)	0	0	0
31/07/2009	£ / R 2009/09/14	13.15	Call	Currency Future	264.0000	307.0000	16.288	0	0	0
31/07/2009	£ / R 2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	21.35	Put	Currency Future	8,395.0000	8,265.0000	(1.549)	0	0	0
31/07/2009	£ / R 2009/09/14	16.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	12.70	Call	Currency Future	481.0000	564.0000	17.256	0	0	0
31/07/2009	£ / R 2009/09/14	14.65	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
31/07/2009	£ / R 2009/09/14	19.35	Put	Currency Future	6,396.0000	6,266.0000	(2.033)	0	0	0
31/07/2009	£ / R 2009/09/14	16.90	Put	Currency Future	3,953.0000	3,823.0000	(3.289)	0	0	0
31/07/2009	£ / R 2009/09/14	16.30	Put	Currency Future	3,356.0000	3,226.0000	(3.874)	0	0	0
31/07/2009	£ / R 2009/09/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	13.20	Call	Currency Future	248.0000	288.0000	16.129	0	0	0
31/07/2009	£ / R 2009/09/14	13.10	Put	Currency Future	425.0000	341.0000	(19.765)	0	0	0
31/07/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,550.0000	4,420.0000	(2.857)	0	0	0
31/07/2009	£ / R 2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,455.0000	3,326.0000	(3.734)	0	0	0
31/07/2009	£ / R 2009/09/14	12.60	Call	Currency Future	546.0000	634.0000	16.117	0	0	0
31/07/2009	£ / R 2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	12.10	Put	Currency Future	71.0000	52.0000	(26.761)	0	0	0
31/07/2009	£ / R 2009/09/14	10.90	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
31/07/2009	£ / R 2009/09/14	12.70	Put	Currency Future	225.0000	178.0000	(20.889)	0	0	0
31/07/2009	£ / R 2009/09/14	14.60	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
31/07/2009	£ / R 2009/09/14	12.90	Call	Currency Future	366.0000	436.0000	19.126	0	0	0
31/07/2009	£ / R 2009/09/14	17.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	9.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2009	£ / R 2009/09/14	12.45	Put	Currency Future	145.0000	111.0000	(23.448)	0	0	0
31/07/2009	£ / R 2009/09/14	12.60	Put	Currency Future	190.0000	148.0000	(22.105)	0	0	0
31/07/2009	£ / R 2009/09/14	10.90	Call	Currency Future	2,072.0000	2,199.0000	6.129	0	0	0
31/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,689.0000	1,565.0000	(7.342)	0	0	0
31/07/2009	£ / R 2009/09/14	13.05	Put	Currency Future	394.0000	317.0000	(19.543)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/09/14	17.10	Put	Currency Future	4,152.0000	4,022.0000	(3.131)	0	0	0
31/07/2009	£ / R 2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	16.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	12.95	Put	Currency Future	334.0000	271.0000	(18.862)	0	0	0
31/07/2009	£ / R 2009/09/14	13.05	Call	Currency Future	300.0000	353.0000	17.667	0	0	0
31/07/2009	£ / R 2009/09/14	11.10	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
31/07/2009	£ / R 2009/09/14	9.15	Call	Currency Future	3,807.0000	3,937.0000	3.415	0	0	0
31/07/2009	£ / R 2009/09/14	21.55	Put	Currency Future	8,595.0000	8,465.0000	(1.513)	0	0	0
31/07/2009	£ / R 2009/09/14	9.90	Call	Currency Future	3,060.0000	3,189.0000	4.216	0	0	0
31/07/2009	£ / R 2009/09/14	10.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/07/2009	£ / R 2009/09/14	21.00	Put	Currency Future	8,045.0000	7,915.0000	(1.616)	0	0	0
31/07/2009	£ / R 2009/09/14	13.15	Put	Currency Future	458.0000	371.0000	(18.996)	0	0	0
31/07/2009	£ / R 2009/09/14	9.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	£ / R 2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	20.90	Put	Currency Future	7,945.0000	7,815.0000	(1.636)	0	0	0
31/07/2009	£ / R 2009/09/14	11.90	Call	Currency Future	1,103.0000	1,227.0000	11.242	0	0	0
31/07/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,689.0000	1,565.0000	(7.342)	0	0	0
31/07/2009	£ / R 2009/09/14	16.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	12.00	Call	Currency Future	1,012.0000	1,132.0000	11.858	0	0	0
31/07/2009	£ / R 2009/09/14	12.90	Put	Currency Future	310.0000	250.0000	(19.355)	0	0	0
31/07/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,358.0000	3,488.0000	3.871	0	0	0
31/07/2009	£ / R 2009/09/14	10.65	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/07/2009	£ / R 2009/09/14	18.90	Put	Currency Future	5,946.0000	5,816.0000	(2.186)	0	0	0
31/07/2009	£ / R 2009/09/14	11.90	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
31/07/2009	£ / R 2009/09/14	14.85	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
31/07/2009	£ / R 2009/09/14	12.00	Put	Currency Future	57.0000	46.0000	(19.298)	0	0	0
31/07/2009	£ / R 2009/09/14	15.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/07/2009	£ / R 2009/09/14	11.10	Call	Currency Future	1,876.0000	2,003.0000	6.770	0	0	0
31/07/2009	£ / R 2009/09/14	12.15	Call	Currency Future	885.0000	994.0000	12.316	0	0	0
31/07/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,594.0000	1,471.0000	(7.716)	0	0	0
31/07/2009	£ / R 2009/09/14	15.15	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
31/07/2009	£ / R 2009/09/14	17.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	12.95	Call	Currency Future	340.0000	407.0000	19.706	0	0	0
31/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,500.0000	1,378.0000	(8.133)	0	0	0
31/07/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	13.55	Put	Currency Future	753.0000	648.0000	(13.944)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/09/14	12.15	Put	Currency Future	79.0000	58.0000	(26.582)	0	0	0
31/07/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,596.0000	6,466.0000	(1.971)	0	0	0
31/07/2009	£ / R	2009/09/14	14.45	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
31/07/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,220.0000	2,092.0000	(5.766)	0	0	0
31/07/2009	£ / R	2009/09/14	17.00	Put	Currency Future	4,052.0000	3,923.0000	(3.184)	0	0	0
31/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
31/07/2009	£ / R	2009/09/14	13.40	Call	Currency Future	192.0000	223.0000	16.146	0	0	0
31/07/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,856.0000	4,986.0000	2.677	0	0	0
31/07/2009	£ / R	2009/09/14	13.55	Call	Currency Future	159.0000	184.0000	15.723	0	0	0
31/07/2009	£ / R	2009/09/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,761.0000	2,632.0000	(4.672)	0	0	0
31/07/2009	£ / R	2009/09/14	10.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,454.0000	1,332.0000	(8.391)	0	0	0
31/07/2009	£ / R	2009/09/14	14.60	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
31/07/2009	£ / R	2009/09/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,959.0000	2,830.0000	(4.360)	0	0	0
31/07/2009	£ / R	2009/09/14	13.40	Put	Currency Future	636.0000	537.0000	(15.566)	0	0	0
31/07/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,647.0000	5,517.0000	(2.302)	0	0	0
31/07/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,704.0000	3,574.0000	(3.510)	0	0	0
31/07/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,600.0000	4,470.0000	(2.826)	0	0	0
31/07/2009	£ / R	2009/09/14	15.70	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
31/07/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,547.0000	1,424.0000	(7.951)	0	0	0
31/07/2009	£ / R	2009/09/14	14.75	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
31/07/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,811.0000	2,682.0000	(4.589)	0	0	0
31/07/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,146.0000	7,016.0000	(1.819)	0	0	0
31/07/2009	£ / R	2009/09/14	16.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	17.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
31/07/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,416.0000	2,288.0000	(5.298)	0	0	0
31/07/2009	£ / R	2009/09/14	14.50	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
31/07/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,832.0000	1,707.0000	(6.823)	0	0	0
31/07/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,465.0000	2,337.0000	(5.193)	0	0	0
31/07/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,306.0000	5,436.0000	2.450	0	0	0
31/07/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,408.0000	3,538.0000	3.815	0	0	0
31/07/2009	£ / R	2009/09/14	15.65	Call	Currency Future	18.0000	19.0000	5.556	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	59.0000	68.0000	15.254	0	0	0
31/07/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,171.0000	2,044.0000	(5.850)	0	0	0
31/07/2009	£ / R	2009/09/14	12.70	Call	Currency Future	481.0000	564.0000	17.256	0	0	0
31/07/2009	£ / R	2009/09/14	19.00	Put	Currency Future	6,046.0000	5,916.0000	(2.150)	0	0	0
31/07/2009	£ / R	2009/09/14	11.45	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
31/07/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,909.0000	2,780.0000	(4.435)	0	0	0
31/07/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,317.0000	2,445.0000	5.524	0	0	0
31/07/2009	£ / R	2009/09/14	9.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
31/07/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,179.0000	1,062.0000	(9.924)	0	0	0
31/07/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,318.0000	2,190.0000	(5.522)	0	0	0
31/07/2009	£ / R	2009/09/14	12.50	Put	Currency Future	159.0000	122.0000	(23.270)	0	0	0
31/07/2009	£ / R	2009/09/14	12.85	Call	Currency Future	393.0000	467.0000	18.830	0	0	0
31/07/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.85	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/07/2009	£ / R	2009/09/14	13.65	Put	Currency Future	834.0000	726.0000	(12.950)	0	0	0
31/07/2009	£ / R	2009/09/14	14.15	Call	Currency Future	75.0000	86.0000	14.667	0	0	0
31/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,662.0000	2,534.0000	(4.808)	0	0	0
31/07/2009	£ / R	2009/09/14	15.25	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
31/07/2009	£ / R	2009/09/14	12.50	Call	Currency Future	615.0000	708.0000	15.122	0	0	0
31/07/2009	£ / R	2009/09/14	17.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,224.0000	1,106.0000	(9.641)	0	0	0
31/07/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,545.0000	8,415.0000	(1.521)	0	0	0
31/07/2009	£ / R	2009/09/14	14.00	Call	Currency Future	90.0000	104.0000	15.556	0	0	0
31/07/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,416.0000	2,544.0000	5.298	0	0	0
31/07/2009	£ / R	2009/09/14	15.45	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
31/07/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,803.0000	3,674.0000	(3.392)	0	0	0
31/07/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,224.0000	1,106.0000	(9.641)	0	0	0
31/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
31/07/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	16.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	21.30	Put	Currency Future	8,345.0000	8,215.0000	(1.558)	0	0	0
31/07/2009	£ / R	2009/09/14	13.65	Call	Currency Future	140.0000	162.0000	15.714	0	0	0
31/07/2009	£ / R	2009/09/14	14.55	Call	Currency Future	47.0000	54.0000	14.894	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,438.0000	1,563.0000	8.693	0	0	0
31/07/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,514.0000	2,386.0000	(5.091)	0	0	0
31/07/2009	£ / R	2009/09/14	18.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	80.0000	92.0000	15.000	0	0	0
31/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,928.0000	1,803.0000	(6.483)	0	0	0
31/07/2009	£ / R	2009/09/14	12.45	Call	Currency Future	650.0000	747.0000	14.923	0	0	0
31/07/2009	£ / R	2009/09/14	21.40	Put	Currency Future	8,445.0000	8,315.0000	(1.539)	0	0	0
31/07/2009	£ / R	2009/09/14	13.25	Put	Currency Future	527.0000	434.0000	(17.647)	0	0	0
31/07/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,009.0000	2,879.0000	(4.320)	0	0	0
31/07/2009	£ / R	2009/09/14	10.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	£ / R	2009/09/14	14.10	Call	Currency Future	80.0000	92.0000	15.000	0	0	0
31/07/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,486.0000	1,612.0000	8.479	0	0	0
31/07/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,090.0000	975.0000	(10.550)	0	0	0
31/07/2009	£ / R	2009/09/14	11.55	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
31/07/2009	£ / R	2009/09/14	15.35	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
31/07/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,797.0000	5,667.0000	(2.243)	0	0	0
31/07/2009	£ / R	2009/09/14	12.40	Put	Currency Future	131.0000	100.0000	(23.664)	0	0	0
31/07/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,108.0000	2,978.0000	(4.183)	0	0	0
31/07/2009	£ / R	2009/09/14	9.30	Call	Currency Future	3,657.0000	3,787.0000	3.555	0	0	0
31/07/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,003.0000	889.0000	(11.366)	0	0	0
31/07/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,465.0000	2,594.0000	5.233	0	0	0
31/07/2009	£ / R	2009/09/14	14.65	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
31/07/2009	£ / R	2009/09/14	10.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/07/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,712.0000	2,583.0000	(4.757)	0	0	0
31/07/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,057.0000	4,186.0000	3.180	0	0	0
31/07/2009	£ / R	2009/09/14	16.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	12.70	Put	Currency Future	225.0000	178.0000	(20.889)	0	0	0
31/07/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,508.0000	3,637.0000	3.677	0	0	0
31/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,613.0000	2,484.0000	(4.937)	0	0	0
31/07/2009	£ / R	2009/09/14	9.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	£ / R	2009/09/14	10.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/07/2009	£ / R	2009/09/14	13.20	Put	Currency Future	492.0000	402.0000	(18.293)	0	0	0
31/07/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,269.0000	1,150.0000	(9.377)	0	0	0
31/07/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,073.0000	1,947.0000	(6.078)	0	0	0
31/07/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,564.0000	2,693.0000	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
31/07/2009	£ / R 2009/09/14	11.75	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
31/07/2009	£ / R 2009/09/14	15.35	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
31/07/2009	£ / R 2009/09/14	12.40	Call	Currency Future	687.0000	786.0000	14.410	0	0	0
31/07/2009	£ / R 2009/09/14	13.25	Call	Currency Future	232.0000	270.0000	16.379	0	0	0
31/07/2009	£ / R 2009/09/14	15.05	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
31/07/2009	£ / R 2009/09/14	10.30	Call	Currency Future	2,663.0000	2,792.0000	4.844	0	0	0
31/07/2009	£ / R 2009/09/14	9.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,134.0000	1,018.0000	(10.229)	0	0	0
31/07/2009	£ / R 2009/09/14	17.60	Put	Currency Future	4,649.0000	4,520.0000	(2.775)	0	0	0
31/07/2009	£ / R 2009/09/14	15.50	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/07/2009	£ / R 2009/09/14	7.40	Call	Currency Future	5,556.0000	5,686.0000	2.340	0	0	0
31/07/2009	£ / R 2009/09/14	11.75	Call	Currency Future	1,246.0000	1,370.0000	9.952	0	0	0
31/07/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,315.0000	1,195.0000	(9.125)	0	0	0
31/07/2009	£ / R 2009/09/14	12.85	Put	Currency Future	287.0000	231.0000	(19.512)	0	0	0
31/07/2009	£ / R 2009/09/14	10.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	£ / R 2009/09/14	11.40	Call	Currency Future	1,583.0000	1,709.0000	7.960	0	0	0
31/07/2009	£ / R 2009/09/14	13.60	Put	Currency Future	793.0000	686.0000	(13.493)	0	0	0
31/07/2009	£ / R 2009/09/14	15.75	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,046.0000	932.0000	(10.899)	0	0	0
31/07/2009	£ / R 2009/09/14	11.50	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
31/07/2009	£ / R 2009/09/14	13.00	Put	Currency Future	363.0000	293.0000	(19.284)	0	0	0
31/07/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,641.0000	1,518.0000	(7.495)	0	0	0
31/07/2009	£ / R 2009/09/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	14.95	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
31/07/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	10.75	Call	Currency Future	2,219.0000	2,347.0000	5.768	0	0	0
31/07/2009	£ / R 2009/09/14	14.25	Call	Currency Future	67.0000	76.0000	13.433	0	0	0
31/07/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,495.0000	8,365.0000	(1.530)	0	0	0
31/07/2009	£ / R 2009/09/14	15.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/07/2009	£ / R 2009/09/14	13.90	Call	Currency Future	102.0000	118.0000	15.686	0	0	0
31/07/2009	£ / R 2009/09/14	13.20	Call	Currency Future	248.0000	288.0000	16.129	0	0	0
31/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
31/07/2009	£ / R 2009/09/14	14.95	Put	Currency Future	2,025.0000	1,899.0000	(6.222)	0	0	0
31/07/2009	£ / R 2009/09/14	8.75	Call	Currency Future	4,206.0000	4,336.0000	3.091	0	0	0
31/07/2009	£ / R 2009/09/14	14.20	Call	Currency Future	71.0000	81.0000	14.085	0	0	0
31/07/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,416.0000	2,288.0000	(5.298)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,198.0000	1,322.0000	10.351	0	0	0
31/07/2009	£ / R	2009/09/14	9.40	Call	Currency Future	3,558.0000	3,687.0000	3.626	0	0	0
31/07/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,613.0000	2,484.0000	(4.937)	0	0	0
31/07/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,546.0000	6,416.0000	(1.986)	0	0	0
31/07/2009	£ / R	2009/09/14	13.95	Call	Currency Future	96.0000	110.0000	14.583	0	0	0
31/07/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.30	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
31/07/2009	£ / R	2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,928.0000	1,803.0000	(6.483)	0	0	0
31/07/2009	£ / R	2009/09/14	11.80	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
31/07/2009	£ / R	2009/09/14	12.75	Put	Currency Future	245.0000	195.0000	(20.408)	0	0	0
31/07/2009	£ / R	2009/09/14	9.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	£ / R	2009/09/14	12.90	Put	Currency Future	310.0000	250.0000	(19.355)	0	0	0
31/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,122.0000	1,995.0000	(5.985)	0	0	0
31/07/2009	£ / R	2009/09/14	13.30	Call	Currency Future	218.0000	253.0000	16.055	0	0	0
31/07/2009	£ / R	2009/09/14	13.85	Call	Currency Future	109.0000	125.0000	14.679	0	0	0
31/07/2009	£ / R	2009/09/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,736.0000	1,612.0000	(7.143)	0	0	0
31/07/2009	£ / R	2009/09/14	17.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.20	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
31/07/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	14.85	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
31/07/2009	£ / R	2009/09/14	16.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	12.75	Call	Currency Future	451.0000	530.0000	17.517	0	0	0
31/07/2009	£ / R	2009/09/14	11.40	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
31/07/2009	£ / R	2009/09/14	12.90	Call	Currency Future	366.0000	436.0000	19.126	0	0	0
31/07/2009	£ / R	2009/09/14	15.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/07/2009	£ / R	2009/09/14	13.30	Put	Currency Future	562.0000	467.0000	(16.904)	0	0	0
31/07/2009	£ / R	2009/09/14	17.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
31/07/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,389.0000	1,515.0000	9.071	0	0	0
31/07/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,976.0000	1,851.0000	(6.326)	0	0	0
31/07/2009	£ / R	2009/09/14	9.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	15.10	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
31/07/2009	£ / R	2009/09/14	10.80	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/07/2009	£ / R	2009/09/14	12.10	Call	Currency Future	927.0000	1,038.0000	11.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/09/14	9.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	13.35	Call	Currency Future	205.0000	238.0000	16.098	0	0	0
31/07/2009	£ / R 2009/09/14	15.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
31/07/2009	£ / R 2009/09/14	13.50	Put	Currency Future	713.0000	610.0000	(14.446)	0	0	0
31/07/2009	£ / R 2009/09/14	9.50	Call	Currency Future	3,458.0000	3,588.0000	3.759	0	0	0
31/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,880.0000	1,755.0000	(6.649)	0	0	0
31/07/2009	£ / R 2009/09/14	11.60	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
31/07/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,880.0000	1,755.0000	(6.649)	0	0	0
31/07/2009	£ / R 2009/09/14	9.75	Call	Currency Future	3,209.0000	3,338.0000	4.020	0	0	0
31/07/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,361.0000	1,241.0000	(8.817)	0	0	0
31/07/2009	£ / R 2009/09/14	14.30	Call	Currency Future	63.0000	72.0000	14.286	0	0	0
31/07/2009	£ / R 2009/09/14	10.80	Call	Currency Future	2,170.0000	2,297.0000	5.853	0	0	0
31/07/2009	£ / R 2009/09/14	15.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/07/2009	£ / R 2009/09/14	17.40	Put	Currency Future	4,450.0000	4,320.0000	(2.921)	0	0	0
31/07/2009	£ / R 2009/09/14	13.60	Call	Currency Future	149.0000	172.0000	15.436	0	0	0
31/07/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,367.0000	2,239.0000	(5.408)	0	0	0
31/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,407.0000	1,286.0000	(8.600)	0	0	0
31/07/2009	£ / R 2009/09/14	10.60	Call	Currency Future	2,367.0000	2,495.0000	5.408	0	0	0
31/07/2009	£ / R 2009/09/14	14.80	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
31/07/2009	£ / R 2009/09/14	20.75	Put	Currency Future	7,795.0000	7,665.0000	(1.668)	0	0	0
31/07/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,407.0000	1,286.0000	(8.600)	0	0	0
31/07/2009	£ / R 2009/09/14	9.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,860.0000	2,731.0000	(4.510)	0	0	0
31/07/2009	£ / R 2009/09/14	10.45	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/07/2009	£ / R 2009/09/14	16.10	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	£ / R 2009/09/14	11.30	Call	Currency Future	1,680.0000	1,807.0000	7.560	0	0	0
31/07/2009	£ / R 2009/09/14	14.05	Call	Currency Future	85.0000	98.0000	15.294	0	0	0
31/07/2009	£ / R 2009/09/14	15.30	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
31/07/2009	£ / R 2009/09/14	10.60	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
31/07/2009	£ / R 2009/09/14	10.75	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/07/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,171.0000	2,044.0000	(5.850)	0	0	0
31/07/2009	£ / R 2009/09/14	9.80	Call	Currency Future	3,159.0000	3,289.0000	4.115	0	0	0
31/07/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,500.0000	1,378.0000	(8.133)	0	0	0
31/07/2009	£ / R 2009/09/14	17.45	Put	Currency Future	4,500.0000	4,370.0000	(2.889)	0	0	0
31/07/2009	£ / R 2009/09/14	13.80	Put	Currency Future	960.0000	848.0000	(11.667)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/09/14	16.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	£ / R	2009/09/14	11.30	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
31/07/2009	£ / R	2009/09/14	13.90	Call	Currency Future	102.0000	118.0000	15.686	0	0	0
31/07/2009	£ / R	2009/09/14	14.30	Call	Currency Future	63.0000	72.0000	14.286	0	0	0
31/07/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,645.0000	8,515.0000	(1.504)	0	0	0
31/07/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,269.0000	2,141.0000	(5.641)	0	0	0
31/07/2009	£ / R	2009/09/14	15.00	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
31/07/2009	£ / R	2009/09/14	14.40	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
31/07/2009	£ / R	2009/09/14	10.45	Call	Currency Future	2,515.0000	2,643.0000	5.089	0	0	0
31/07/2009	£ / R	2009/09/14	13.80	Call	Currency Future	116.0000	133.0000	14.655	0	0	0
31/07/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,959.0000	2,830.0000	(4.360)	0	0	0
31/07/2009	£ / R	2009/09/14	12.30	Call	Currency Future	764.0000	867.0000	13.482	0	0	0
31/07/2009	£ / R	2009/09/14	13.35	Call	Currency Future	205.0000	238.0000	16.098	0	0	0
31/07/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,465.0000	2,337.0000	(5.193)	0	0	0
31/07/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,646.0000	6,516.0000	(1.956)	0	0	0
31/07/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,367.0000	2,239.0000	(5.408)	0	0	0
31/07/2009	£ / R	2009/09/14	16.80	Put	Currency Future	3,853.0000	3,723.0000	(3.374)	0	0	0
31/07/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,564.0000	2,435.0000	(5.031)	0	0	0
31/07/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,496.0000	6,366.0000	(2.001)	0	0	0
31/07/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,454.0000	1,332.0000	(8.391)	0	0	0
31/07/2009	£ / R	2009/09/14	15.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/07/2009	£ / R	2009/09/14	13.00	Call	Currency Future	319.0000	379.0000	18.809	0	0	0
31/07/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,122.0000	1,995.0000	(5.985)	0	0	0
31/07/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,662.0000	2,534.0000	(4.808)	0	0	0
31/07/2009	£ / R	2009/09/14	17.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	14.35	Call	Currency Future	59.0000	68.0000	15.254	0	0	0
31/07/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,860.0000	2,731.0000	(4.510)	0	0	0
31/07/2009	£ / R	2009/09/14	13.45	Put	Currency Future	674.0000	573.0000	(14.985)	0	0	0
31/07/2009	£ / R	2009/09/14	13.15	Put	Currency Future	458.0000	371.0000	(18.996)	0	0	0
31/07/2009	£ / R	2009/09/14	15.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
31/07/2009	£ / R	2009/09/14	13.45	Call	Currency Future	180.0000	209.0000	16.111	0	0	0
31/07/2009	£ / R	2009/09/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	13.35	Put	Currency Future	599.0000	502.0000	(16.194)	0	0	0
31/07/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,157.0000	3,028.0000	(4.086)	0	0	0
31/07/2009	£ / R	2009/09/14	13.80	Put	Currency Future	960.0000	848.0000	(11.667)	0	0	0
31/07/2009	£ / R	2009/09/14	11.45	Call	Currency Future	1,534.0000	1,661.0000	8.279	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/09/14	16.00	Put	Currency Future	3,058.0000	2,929.0000	(4.218)	0	0	0
31/07/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,046.0000	932.0000	(10.899)	0	0	0
31/07/2009	£ / R 2009/09/14	14.70	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
31/07/2009	£ / R 2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	13.80	Call	Currency Future	116.0000	133.0000	14.655	0	0	0
31/07/2009	£ / R 2009/09/14	13.70	Put	Currency Future	875.0000	766.0000	(12.457)	0	0	0
31/07/2009	£ / R 2009/09/14	13.15	Call	Currency Future	264.0000	307.0000	16.288	0	0	0
31/07/2009	£ / R 2009/09/14	14.90	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
31/07/2009	£ / R 2009/09/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	13.35	Put	Currency Future	599.0000	502.0000	(16.194)	0	0	0
31/07/2009	£ / R 2009/09/14	13.70	Call	Currency Future	131.0000	152.0000	16.031	0	0	0
31/07/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,784.0000	1,659.0000	(7.007)	0	0	0
31/07/2009	£ / R 2009/09/14	12.30	Put	Currency Future	108.0000	81.0000	(25.000)	0	0	0
31/07/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,976.0000	1,851.0000	(6.326)	0	0	0
31/07/2009	£ / R 2009/09/14	17.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	15.05	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
31/07/2009	£ / R 2009/09/14	17.30	Put	Currency Future	4,351.0000	4,221.0000	(2.988)	0	0	0
31/07/2009	£ / R 2009/09/14	19.30	Put	Currency Future	6,346.0000	6,216.0000	(2.049)	0	0	0
31/07/2009	£ / R 2009/09/14	15.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
31/07/2009	£ / R 2009/09/14	13.65	Put	Currency Future	834.0000	726.0000	(12.950)	0	0	0
31/07/2009	£ / R 2009/09/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	8.80	Call	Currency Future	4,156.0000	4,286.0000	3.128	0	0	0
31/07/2009	£ / R 2009/09/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	8.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	£ / R 2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	18.80	Put	Currency Future	5,847.0000	5,717.0000	(2.223)	0	0	0
31/07/2009	£ / R 2009/09/14	20.80	Put	Currency Future	7,845.0000	7,715.0000	(1.657)	0	0	0
31/07/2009	£ / R 2009/09/14	13.40	Call	Currency Future	192.0000	223.0000	16.146	0	0	0
31/07/2009	£ / R 2009/09/14	13.40	Put	Currency Future	636.0000	537.0000	(15.566)	0	0	0
31/07/2009	£ / R 2009/09/14	13.65	Call	Currency Future	140.0000	162.0000	15.714	0	0	0
31/07/2009	£ / R 2009/09/14	18.95	Put	Currency Future	5,996.0000	5,866.0000	(2.168)	0	0	0
31/07/2009	£ / R 2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	20.95	Put	Currency Future	7,995.0000	7,865.0000	(1.626)	0	0	0
31/07/2009	£ / R 2009/09/14	16.95	Put	Currency Future	4,003.0000	3,873.0000	(3.248)	0	0	0
31/07/2009	£ / R 2009/09/14	16.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	£ / R 2009/09/14	11.95	Put	Currency Future	50.0000	43.0000	(14.000)	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
31/07/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,056.0000	1,179.0000	11.648	0	0	0
31/07/2009	£ / R	2009/09/14	9.20	Call	Currency Future	3,757.0000	3,887.0000	3.460	0	0	0
31/07/2009	£ / R	2009/09/14	9.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	10.20	Call	Currency Future	2,762.0000	2,891.0000	4.671	0	0	0
31/07/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	19.20	Put	Currency Future	6,246.0000	6,116.0000	(2.081)	0	0	0
31/07/2009	£ / R	2009/09/14	12.20	Put	Currency Future	88.0000	65.0000	(26.136)	0	0	0
31/07/2009	£ / R	2009/09/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	17.20	Put	Currency Future	4,251.0000	4,122.0000	(3.035)	0	0	0
31/07/2009	£ / R	2009/09/14	17.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	10.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/07/2009	£ / R	2009/09/14	21.20	Put	Currency Future	8,245.0000	8,115.0000	(1.577)	0	0	0
31/07/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,007.0000	4,136.0000	3.219	0	0	0
31/07/2009	£ / R	2009/09/14	11.20	Call	Currency Future	1,778.0000	1,905.0000	7.143	0	0	0
31/07/2009	£ / R	2009/09/14	9.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	11.20	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
31/07/2009	£ / R	2009/09/14	12.20	Call	Currency Future	844.0000	951.0000	12.678	0	0	0
31/07/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,010.0000	3,139.0000	4.286	0	0	0
31/07/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,023.0000	2,150.0000	6.278	0	0	0
31/07/2009	£ / R	2009/09/14	10.95	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
31/07/2009	£ / R	2009/09/14	10.05	Call	Currency Future	2,911.0000	3,040.0000	4.431	0	0	0
31/07/2009	£ / R	2009/09/14	9.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	9.05	Call	Currency Future	3,907.0000	4,037.0000	3.327	0	0	0
31/07/2009	£ / R	2009/09/14	10.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	£ / R	2009/09/14	11.05	Call	Currency Future	1,925.0000	2,052.0000	6.597	0	0	0
31/07/2009	£ / R	2009/09/14	12.05	Call	Currency Future	969.0000	1,085.0000	11.971	0	0	0
31/07/2009	£ / R	2009/09/14	17.05	Put	Currency Future	4,102.0000	3,972.0000	(3.169)	0	0	0
31/07/2009	£ / R	2009/09/14	17.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	12.05	Put	Currency Future	63.0000	49.0000	(22.222)	0	0	0
31/07/2009	£ / R	2009/09/14	11.05	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
31/07/2009	£ / R	2009/09/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	19.05	Put	Currency Future	6,096.0000	5,966.0000	(2.133)	0	0	0
31/07/2009	£ / R	2009/09/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R	2009/09/14	21.05	Put	Currency Future	8,095.0000	7,965.0000	(1.606)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/12/14			Currency Future	13.1772	13.3093	1.002	0.0000	0.0000	14,363
31/07/2009	£ / R	2009/12/14	10.00	Call	Currency Future	3,203.0000	3,333.0000	4.059	0	0	0
31/07/2009	£ / R	2009/12/14	14.35	Call	Currency Future	288.0000	313.0000	8.681	0	0	0
31/07/2009	£ / R	2009/12/14	10.05	Call	Currency Future	3,154.0000	3,284.0000	4.122	0	0	0
31/07/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,111.0000	1,994.0000	(5.542)	0	0	0
31/07/2009	£ / R	2009/12/14	12.65	Put	Currency Future	344.0000	294.0000	(14.535)	0	0	0
31/07/2009	£ / R	2009/12/14	19.50	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/07/2009	£ / R	2009/12/14	18.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
31/07/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,591.0000	6,460.0000	(1.988)	0	0	0
31/07/2009	£ / R	2009/12/14	9.55	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/07/2009	£ / R	2009/12/14	10.00	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
31/07/2009	£ / R	2009/12/14	15.10	Call	Currency Future	188.0000	203.0000	7.979	0	0	0
31/07/2009	£ / R	2009/12/14	12.65	Call	Currency Future	872.0000	953.0000	9.289	0	0	0
31/07/2009	£ / R	2009/12/14	13.00	Call	Currency Future	686.0000	753.0000	9.767	0	0	0
31/07/2009	£ / R	2009/12/14	17.50	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
31/07/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,165.0000	4,037.0000	(3.073)	0	0	0
31/07/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,581.0000	8,450.0000	(1.527)	0	0	0
31/07/2009	£ / R	2009/12/14	12.90	Call	Currency Future	736.0000	807.0000	9.647	0	0	0
31/07/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,328.0000	5,460.0000	2.477	0	0	0
31/07/2009	£ / R	2009/12/14	10.55	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
31/07/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,327.0000	1,440.0000	8.515	0	0	0
31/07/2009	£ / R	2009/12/14	15.20	Call	Currency Future	179.0000	193.0000	7.821	0	0	0
31/07/2009	£ / R	2009/12/14	15.65	Call	Currency Future	130.0000	143.0000	10.000	0	0	0
31/07/2009	£ / R	2009/12/14	14.60	Call	Currency Future	248.0000	270.0000	8.871	0	0	0
31/07/2009	£ / R	2009/12/14	11.50	Put	Currency Future	85.0000	75.0000	(11.765)	0	0	0
31/07/2009	£ / R	2009/12/14	20.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
31/07/2009	£ / R	2009/12/14	21.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	458.0000	397.0000	(13.319)	0	0	0
31/07/2009	£ / R	2009/12/14	11.00	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
31/07/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,021.0000	1,906.0000	(5.690)	0	0	0
31/07/2009	£ / R	2009/12/14	11.65	Put	Currency Future	101.0000	89.0000	(11.881)	0	0	0
31/07/2009	£ / R	2009/12/14	14.55	Call	Currency Future	256.0000	278.0000	8.594	0	0	0
31/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,140.0000	1,042.0000	(8.596)	0	0	0
31/07/2009	£ / R	2009/12/14	11.50	Call	Currency Future	1,762.0000	1,885.0000	6.981	0	0	0
31/07/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,138.0000	7,007.0000	(1.835)	0	0	0
31/07/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,935.0000	7,804.0000	(1.651)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/12/14	12.00	Put	Currency Future	150.0000	130.0000	(13.333)	0	0	0
31/07/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,845.0000	1,731.0000	(6.179)	0	0	0
31/07/2009	£ / R	2009/12/14	9.65	Call	Currency Future	3,546.0000	3,677.0000	3.694	0	0	0
31/07/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,298.0000	1,195.0000	(7.935)	0	0	0
31/07/2009	£ / R	2009/12/14	10.50	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
31/07/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,648.0000	5,517.0000	(2.319)	0	0	0
31/07/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,229.0000	2,358.0000	5.787	0	0	0
31/07/2009	£ / R	2009/12/14	14.80	Call	Currency Future	222.0000	240.0000	8.108	0	0	0
31/07/2009	£ / R	2009/12/14	10.65	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
31/07/2009	£ / R	2009/12/14	14.15	Call	Currency Future	325.0000	354.0000	8.923	0	0	0
31/07/2009	£ / R	2009/12/14	13.95	Call	Currency Future	368.0000	401.0000	8.967	0	0	0
31/07/2009	£ / R	2009/12/14	12.50	Call	Currency Future	962.0000	1,050.0000	9.148	0	0	0
31/07/2009	£ / R	2009/12/14	19.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/07/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,184.0000	8,053.0000	(1.601)	0	0	0
31/07/2009	£ / R	2009/12/14	13.40	Call	Currency Future	523.0000	572.0000	9.369	0	0	0
31/07/2009	£ / R	2009/12/14	17.00	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
31/07/2009	£ / R	2009/12/14	15.00	Call	Currency Future	199.0000	215.0000	8.040	0	0	0
31/07/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,603.0000	2,484.0000	(4.572)	0	0	0
31/07/2009	£ / R	2009/12/14	12.50	Put	Currency Future	285.0000	240.0000	(15.789)	0	0	0
31/07/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,489.0000	3,365.0000	(3.554)	0	0	0
31/07/2009	£ / R	2009/12/14	19.05	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
31/07/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,757.0000	1,645.0000	(6.375)	0	0	0
31/07/2009	£ / R	2009/12/14	9.65	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
31/07/2009	£ / R	2009/12/14	13.00	Put	Currency Future	509.0000	444.0000	(12.770)	0	0	0
31/07/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,361.0000	4,233.0000	(2.935)	0	0	0
31/07/2009	£ / R	2009/12/14	17.30	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
31/07/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,608.0000	4,479.0000	(2.799)	0	0	0
31/07/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,899.0000	2,023.0000	6.530	0	0	0
31/07/2009	£ / R	2009/12/14	13.40	Put	Currency Future	746.0000	662.0000	(11.260)	0	0	0
31/07/2009	£ / R	2009/12/14	19.00	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
31/07/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,201.0000	2,083.0000	(5.361)	0	0	0
31/07/2009	£ / R	2009/12/14	10.65	Call	Currency Future	2,568.0000	2,698.0000	5.062	0	0	0
31/07/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,467.0000	2,350.0000	(4.743)	0	0	0
31/07/2009	£ / R	2009/12/14	15.80	Call	Currency Future	117.0000	129.0000	10.256	0	0	0
31/07/2009	£ / R	2009/12/14	9.75	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
31/07/2009	£ / R	2009/12/14	18.10	Call	Currency Future	31.0000	34.0000	9.677	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,921.0000	3,795.0000	(3.213)	0	0	0
31/07/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,557.0000	2,439.0000	(4.615)	0	0	0
31/07/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,628.0000	1,748.0000	7.371	0	0	0
31/07/2009	£ / R	2009/12/14	13.90	Call	Currency Future	379.0000	414.0000	9.235	0	0	0
31/07/2009	£ / R	2009/12/14	15.50	Call	Currency Future	144.0000	159.0000	10.417	0	0	0
31/07/2009	£ / R	2009/12/14	12.80	Put	Currency Future	411.0000	354.0000	(13.869)	0	0	0
31/07/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,694.0000	2,574.0000	(4.454)	0	0	0
31/07/2009	£ / R	2009/12/14	17.35	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
31/07/2009	£ / R	2009/12/14	19.60	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/07/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,717.0000	1,839.0000	7.105	0	0	0
31/07/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,691.0000	6,560.0000	(1.958)	0	0	0
31/07/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,461.0000	1,354.0000	(7.324)	0	0	0
31/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,066.0000	1,950.0000	(5.615)	0	0	0
31/07/2009	£ / R	2009/12/14	17.65	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
31/07/2009	£ / R	2009/12/14	19.50	Put	Currency Future	6,343.0000	6,212.0000	(2.065)	0	0	0
31/07/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,879.0000	5,011.0000	2.705	0	0	0
31/07/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,471.0000	2,600.0000	5.221	0	0	0
31/07/2009	£ / R	2009/12/14	10.35	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
31/07/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,954.0000	4,824.0000	(2.624)	0	0	0
31/07/2009	£ / R	2009/12/14	18.35	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
31/07/2009	£ / R	2009/12/14	10.05	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
31/07/2009	£ / R	2009/12/14	19.70	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/07/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	£ / R	2009/12/14	10.75	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
31/07/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,861.0000	2,991.0000	4.544	0	0	0
31/07/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,442.0000	6,311.0000	(2.034)	0	0	0
31/07/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,201.0000	5,071.0000	(2.500)	0	0	0
31/07/2009	£ / R	2009/12/14	11.05	Call	Currency Future	2,181.0000	2,310.0000	5.915	0	0	0
31/07/2009	£ / R	2009/12/14	15.60	Call	Currency Future	134.0000	148.0000	10.448	0	0	0
31/07/2009	£ / R	2009/12/14	19.65	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
31/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	183.0000	198.0000	8.197	0	0	0
31/07/2009	£ / R	2009/12/14	13.05	Call	Currency Future	663.0000	728.0000	9.804	0	0	0
31/07/2009	£ / R	2009/12/14	13.85	Call	Currency Future	391.0000	427.0000	9.207	0	0	0
31/07/2009	£ / R	2009/12/14	21.50	Put	Currency Future	8,333.0000	8,201.0000	(1.584)	0	0	0
31/07/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,739.0000	2,620.0000	(4.345)	0	0	0
31/07/2009	£ / R	2009/12/14	17.75	Call	Currency Future	35.0000	38.0000	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
31/07/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,578.0000	5,710.0000	2.366	0	0	0
31/07/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,665.0000	2,795.0000	4.878	0	0	0
31/07/2009	£ / R	2009/12/14	21.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,059.0000	1,153.0000	8.876	0	0	0
31/07/2009	£ / R	2009/12/14	17.05	Call	Currency Future	48.0000	55.0000	14.583	0	0	0
31/07/2009	£ / R	2009/12/14	17.70	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
31/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,156.0000	2,039.0000	(5.427)	0	0	0
31/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	813.0000	726.0000	(10.701)	0	0	0
31/07/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,399.0000	3,529.0000	3.825	0	0	0
31/07/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,541.0000	1,659.0000	7.657	0	0	0
31/07/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,088.0000	4,218.0000	3.180	0	0	0
31/07/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,644.0000	3,775.0000	3.595	0	0	0
31/07/2009	£ / R	2009/12/14	10.85	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
31/07/2009	£ / R	2009/12/14	11.05	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
31/07/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,559.0000	4,430.0000	(2.830)	0	0	0
31/07/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,671.0000	1,560.0000	(6.643)	0	0	0
31/07/2009	£ / R	2009/12/14	13.30	Put	Currency Future	681.0000	601.0000	(11.747)	0	0	0
31/07/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,944.0000	2,069.0000	6.430	0	0	0
31/07/2009	£ / R	2009/12/14	11.75	Put	Currency Future	113.0000	99.0000	(12.389)	0	0	0
31/07/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,244.0000	1,355.0000	8.923	0	0	0
31/07/2009	£ / R	2009/12/14	19.10	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
31/07/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,374.0000	2,503.0000	5.434	0	0	0
31/07/2009	£ / R	2009/12/14	12.05	Put	Currency Future	158.0000	138.0000	(12.658)	0	0	0
31/07/2009	£ / R	2009/12/14	10.20	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
31/07/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,648.0000	2,529.0000	(4.494)	0	0	0
31/07/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,258.0000	1,156.0000	(8.108)	0	0	0
31/07/2009	£ / R	2009/12/14	13.30	Call	Currency Future	558.0000	610.0000	9.319	0	0	0
31/07/2009	£ / R	2009/12/14	11.30	Put	Currency Future	67.0000	60.0000	(10.448)	0	0	0
31/07/2009	£ / R	2009/12/14	15.75	Call	Currency Future	121.0000	134.0000	10.744	0	0	0
31/07/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	£ / R	2009/12/14	12.35	Put	Currency Future	232.0000	193.0000	(16.810)	0	0	0
31/07/2009	£ / R	2009/12/14	15.05	Call	Currency Future	193.0000	209.0000	8.290	0	0	0
31/07/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,037.0000	2,165.0000	6.284	0	0	0
31/07/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,542.0000	6,411.0000	(2.002)	0	0	0
31/07/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,801.0000	1,688.0000	(6.274)	0	0	0
31/07/2009	£ / R	2009/12/14	14.10	Call	Currency Future	335.0000	365.0000	8.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/12/14	9.80	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
31/07/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,448.0000	3,578.0000	3.770	0	0	0
31/07/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,214.0000	4,086.0000	(3.037)	0	0	0
31/07/2009	£ / R 2009/12/14	10.60	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
31/07/2009	£ / R 2009/12/14	15.35	Call	Currency Future	161.0000	177.0000	9.938	0	0	0
31/07/2009	£ / R 2009/12/14	12.05	Call	Currency Future	1,285.0000	1,397.0000	8.716	0	0	0
31/07/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,531.0000	8,400.0000	(1.536)	0	0	0
31/07/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,714.0000	1,603.0000	(6.476)	0	0	0
31/07/2009	£ / R 2009/12/14	12.80	Call	Currency Future	788.0000	863.0000	9.518	0	0	0
31/07/2009	£ / R 2009/12/14	19.35	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
31/07/2009	£ / R 2009/12/14	9.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/07/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,333.0000	2,217.0000	(4.972)	0	0	0
31/07/2009	£ / R 2009/12/14	14.70	Call	Currency Future	235.0000	255.0000	8.511	0	0	0
31/07/2009	£ / R 2009/12/14	11.20	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
31/07/2009	£ / R 2009/12/14	14.75	Call	Currency Future	228.0000	247.0000	8.333	0	0	0
31/07/2009	£ / R 2009/12/14	11.35	Put	Currency Future	71.0000	64.0000	(9.859)	0	0	0
31/07/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,617.0000	2,746.0000	4.929	0	0	0
31/07/2009	£ / R 2009/12/14	17.00	Put	Currency Future	3,873.0000	3,747.0000	(3.253)	0	0	0
31/07/2009	£ / R 2009/12/14	14.60	Call	Currency Future	248.0000	270.0000	8.871	0	0	0
31/07/2009	£ / R 2009/12/14	12.20	Put	Currency Future	186.0000	161.0000	(13.441)	0	0	0
31/07/2009	£ / R 2009/12/14	21.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,629.0000	1,518.0000	(6.814)	0	0	0
31/07/2009	£ / R 2009/12/14	12.10	Put	Currency Future	167.0000	145.0000	(13.174)	0	0	0
31/07/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,728.0000	3,603.0000	(3.353)	0	0	0
31/07/2009	£ / R 2009/12/14	17.20	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
31/07/2009	£ / R 2009/12/14	15.70	Call	Currency Future	125.0000	138.0000	10.400	0	0	0
31/07/2009	£ / R 2009/12/14	14.65	Call	Currency Future	241.0000	262.0000	8.714	0	0	0
31/07/2009	£ / R 2009/12/14	13.40	Call	Currency Future	523.0000	572.0000	9.369	0	0	0
31/07/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,194.0000	6,063.0000	(2.115)	0	0	0
31/07/2009	£ / R 2009/12/14	16.85	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
31/07/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,338.0000	1,234.0000	(7.773)	0	0	0
31/07/2009	£ / R 2009/12/14	12.20	Call	Currency Future	1,163.0000	1,271.0000	9.286	0	0	0
31/07/2009	£ / R 2009/12/14	11.70	Put	Currency Future	107.0000	94.0000	(12.150)	0	0	0
31/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,102.0000	1,005.0000	(8.802)	0	0	0
31/07/2009	£ / R 2009/12/14	13.15	Call	Currency Future	617.0000	679.0000	10.049	0	0	0
31/07/2009	£ / R 2009/12/14	13.40	Put	Currency Future	746.0000	662.0000	(11.260)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/12/14	21.35	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	£ / R 2009/12/14	19.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,835.0000	7,704.0000	(1.672)	0	0	0
31/07/2009	£ / R 2009/12/14	9.20	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
31/07/2009	£ / R 2009/12/14	11.70	Call	Currency Future	1,584.0000	1,703.0000	7.513	0	0	0
31/07/2009	£ / R 2009/12/14	13.20	Call	Currency Future	596.0000	655.0000	9.899	0	0	0
31/07/2009	£ / R 2009/12/14	21.50	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,842.0000	3,972.0000	3.384	0	0	0
31/07/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,946.0000	5,815.0000	(2.203)	0	0	0
31/07/2009	£ / R 2009/12/14	21.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/07/2009	£ / R 2009/12/14	14.20	Call	Currency Future	315.0000	343.0000	8.889	0	0	0
31/07/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,990.0000	4,120.0000	3.258	0	0	0
31/07/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,492.0000	6,361.0000	(2.018)	0	0	0
31/07/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,027.0000	932.0000	(9.250)	0	0	0
31/07/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,847.0000	5,716.0000	(2.240)	0	0	0
31/07/2009	£ / R 2009/12/14	12.60	Put	Currency Future	324.0000	275.0000	(15.123)	0	0	0
31/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,258.0000	1,156.0000	(8.108)	0	0	0
31/07/2009	£ / R 2009/12/14	21.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	£ / R 2009/12/14	13.15	Put	Currency Future	590.0000	519.0000	(12.034)	0	0	0
31/07/2009	£ / R 2009/12/14	10.80	Call	Currency Future	2,422.0000	2,552.0000	5.367	0	0	0
31/07/2009	£ / R 2009/12/14	12.60	Call	Currency Future	901.0000	984.0000	9.212	0	0	0
31/07/2009	£ / R 2009/12/14	21.05	Put	Currency Future	7,885.0000	7,754.0000	(1.661)	0	0	0
31/07/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,482.0000	8,350.0000	(1.556)	0	0	0
31/07/2009	£ / R 2009/12/14	13.50	Call	Currency Future	490.0000	535.0000	9.184	0	0	0
31/07/2009	£ / R 2009/12/14	10.80	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
31/07/2009	£ / R 2009/12/14	12.70	Call	Currency Future	843.0000	922.0000	9.371	0	0	0
31/07/2009	£ / R 2009/12/14	21.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	335.0000	365.0000	8.955	0	0	0
31/07/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,497.0000	3,627.0000	3.717	0	0	0
31/07/2009	£ / R 2009/12/14	13.20	Put	Currency Future	619.0000	546.0000	(11.793)	0	0	0
31/07/2009	£ / R 2009/12/14	13.35	Call	Currency Future	540.0000	591.0000	9.444	0	0	0
31/07/2009	£ / R 2009/12/14	13.80	Call	Currency Future	404.0000	441.0000	9.158	0	0	0
31/07/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,497.0000	1,614.0000	7.816	0	0	0
31/07/2009	£ / R 2009/12/14	11.10	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
31/07/2009	£ / R 2009/12/14	9.00	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/07/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,671.0000	1,560.0000	(6.643)	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
31/07/2009	£ / R 2009/12/14	9.70	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
31/07/2009	£ / R 2009/12/14	10.10	Call	Currency Future	3,105.0000	3,235.0000	4.187	0	0	0
31/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	882.0000	792.0000	(10.204)	0	0	0
31/07/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,509.0000	4,381.0000	(2.839)	0	0	0
31/07/2009	£ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	459.0000	502.0000	9.368	0	0	0
31/07/2009	£ / R 2009/12/14	10.70	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
31/07/2009	£ / R 2009/12/14	16.60	Call	Currency Future	66.0000	74.0000	12.121	0	0	0
31/07/2009	£ / R 2009/12/14	10.10	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
31/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	990.0000	896.0000	(9.495)	0	0	0
31/07/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,066.0000	3,940.0000	(3.099)	0	0	0
31/07/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,519.0000	2,649.0000	5.161	0	0	0
31/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	445.0000	486.0000	9.213	0	0	0
31/07/2009	£ / R 2009/12/14	17.10	Put	Currency Future	3,970.0000	3,844.0000	(3.174)	0	0	0
31/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	417.0000	456.0000	9.353	0	0	0
31/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	431.0000	470.0000	9.049	0	0	0
31/07/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,714.0000	2,844.0000	4.790	0	0	0
31/07/2009	£ / R 2009/12/14	11.10	Call	Currency Future	2,133.0000	2,261.0000	6.001	0	0	0
31/07/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,186.0000	4,317.0000	3.129	0	0	0
31/07/2009	£ / R 2009/12/14	12.95	Call	Currency Future	710.0000	780.0000	9.859	0	0	0
31/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	917.0000	827.0000	(9.815)	0	0	0
31/07/2009	£ / R 2009/12/14	17.10	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
31/07/2009	£ / R 2009/12/14	19.20	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
31/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	562.0000	494.0000	(12.100)	0	0	0
31/07/2009	£ / R 2009/12/14	11.80	Put	Currency Future	120.0000	105.0000	(12.500)	0	0	0
31/07/2009	£ / R 2009/12/14	14.50	Call	Currency Future	263.0000	286.0000	8.745	0	0	0
31/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	640.0000	703.0000	9.844	0	0	0
31/07/2009	£ / R 2009/12/14	10.20	Call	Currency Future	3,008.0000	3,137.0000	4.289	0	0	0
31/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	953.0000	861.0000	(9.654)	0	0	0
31/07/2009	£ / R 2009/12/14	9.50	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/07/2009	£ / R 2009/12/14	13.05	Put	Currency Future	535.0000	468.0000	(12.523)	0	0	0
31/07/2009	£ / R 2009/12/14	21.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	£ / R 2009/12/14	21.85	Put	Currency Future	8,681.0000	8,549.0000	(1.521)	0	0	0
31/07/2009	£ / R 2009/12/14	19.05	Put	Currency Future	5,896.0000	5,765.0000	(2.222)	0	0	0
31/07/2009	£ / R 2009/12/14	21.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,544.0000	1,436.0000	(6.995)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,586.0000	1,477.0000	(6.873)	0	0	0
31/07/2009	£ / R 2009/12/14	13.10	Put	Currency Future	562.0000	494.0000	(12.100)	0	0	0
31/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	391.0000	427.0000	9.207	0	0	0
31/07/2009	£ / R 2009/12/14	13.10	Call	Currency Future	640.0000	703.0000	9.844	0	0	0
31/07/2009	£ / R 2009/12/14	13.70	Call	Currency Future	431.0000	470.0000	9.049	0	0	0
31/07/2009	£ / R 2009/12/14	15.85	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
31/07/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,461.0000	1,354.0000	(7.324)	0	0	0
31/07/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,888.0000	1,774.0000	(6.038)	0	0	0
31/07/2009	£ / R 2009/12/14	14.55	Call	Currency Future	256.0000	278.0000	8.594	0	0	0
31/07/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,258.0000	1,156.0000	(8.108)	0	0	0
31/07/2009	£ / R 2009/12/14	17.80	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
31/07/2009	£ / R 2009/12/14	17.85	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
31/07/2009	£ / R 2009/12/14	14.35	Call	Currency Future	288.0000	313.0000	8.681	0	0	0
31/07/2009	£ / R 2009/12/14	9.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/07/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,045.0000	5,914.0000	(2.167)	0	0	0
31/07/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,298.0000	1,195.0000	(7.935)	0	0	0
31/07/2009	£ / R 2009/12/14	13.75	Put	Currency Future	990.0000	896.0000	(9.495)	0	0	0
31/07/2009	£ / R 2009/12/14	14.10	Call	Currency Future	335.0000	365.0000	8.955	0	0	0
31/07/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,657.0000	4,528.0000	(2.770)	0	0	0
31/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,933.0000	1,818.0000	(5.949)	0	0	0
31/07/2009	£ / R 2009/12/14	13.75	Call	Currency Future	417.0000	456.0000	9.353	0	0	0
31/07/2009	£ / R 2009/12/14	10.30	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
31/07/2009	£ / R 2009/12/14	19.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
31/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	210.0000	227.0000	8.095	0	0	0
31/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,064.0000	968.0000	(9.023)	0	0	0
31/07/2009	£ / R 2009/12/14	13.70	Put	Currency Future	953.0000	861.0000	(9.654)	0	0	0
31/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,064.0000	968.0000	(9.023)	0	0	0
31/07/2009	£ / R 2009/12/14	12.30	Call	Currency Future	1,093.0000	1,189.0000	8.783	0	0	0
31/07/2009	£ / R 2009/12/14	17.85	Put	Currency Future	4,707.0000	4,578.0000	(2.741)	0	0	0
31/07/2009	£ / R 2009/12/14	9.35	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/07/2009	£ / R 2009/12/14	12.95	Put	Currency Future	483.0000	420.0000	(13.043)	0	0	0
31/07/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,629.0000	1,518.0000	(6.814)	0	0	0
31/07/2009	£ / R 2009/12/14	13.45	Call	Currency Future	506.0000	553.0000	9.289	0	0	0
31/07/2009	£ / R 2009/12/14	13.35	Put	Currency Future	713.0000	631.0000	(11.501)	0	0	0
31/07/2009	£ / R 2009/12/14	12.30	Put	Currency Future	216.0000	179.0000	(17.130)	0	0	0
31/07/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,218.0000	1,117.0000	(8.292)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/12/14	14.25	Call	Currency Future	306.0000	333.0000	8.824	0	0	0
31/07/2009	£ / R	2009/12/14	14.95	Call	Currency Future	204.0000	221.0000	8.333	0	0	0
31/07/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,694.0000	3,824.0000	3.519	0	0	0
31/07/2009	£ / R	2009/12/14	14.45	Call	Currency Future	271.0000	295.0000	8.856	0	0	0
31/07/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,977.0000	1,862.0000	(5.817)	0	0	0
31/07/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,289.0000	2,174.0000	(5.024)	0	0	0
31/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	345.0000	377.0000	9.275	0	0	0
31/07/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,378.0000	1,273.0000	(7.620)	0	0	0
31/07/2009	£ / R	2009/12/14	14.65	Call	Currency Future	241.0000	262.0000	8.714	0	0	0
31/07/2009	£ / R	2009/12/14	15.30	Call	Currency Future	166.0000	183.0000	10.241	0	0	0
31/07/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,218.0000	1,117.0000	(8.292)	0	0	0
31/07/2009	£ / R	2009/12/14	13.45	Call	Currency Future	506.0000	553.0000	9.289	0	0	0
31/07/2009	£ / R	2009/12/14	21.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	£ / R	2009/12/14	14.05	Call	Currency Future	345.0000	377.0000	9.275	0	0	0
31/07/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,502.0000	1,394.0000	(7.190)	0	0	0
31/07/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,066.0000	1,950.0000	(5.615)	0	0	0
31/07/2009	£ / R	2009/12/14	13.20	Put	Currency Future	619.0000	546.0000	(11.793)	0	0	0
31/07/2009	£ / R	2009/12/14	13.45	Put	Currency Future	779.0000	694.0000	(10.911)	0	0	0
31/07/2009	£ / R	2009/12/14	14.40	Call	Currency Future	279.0000	304.0000	8.961	0	0	0
31/07/2009	£ / R	2009/12/14	13.20	Call	Currency Future	596.0000	655.0000	9.899	0	0	0
31/07/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,035.0000	7,903.0000	(1.643)	0	0	0
31/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,179.0000	1,079.0000	(8.482)	0	0	0
31/07/2009	£ / R	2009/12/14	11.55	Put	Currency Future	90.0000	80.0000	(11.111)	0	0	0
31/07/2009	£ / R	2009/12/14	12.45	Put	Currency Future	267.0000	224.0000	(16.105)	0	0	0
31/07/2009	£ / R	2009/12/14	14.85	Call	Currency Future	216.0000	234.0000	8.333	0	0	0
31/07/2009	£ / R	2009/12/14	13.15	Call	Currency Future	617.0000	679.0000	10.049	0	0	0
31/07/2009	£ / R	2009/12/14	9.30	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/07/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,785.0000	2,665.0000	(4.309)	0	0	0
31/07/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,807.0000	1,930.0000	6.807	0	0	0
31/07/2009	£ / R	2009/12/14	12.70	Put	Currency Future	366.0000	313.0000	(14.481)	0	0	0
31/07/2009	£ / R	2009/12/14	13.15	Put	Currency Future	590.0000	519.0000	(12.034)	0	0	0
31/07/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,891.0000	4,022.0000	3.367	0	0	0
31/07/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,419.0000	1,313.0000	(7.470)	0	0	0
31/07/2009	£ / R	2009/12/14	19.80	Put	Currency Future	6,641.0000	6,510.0000	(1.973)	0	0	0
31/07/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,714.0000	1,603.0000	(6.476)	0	0	0
31/07/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,134.0000	8,003.0000	(1.611)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2009/12/14	21.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	£ / R 2009/12/14	13.90	Call	Currency Future	379.0000	414.0000	9.235	0	0	0
31/07/2009	£ / R 2009/12/14	10.30	Call	Currency Future	2,910.0000	3,040.0000	4.467	0	0	0
31/07/2009	£ / R 2009/12/14	13.65	Call	Currency Future	445.0000	486.0000	9.213	0	0	0
31/07/2009	£ / R 2009/12/14	14.15	Call	Currency Future	325.0000	354.0000	8.923	0	0	0
31/07/2009	£ / R 2009/12/14	19.30	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
31/07/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,631.0000	8,500.0000	(1.518)	0	0	0
31/07/2009	£ / R 2009/12/14	11.85	Put	Currency Future	127.0000	111.0000	(12.598)	0	0	0
31/07/2009	£ / R 2009/12/14	13.95	Call	Currency Future	368.0000	401.0000	8.967	0	0	0
31/07/2009	£ / R 2009/12/14	13.55	Call	Currency Future	474.0000	518.0000	9.283	0	0	0
31/07/2009	£ / R 2009/12/14	13.65	Put	Currency Future	917.0000	827.0000	(9.815)	0	0	0
31/07/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,350.0000	3,480.0000	3.881	0	0	0
31/07/2009	£ / R 2009/12/14	14.30	Call	Currency Future	296.0000	323.0000	9.122	0	0	0
31/07/2009	£ / R 2009/12/14	11.85	Call	Currency Future	1,454.0000	1,570.0000	7.978	0	0	0
31/07/2009	£ / R 2009/12/14	13.55	Put	Currency Future	847.0000	759.0000	(10.390)	0	0	0
31/07/2009	£ / R 2009/12/14	14.00	Call	Currency Future	356.0000	389.0000	9.270	0	0	0
31/07/2009	£ / R 2009/12/14	9.85	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/07/2009	£ / R 2009/12/14	14.40	Call	Currency Future	279.0000	304.0000	8.961	0	0	0
31/07/2009	£ / R 2009/12/14	12.55	Call	Currency Future	931.0000	1,017.0000	9.237	0	0	0
31/07/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,102.0000	1,005.0000	(8.802)	0	0	0
31/07/2009	£ / R 2009/12/14	13.45	Put	Currency Future	779.0000	694.0000	(10.911)	0	0	0
31/07/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,502.0000	1,394.0000	(7.190)	0	0	0
31/07/2009	£ / R 2009/12/14	11.45	Put	Currency Future	80.0000	71.0000	(11.250)	0	0	0
31/07/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,933.0000	1,818.0000	(5.949)	0	0	0
31/07/2009	£ / R 2009/12/14	13.60	Put	Currency Future	882.0000	792.0000	(10.204)	0	0	0
31/07/2009	£ / R 2009/12/14	12.45	Call	Currency Future	994.0000	1,083.0000	8.954	0	0	0
31/07/2009	£ / R 2009/12/14	19.30	Put	Currency Future	6,145.0000	6,014.0000	(2.132)	0	0	0
31/07/2009	£ / R 2009/12/14	13.60	Call	Currency Future	459.0000	502.0000	9.368	0	0	0
31/07/2009	£ / R 2009/12/14	15.05	Call	Currency Future	193.0000	209.0000	8.290	0	0	0
31/07/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,064.0000	968.0000	(9.023)	0	0	0
31/07/2009	£ / R 2009/12/14	10.45	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
31/07/2009	£ / R 2009/12/14	14.90	Call	Currency Future	210.0000	227.0000	8.095	0	0	0
31/07/2009	£ / R 2009/12/14	13.85	Call	Currency Future	391.0000	427.0000	9.207	0	0	0
31/07/2009	£ / R 2009/12/14	12.55	Put	Currency Future	304.0000	257.0000	(15.461)	0	0	0
31/07/2009	£ / R 2009/12/14	12.90	Call	Currency Future	736.0000	807.0000	9.647	0	0	0
31/07/2009	£ / R 2009/12/14	12.75	Call	Currency Future	815.0000	892.0000	9.448	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2009/12/14	13.60	Put	Currency Future	882.0000	792.0000	(10.204)	0	0	0
31/07/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,140.0000	1,042.0000	(8.596)	0	0	0
31/07/2009	£ / R	2009/12/14	9.45	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
31/07/2009	£ / R	2009/12/14	12.90	Put	Currency Future	458.0000	397.0000	(13.319)	0	0	0
31/07/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,137.0000	4,267.0000	3.142	0	0	0
31/07/2009	£ / R	2009/12/14	13.60	Call	Currency Future	459.0000	502.0000	9.368	0	0	0
31/07/2009	£ / R	2009/12/14	13.25	Put	Currency Future	649.0000	573.0000	(11.710)	0	0	0
31/07/2009	£ / R	2009/12/14	13.25	Call	Currency Future	577.0000	632.0000	9.532	0	0	0
31/07/2009	£ / R	2009/12/14	12.85	Put	Currency Future	434.0000	375.0000	(13.594)	0	0	0
31/07/2009	£ / R	2009/12/14	12.75	Put	Currency Future	388.0000	333.0000	(14.175)	0	0	0
31/07/2009	£ / R	2009/12/14	13.50	Call	Currency Future	490.0000	535.0000	9.184	0	0	0
31/07/2009	£ / R	2009/12/14	13.50	Put	Currency Future	813.0000	726.0000	(10.701)	0	0	0
31/07/2009	£ / R	2009/12/14	13.35	Call	Currency Future	540.0000	591.0000	9.444	0	0	0
31/07/2009	£ / R	2009/12/14	13.35	Put	Currency Future	713.0000	631.0000	(11.501)	0	0	0
31/07/2009	£ / R	2009/12/14	12.85	Call	Currency Future	761.0000	835.0000	9.724	0	0	0
31/07/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,763.0000	2,893.0000	4.705	0	0	0
31/07/2009	£ / R	2009/12/14	15.45	Call	Currency Future	150.0000	165.0000	10.000	0	0	0
31/07/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,743.0000	3,874.0000	3.500	0	0	0
31/07/2009	£ / R	2009/12/14	14.00	Call	Currency Future	356.0000	389.0000	9.270	0	0	0
31/07/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,179.0000	1,079.0000	(8.482)	0	0	0
31/07/2009	£ / R	2009/12/14	15.45	Put	Currency Future	2,422.0000	2,305.0000	(4.831)	0	0	0
31/07/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,293.0000	6,163.0000	(2.066)	0	0	0
31/07/2009	£ / R	2009/12/14	17.45	Put	Currency Future	4,312.0000	4,184.0000	(2.968)	0	0	0
31/07/2009	£ / R	2009/12/14	21.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	£ / R	2009/12/14	19.45	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
31/07/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,283.0000	8,152.0000	(1.582)	0	0	0
31/07/2009	£ / R	2009/12/14	17.45	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
31/07/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,382.0000	8,251.0000	(1.563)	0	0	0
31/07/2009	£ / R	2009/12/14	19.55	Put	Currency Future	6,393.0000	6,262.0000	(2.049)	0	0	0
31/07/2009	£ / R	2009/12/14	15.55	Call	Currency Future	139.0000	154.0000	10.791	0	0	0
31/07/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,512.0000	2,394.0000	(4.697)	0	0	0
31/07/2009	£ / R	2009/12/14	17.55	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
31/07/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,411.0000	4,282.0000	(2.925)	0	0	0
31/07/2009	£ / R	2009/12/14	19.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
31/07/2009	£ / R	2009/12/14	21.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	£ / R	2009/12/14	21.15	Call	Currency Future	12.0000	13.0000	8.333	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
31/07/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,996.0000	5,865.0000	(2.185)	0	0	0
31/07/2009	£ / R	2009/12/14	19.15	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
31/07/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,084.0000	7,953.0000	(1.620)	0	0	0
31/07/2009	£ / R	2009/12/14	21.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,095.0000	5,964.0000	(2.149)	0	0	0
31/07/2009	£ / R	2009/12/14	19.25	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
31/07/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,116.0000	3,989.0000	(3.086)	0	0	0
31/07/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,959.0000	3,088.0000	4.360	0	0	0
31/07/2009	£ / R	2009/12/14	9.25	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/07/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,940.0000	4,071.0000	3.325	0	0	0
31/07/2009	£ / R	2009/12/14	10.25	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
31/07/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,991.0000	2,117.0000	6.328	0	0	0
31/07/2009	£ / R	2009/12/14	11.25	Put	Currency Future	63.0000	58.0000	(7.937)	0	0	0
31/07/2009	£ / R	2009/12/14	12.25	Call	Currency Future	1,128.0000	1,229.0000	8.954	0	0	0
31/07/2009	£ / R	2009/12/14	17.25	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
31/07/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,018.0000	3,892.0000	(3.136)	0	0	0
31/07/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,245.0000	2,128.0000	(5.212)	0	0	0
31/07/2009	£ / R	2009/12/14	12.25	Put	Currency Future	201.0000	170.0000	(15.423)	0	0	0
31/07/2009	£ / R	2009/12/14	15.25	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
31/07/2009	£ / R	2009/12/14	17.15	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
31/07/2009	£ / R	2009/12/14	21.15	Put	Currency Future	7,985.0000	7,853.0000	(1.653)	0	0	0
31/07/2009	£ / R	2009/12/14	15.15	Call	Currency Future	183.0000	198.0000	8.197	0	0	0
31/07/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,156.0000	2,039.0000	(5.427)	0	0	0
31/07/2009	£ / R	2009/12/14	9.15	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
31/07/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,039.0000	4,169.0000	3.219	0	0	0
31/07/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,056.0000	3,186.0000	4.254	0	0	0
31/07/2009	£ / R	2009/12/14	11.15	Call	Currency Future	2,085.0000	2,213.0000	6.139	0	0	0
31/07/2009	£ / R	2009/12/14	10.15	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
31/07/2009	£ / R	2009/12/14	11.15	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
31/07/2009	£ / R	2009/12/14	12.15	Put	Currency Future	176.0000	153.0000	(13.068)	0	0	0
31/07/2009	£ / R	2009/12/14	12.15	Call	Currency Future	1,203.0000	1,312.0000	9.061	0	0	0
31/07/2009	£ / R	2010/03/15			Currency Future	13.3957	13.5304	1.006	13.3900	13.3900	58
31/07/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,380.0000	2,266.0000	(4.790)	0	0	0
31/07/2009	£ / R	2010/03/15	17.90	Call	Currency Future	119.0000	128.0000	7.563	0	0	0
31/07/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,213.0000	6,082.0000	(2.108)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/03/15	11.05	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
31/07/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,261.0000	6,130.0000	(2.092)	0	0	0
31/07/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,012.0000	3,887.0000	(3.116)	0	0	0
31/07/2009	£ / R	2010/03/15	19.45	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
31/07/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,684.0000	3,560.0000	(3.366)	0	0	0
31/07/2009	£ / R	2010/03/15	21.55	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
31/07/2009	£ / R	2010/03/15	17.25	Call	Currency Future	158.0000	167.0000	5.696	0	0	0
31/07/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,201.0000	4,075.0000	(2.999)	0	0	0
31/07/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,624.0000	4,498.0000	(2.725)	0	0	0
31/07/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,179.0000	8,047.0000	(1.614)	0	0	0
31/07/2009	£ / R	2010/03/15	19.25	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
31/07/2009	£ / R	2010/03/15	17.45	Call	Currency Future	146.0000	156.0000	6.849	0	0	0
31/07/2009	£ / R	2010/03/15	19.55	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
31/07/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,208.0000	2,094.0000	(5.163)	0	0	0
31/07/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,115.0000	5,984.0000	(2.142)	0	0	0
31/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	696.0000	744.0000	6.897	0	0	0
31/07/2009	£ / R	2010/03/15	21.60	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
31/07/2009	£ / R	2010/03/15	15.25	Call	Currency Future	353.0000	375.0000	6.232	0	0	0
31/07/2009	£ / R	2010/03/15	13.25	Put	Currency Future	720.0000	648.0000	(10.000)	0	0	0
31/07/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,034.0000	946.0000	(8.511)	0	0	0
31/07/2009	£ / R	2010/03/15	12.25	Put	Currency Future	276.0000	240.0000	(13.043)	0	0	0
31/07/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,081.0000	7,948.0000	(1.646)	0	0	0
31/07/2009	£ / R	2010/03/15	16.90	Call	Currency Future	180.0000	191.0000	6.111	0	0	0
31/07/2009	£ / R	2010/03/15	13.25	Call	Currency Future	866.0000	928.0000	7.159	0	0	0
31/07/2009	£ / R	2010/03/15	13.55	Put	Currency Future	902.0000	819.0000	(9.202)	0	0	0
31/07/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,969.0000	5,839.0000	(2.178)	0	0	0
31/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,001.0000	914.0000	(8.691)	0	0	0
31/07/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,391.0000	3,522.0000	3.863	0	0	0
31/07/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,421.0000	1,520.0000	6.967	0	0	0
31/07/2009	£ / R	2010/03/15	21.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
31/07/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,773.0000	2,656.0000	(4.219)	0	0	0
31/07/2009	£ / R	2010/03/15	19.30	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
31/07/2009	£ / R	2010/03/15	15.20	Call	Currency Future	361.0000	382.0000	5.817	0	0	0
31/07/2009	£ / R	2010/03/15	13.55	Call	Currency Future	748.0000	799.0000	6.818	0	0	0
31/07/2009	£ / R	2010/03/15	12.20	Put	Currency Future	261.0000	227.0000	(13.027)	0	0	0
31/07/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,553.0000	2,438.0000	(4.505)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2010/03/15	15.45	Call	Currency Future	326.0000	346.0000	6.135	0	0	0
31/07/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,912.0000	1,802.0000	(5.753)	0	0	0
31/07/2009	£ / R 2010/03/15	10.05	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
31/07/2009	£ / R 2010/03/15	21.30	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
31/07/2009	£ / R 2010/03/15	12.20	Call	Currency Future	1,457.0000	1,557.0000	6.863	0	0	0
31/07/2009	£ / R 2010/03/15	13.20	Put	Currency Future	692.0000	621.0000	(10.260)	0	0	0
31/07/2009	£ / R 2010/03/15	11.05	Call	Currency Future	2,425.0000	2,555.0000	5.361	0	0	0
31/07/2009	£ / R 2010/03/15	21.30	Put	Currency Future	7,932.0000	7,800.0000	(1.664)	0	0	0
31/07/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,165.0000	2,052.0000	(5.219)	0	0	0
31/07/2009	£ / R 2010/03/15	17.65	Call	Currency Future	134.0000	143.0000	6.716	0	0	0
31/07/2009	£ / R 2010/03/15	12.45	Put	Currency Future	340.0000	297.0000	(12.647)	0	0	0
31/07/2009	£ / R 2010/03/15	17.20	Call	Currency Future	161.0000	170.0000	5.590	0	0	0
31/07/2009	£ / R 2010/03/15	17.65	Put	Currency Future	4,388.0000	4,263.0000	(2.849)	0	0	0
31/07/2009	£ / R 2010/03/15	10.45	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
31/07/2009	£ / R 2010/03/15	13.35	Call	Currency Future	824.0000	883.0000	7.160	0	0	0
31/07/2009	£ / R 2010/03/15	12.05	Call	Currency Future	1,567.0000	1,672.0000	6.701	0	0	0
31/07/2009	£ / R 2010/03/15	17.20	Put	Currency Future	3,965.0000	3,840.0000	(3.153)	0	0	0
31/07/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,452.0000	3,330.0000	(3.534)	0	0	0
31/07/2009	£ / R 2010/03/15	11.45	Put	Currency Future	104.0000	95.0000	(8.654)	0	0	0
31/07/2009	£ / R 2010/03/15	13.95	Call	Currency Future	619.0000	661.0000	6.785	0	0	0
31/07/2009	£ / R 2010/03/15	21.20	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
31/07/2009	£ / R 2010/03/15	19.95	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
31/07/2009	£ / R 2010/03/15	19.20	Put	Currency Future	5,872.0000	5,742.0000	(2.214)	0	0	0
31/07/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,603.0000	6,472.0000	(1.984)	0	0	0
31/07/2009	£ / R 2010/03/15	19.60	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
31/07/2009	£ / R 2010/03/15	19.20	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
31/07/2009	£ / R 2010/03/15	12.45	Call	Currency Future	1,286.0000	1,377.0000	7.076	0	0	0
31/07/2009	£ / R 2010/03/15	15.90	Call	Currency Future	269.0000	286.0000	6.320	0	0	0
31/07/2009	£ / R 2010/03/15	13.20	Call	Currency Future	888.0000	951.0000	7.095	0	0	0
31/07/2009	£ / R 2010/03/15	13.60	Put	Currency Future	934.0000	850.0000	(8.994)	0	0	0
31/07/2009	£ / R 2010/03/15	21.95	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
31/07/2009	£ / R 2010/03/15	11.20	Put	Currency Future	87.0000	82.0000	(5.747)	0	0	0
31/07/2009	£ / R 2010/03/15	11.25	Put	Currency Future	89.0000	84.0000	(5.618)	0	0	0
31/07/2009	£ / R 2010/03/15	13.35	Put	Currency Future	778.0000	703.0000	(9.640)	0	0	0
31/07/2009	£ / R 2010/03/15	19.75	Put	Currency Future	6,408.0000	6,277.0000	(2.044)	0	0	0
31/07/2009	£ / R 2010/03/15	16.65	Call	Currency Future	198.0000	210.0000	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
31/07/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,235.0000	2,365.0000	5.817	0	0	0
31/07/2009	£ / R	2010/03/15	13.60	Call	Currency Future	730.0000	780.0000	6.849	0	0	0
31/07/2009	£ / R	2010/03/15	19.75	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
31/07/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,282.0000	2,412.0000	5.697	0	0	0
31/07/2009	£ / R	2010/03/15	10.25	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
31/07/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,377.0000	8,244.0000	(1.588)	0	0	0
31/07/2009	£ / R	2010/03/15	21.85	Put	Currency Future	8,475.0000	8,343.0000	(1.558)	0	0	0
31/07/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,245.0000	3,376.0000	4.037	0	0	0
31/07/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,682.0000	1,790.0000	6.421	0	0	0
31/07/2009	£ / R	2010/03/15	21.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
31/07/2009	£ / R	2010/03/15	21.85	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
31/07/2009	£ / R	2010/03/15	14.90	Call	Currency Future	407.0000	433.0000	6.388	0	0	0
31/07/2009	£ / R	2010/03/15	19.90	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
31/07/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,174.0000	1,081.0000	(7.922)	0	0	0
31/07/2009	£ / R	2010/03/15	21.90	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
31/07/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,574.0000	8,442.0000	(1.540)	0	0	0
31/07/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,229.0000	8,096.0000	(1.616)	0	0	0
31/07/2009	£ / R	2010/03/15	13.50	Call	Currency Future	766.0000	819.0000	6.919	0	0	0
31/07/2009	£ / R	2010/03/15	10.90	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
31/07/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,554.0000	6,423.0000	(1.999)	0	0	0
31/07/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,673.0000	8,540.0000	(1.533)	0	0	0
31/07/2009	£ / R	2010/03/15	13.50	Put	Currency Future	870.0000	789.0000	(9.310)	0	0	0
31/07/2009	£ / R	2010/03/15	11.90	Put	Currency Future	186.0000	160.0000	(13.978)	0	0	0
31/07/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,505.0000	6,374.0000	(2.014)	0	0	0
31/07/2009	£ / R	2010/03/15	22.05	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
31/07/2009	£ / R	2010/03/15	9.90	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
31/07/2009	£ / R	2010/03/15	19.85	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
31/07/2009	£ / R	2010/03/15	13.05	Put	Currency Future	611.0000	545.0000	(10.802)	0	0	0
31/07/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,569.0000	2,699.0000	5.060	0	0	0
31/07/2009	£ / R	2010/03/15	13.05	Call	Currency Future	957.0000	1,025.0000	7.106	0	0	0
31/07/2009	£ / R	2010/03/15	9.20	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
31/07/2009	£ / R	2010/03/15	12.05	Put	Currency Future	222.0000	191.0000	(13.964)	0	0	0
31/07/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,218.0000	4,349.0000	3.106	0	0	0
31/07/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,748.0000	1,641.0000	(6.121)	0	0	0
31/07/2009	£ / R	2010/03/15	9.90	Call	Currency Future	3,537.0000	3,669.0000	3.732	0	0	0
31/07/2009	£ / R	2010/03/15	16.05	Call	Currency Future	252.0000	269.0000	6.746	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,001.0000	914.0000	(8.691)	0	0	0
31/07/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,907.0000	2,788.0000	(4.094)	0	0	0
31/07/2009	£ / R	2010/03/15	10.20	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
31/07/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,196.0000	3,328.0000	4.130	0	0	0
31/07/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,103.0000	1,013.0000	(8.160)	0	0	0
31/07/2009	£ / R	2010/03/15	18.05	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
31/07/2009	£ / R	2010/03/15	9.25	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
31/07/2009	£ / R	2010/03/15	13.40	Put	Currency Future	808.0000	731.0000	(9.530)	0	0	0
31/07/2009	£ / R	2010/03/15	13.70	Call	Currency Future	696.0000	744.0000	6.897	0	0	0
31/07/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,246.0000	1,151.0000	(7.624)	0	0	0
31/07/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,701.0000	6,570.0000	(1.955)	0	0	0
31/07/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,883.0000	7,750.0000	(1.687)	0	0	0
31/07/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,170.0000	4,301.0000	3.141	0	0	0
31/07/2009	£ / R	2010/03/15	13.40	Call	Currency Future	803.0000	861.0000	7.223	0	0	0
31/07/2009	£ / R	2010/03/15	13.85	Call	Currency Future	649.0000	693.0000	6.780	0	0	0
31/07/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,525.0000	8,392.0000	(1.560)	0	0	0
31/07/2009	£ / R	2010/03/15	20.05	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
31/07/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,074.0000	4,204.0000	3.191	0	0	0
31/07/2009	£ / R	2010/03/15	12.90	Put	Currency Future	536.0000	473.0000	(11.754)	0	0	0
31/07/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,766.0000	4,639.0000	(2.665)	0	0	0
31/07/2009	£ / R	2010/03/15	9.30	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
31/07/2009	£ / R	2010/03/15	14.70	Call	Currency Future	443.0000	472.0000	6.546	475	475	11,630
31/07/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,069.0000	979.0000	(8.419)	0	0	0
31/07/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,122.0000	4,252.0000	3.154	0	0	0
31/07/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,031.0000	1,104.0000	7.081	1,112	1,112	11,630
31/07/2009	£ / R	2010/03/15	13.80	Call	Currency Future	664.0000	710.0000	6.928	0	0	0
31/07/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,977.0000	4,108.0000	3.294	0	0	0
31/07/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,130.0000	7,997.0000	(1.636)	0	0	0
31/07/2009	£ / R	2010/03/15	13.45	Put	Currency Future	839.0000	760.0000	(9.416)	0	0	0
31/07/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,148.0000	3,279.0000	4.161	0	0	0
31/07/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,066.0000	5,936.0000	(2.143)	0	0	0
31/07/2009	£ / R	2010/03/15	21.25	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
31/07/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,050.0000	2,175.0000	6.098	0	0	0
31/07/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,002.0000	3,133.0000	4.364	0	0	0
31/07/2009	£ / R	2010/03/15	13.65	Put	Currency Future	967.0000	881.0000	(8.893)	0	0	0
31/07/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,187.0000	2,317.0000	5.944	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2010/03/15	10.30	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
31/07/2009	£ / R 2010/03/15	9.45	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
31/07/2009	£ / R 2010/03/15	13.65	Call	Currency Future	713.0000	762.0000	6.872	0	0	0
31/07/2009	£ / R 2010/03/15	11.30	Put	Currency Future	92.0000	87.0000	(5.435)	0	0	0
31/07/2009	£ / R 2010/03/15	16.30	Put	Currency Future	3,132.0000	3,012.0000	(3.831)	0	0	0
31/07/2009	£ / R 2010/03/15	13.30	Call	Currency Future	845.0000	905.0000	7.101	0	0	0
31/07/2009	£ / R 2010/03/15	13.45	Call	Currency Future	784.0000	840.0000	7.143	0	0	0
31/07/2009	£ / R 2010/03/15	14.05	Call	Currency Future	592.0000	631.0000	6.588	0	0	0
31/07/2009	£ / R 2010/03/15	17.30	Call	Currency Future	155.0000	164.0000	5.806	0	0	0
31/07/2009	£ / R 2010/03/15	17.30	Put	Currency Future	4,060.0000	3,934.0000	(3.103)	0	0	0
31/07/2009	£ / R 2010/03/15	13.75	Call	Currency Future	680.0000	726.0000	6.765	0	0	0
31/07/2009	£ / R 2010/03/15	16.30	Call	Currency Future	228.0000	242.0000	6.140	0	0	0
31/07/2009	£ / R 2010/03/15	21.20	Put	Currency Future	7,834.0000	7,701.0000	(1.698)	0	0	0
31/07/2009	£ / R 2010/03/15	21.40	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
31/07/2009	£ / R 2010/03/15	13.30	Put	Currency Future	749.0000	675.0000	(9.880)	0	0	0
31/07/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,721.0000	1,830.0000	6.334	0	0	0
31/07/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,641.0000	2,525.0000	(4.392)	0	0	0
31/07/2009	£ / R 2010/03/15	12.80	Put	Currency Future	488.0000	429.0000	(12.090)	0	0	0
31/07/2009	£ / R 2010/03/15	15.30	Put	Currency Future	2,251.0000	2,137.0000	(5.064)	0	0	0
31/07/2009	£ / R 2010/03/15	21.40	Put	Currency Future	8,031.0000	7,898.0000	(1.656)	0	0	0
31/07/2009	£ / R 2010/03/15	11.85	Put	Currency Future	175.0000	150.0000	(14.286)	0	0	0
31/07/2009	£ / R 2010/03/15	17.75	Call	Currency Future	128.0000	137.0000	7.031	0	0	0
31/07/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,731.0000	3,607.0000	(3.324)	0	0	0
31/07/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,545.0000	3,422.0000	(3.470)	0	0	0
31/07/2009	£ / R 2010/03/15	17.95	Call	Currency Future	117.0000	125.0000	6.838	0	0	0
31/07/2009	£ / R 2010/03/15	17.75	Put	Currency Future	4,482.0000	4,357.0000	(2.789)	0	0	0
31/07/2009	£ / R 2010/03/15	9.85	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
31/07/2009	£ / R 2010/03/15	16.75	Call	Currency Future	191.0000	202.0000	5.759	0	0	0
31/07/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,057.0000	1,131.0000	7.001	0	0	0
31/07/2009	£ / R 2010/03/15	9.65	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
31/07/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,617.0000	2,747.0000	4.968	0	0	0
31/07/2009	£ / R 2010/03/15	15.75	Call	Currency Future	286.0000	305.0000	6.643	0	0	0
31/07/2009	£ / R 2010/03/15	12.85	Put	Currency Future	512.0000	451.0000	(11.914)	0	0	0
31/07/2009	£ / R 2010/03/15	14.65	Call	Currency Future	453.0000	482.0000	6.402	0	0	0
31/07/2009	£ / R 2010/03/15	17.80	Put	Currency Future	4,529.0000	4,404.0000	(2.760)	0	0	0
31/07/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,729.0000	2,612.0000	(4.287)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/03/15	12.65	Put	Currency Future	421.0000	367.0000	(12.827)	0	0	0
31/07/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,138.0000	1,047.0000	(7.996)	0	0	0
31/07/2009	£ / R	2010/03/15	16.80	Call	Currency Future	187.0000	198.0000	5.882	0	0	0
31/07/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,432.0000	1,333.0000	(6.913)	0	0	0
31/07/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,870.0000	1,762.0000	(5.775)	0	0	0
31/07/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,167.0000	1,247.0000	6.855	0	0	0
31/07/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,591.0000	3,468.0000	(3.425)	0	0	0
31/07/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,386.0000	1,484.0000	7.071	0	0	0
31/07/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,576.0000	4,451.0000	(2.732)	0	0	0
31/07/2009	£ / R	2010/03/15	11.65	Put	Currency Future	137.0000	115.0000	(16.058)	0	0	0
31/07/2009	£ / R	2010/03/15	17.80	Call	Currency Future	125.0000	134.0000	7.200	0	0	0
31/07/2009	£ / R	2010/03/15	12.30	Put	Currency Future	291.0000	253.0000	(13.058)	0	0	0
31/07/2009	£ / R	2010/03/15	17.85	Call	Currency Future	122.0000	131.0000	7.377	0	0	0
31/07/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,882.0000	1,996.0000	6.057	0	0	0
31/07/2009	£ / R	2010/03/15	14.30	Call	Currency Future	528.0000	563.0000	6.629	0	0	0
31/07/2009	£ / R	2010/03/15	14.85	Call	Currency Future	416.0000	442.0000	6.250	0	0	0
31/07/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,781.0000	3,914.0000	3.518	0	0	0
31/07/2009	£ / R	2010/03/15	13.90	Call	Currency Future	634.0000	677.0000	6.782	0	0	0
31/07/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,685.0000	2,568.0000	(4.358)	0	0	0
31/07/2009	£ / R	2010/03/15	15.30	Call	Currency Future	347.0000	367.0000	5.764	0	0	0
31/07/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,638.0000	3,514.0000	(3.408)	0	0	0
31/07/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,809.0000	2,940.0000	4.664	0	0	0
31/07/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,586.0000	3,718.0000	3.681	0	0	0
31/07/2009	£ / R	2010/03/15	10.65	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
31/07/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,732.0000	3,865.0000	3.564	0	0	0
31/07/2009	£ / R	2010/03/15	15.85	Call	Currency Future	274.0000	292.0000	6.569	0	0	0
31/07/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,707.0000	1,601.0000	(6.210)	0	0	0
31/07/2009	£ / R	2010/03/15	16.70	Call	Currency Future	194.0000	206.0000	6.186	0	0	0
31/07/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,788.0000	1,681.0000	(5.984)	0	0	0
31/07/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,597.0000	2,481.0000	(4.467)	0	0	0
31/07/2009	£ / R	2010/03/15	12.75	Put	Currency Future	465.0000	408.0000	(12.258)	0	0	0
31/07/2009	£ / R	2010/03/15	15.70	Call	Currency Future	292.0000	312.0000	6.849	0	0	0
31/07/2009	£ / R	2010/03/15	15.55	Call	Currency Future	312.0000	333.0000	6.731	0	0	0
31/07/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,499.0000	3,376.0000	(3.515)	0	0	0
31/07/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,466.0000	2,352.0000	(4.623)	0	0	0
31/07/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,920.0000	5,790.0000	(2.196)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,627.0000	1,523.0000	(6.392)	0	0	0
31/07/2009	£ / R	2010/03/15	17.70	Call	Currency Future	131.0000	140.0000	6.870	0	0	0
31/07/2009	£ / R	2010/03/15	16.55	Call	Currency Future	206.0000	219.0000	6.311	0	0	0
31/07/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,841.0000	1,954.0000	6.138	0	0	0
31/07/2009	£ / R	2010/03/15	17.55	Call	Currency Future	140.0000	150.0000	7.143	0	0	0
31/07/2009	£ / R	2010/03/15	9.70	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
31/07/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,294.0000	4,170.0000	(2.888)	0	0	0
31/07/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,761.0000	2,892.0000	4.745	0	0	0
31/07/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,360.0000	3,238.0000	(3.631)	0	0	0
31/07/2009	£ / R	2010/03/15	10.70	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
31/07/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,683.0000	3,816.0000	3.611	0	0	0
31/07/2009	£ / R	2010/03/15	11.70	Put	Currency Future	146.0000	123.0000	(15.753)	0	0	0
31/07/2009	£ / R	2010/03/15	14.55	Call	Currency Future	473.0000	504.0000	6.554	0	0	0
31/07/2009	£ / R	2010/03/15	12.70	Put	Currency Future	443.0000	387.0000	(12.641)	0	0	0
31/07/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,225.0000	1,309.0000	6.857	0	0	0
31/07/2009	£ / R	2010/03/15	15.80	Call	Currency Future	280.0000	299.0000	6.786	0	0	0
31/07/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,879.0000	4,012.0000	3.429	0	0	0
31/07/2009	£ / R	2010/03/15	14.80	Call	Currency Future	425.0000	452.0000	6.353	0	0	0
31/07/2009	£ / R	2010/03/15	9.55	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
31/07/2009	£ / R	2010/03/15	12.55	Put	Currency Future	379.0000	328.0000	(13.456)	0	0	0
31/07/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,906.0000	3,037.0000	4.508	0	0	0
31/07/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,965.0000	2,081.0000	5.903	0	0	0
31/07/2009	£ / R	2010/03/15	11.55	Put	Currency Future	120.0000	101.0000	(15.833)	0	0	0
31/07/2009	£ / R	2010/03/15	10.55	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
31/07/2009	£ / R	2010/03/15	11.60	Put	Currency Future	128.0000	108.0000	(15.625)	0	0	0
31/07/2009	£ / R	2010/03/15	14.75	Call	Currency Future	434.0000	461.0000	6.221	0	0	0
31/07/2009	£ / R	2010/03/15	9.60	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/07/2009	£ / R	2010/03/15	15.65	Call	Currency Future	299.0000	319.0000	6.689	0	0	0
31/07/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,829.0000	1,721.0000	(5.905)	0	0	0
31/07/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,510.0000	2,395.0000	(4.582)	0	0	0
31/07/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
31/07/2009	£ / R	2010/03/15	16.85	Call	Currency Future	183.0000	195.0000	6.557	0	0	0
31/07/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,139.0000	1,217.0000	6.848	0	0	0
31/07/2009	£ / R	2010/03/15	16.60	Call	Currency Future	202.0000	215.0000	6.436	0	0	0
31/07/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,713.0000	2,843.0000	4.792	0	0	0
31/07/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,665.0000	2,795.0000	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
31/07/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,406.0000	3,284.0000	(3.582)	0	0	0
31/07/2009	£ / R	2010/03/15	10.75	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
31/07/2009	£ / R	2010/03/15	10.85	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
31/07/2009	£ / R	2010/03/15	10.80	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
31/07/2009	£ / R	2010/03/15	17.60	Call	Currency Future	137.0000	147.0000	7.299	0	0	0
31/07/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,801.0000	1,912.0000	6.163	0	0	0
31/07/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,634.0000	3,767.0000	3.660	0	0	0
31/07/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,341.0000	4,216.0000	(2.880)	0	0	0
31/07/2009	£ / R	2010/03/15	11.75	Put	Currency Future	155.0000	132.0000	(14.839)	0	0	0
31/07/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,643.0000	1,750.0000	6.512	0	0	0
31/07/2009	£ / R	2010/03/15	9.80	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
31/07/2009	£ / R	2010/03/15	15.60	Call	Currency Future	305.0000	326.0000	6.885	0	0	0
31/07/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,111.0000	1,188.0000	6.931	0	0	0
31/07/2009	£ / R	2010/03/15	11.95	Put	Currency Future	198.0000	170.0000	(14.141)	0	0	0
31/07/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,084.0000	1,159.0000	6.919	0	0	0
31/07/2009	£ / R	2010/03/15	10.95	Put	Currency Future	75.0000	71.0000	(5.333)	0	0	0
31/07/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,435.0000	4,310.0000	(2.818)	0	0	0
31/07/2009	£ / R	2010/03/15	9.95	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
31/07/2009	£ / R	2010/03/15	11.80	Put	Currency Future	165.0000	141.0000	(14.545)	0	0	0
31/07/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,521.0000	2,651.0000	5.157	0	0	0
31/07/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,761.0000	1,871.0000	6.246	0	0	0
31/07/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,006.0000	1,077.0000	7.058	0	0	0
31/07/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,830.0000	3,963.0000	3.473	0	0	0
31/07/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,667.0000	1,562.0000	(6.299)	0	0	0
31/07/2009	£ / R	2010/03/15	14.95	Call	Currency Future	399.0000	424.0000	6.266	0	0	0
31/07/2009	£ / R	2010/03/15	12.60	Put	Currency Future	400.0000	347.0000	(13.250)	0	0	0
31/07/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,671.0000	4,545.0000	(2.697)	0	0	0
31/07/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,857.0000	2,988.0000	4.585	0	0	0
31/07/2009	£ / R	2010/03/15	16.95	Call	Currency Future	177.0000	187.0000	5.650	0	0	0
31/07/2009	£ / R	2010/03/15	10.60	Put	Currency Future	62.0000	58.0000	(6.452)	0	0	0
31/07/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,817.0000	2,700.0000	(4.153)	0	0	0
31/07/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,924.0000	2,038.0000	5.925	0	0	0
31/07/2009	£ / R	2010/03/15	15.95	Call	Currency Future	263.0000	280.0000	6.464	0	0	0
31/07/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,953.0000	1,843.0000	(5.632)	0	0	0
31/07/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,196.0000	1,278.0000	6.856	0	0	0
31/07/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,488.0000	3,620.0000	3.784	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/03/15	14.60	Call	Currency Future	463.0000	493.0000	6.479	0	0	0
31/07/2009	£ / R	2010/03/15	12.95	Put	Currency Future	560.0000	497.0000	(11.250)	0	0	0
31/07/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,008.0000	2,128.0000	5.976	0	0	0
31/07/2009	£ / R	2010/03/15	11.50	Put	Currency Future	112.0000	98.0000	(12.500)	0	0	0
31/07/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,255.0000	1,343.0000	7.012	0	0	0
31/07/2009	£ / R	2010/03/15	14.50	Call	Currency Future	483.0000	515.0000	6.625	0	0	0
31/07/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,588.0000	1,484.0000	(6.549)	0	0	0
31/07/2009	£ / R	2010/03/15	12.50	Put	Currency Future	360.0000	312.0000	(13.333)	0	0	0
31/07/2009	£ / R	2010/03/15	15.50	Call	Currency Future	319.0000	339.0000	6.270	0	0	0
31/07/2009	£ / R	2010/03/15	10.40	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
31/07/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,954.0000	3,085.0000	4.435	0	0	0
31/07/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,051.0000	3,182.0000	4.294	0	0	0
31/07/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,928.0000	4,060.0000	3.360	0	0	0
31/07/2009	£ / R	2010/03/15	9.40	Put	Currency Future	31.0000	25.0000	(19.355)	0	0	0
31/07/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,093.0000	2,222.0000	6.163	0	0	0
31/07/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,026.0000	4,156.0000	3.229	0	0	0
31/07/2009	£ / R	2010/03/15	9.50	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
31/07/2009	£ / R	2010/03/15	11.40	Put	Currency Future	97.0000	92.0000	(5.155)	0	0	0
31/07/2009	£ / R	2010/03/15	12.40	Put	Currency Future	322.0000	282.0000	(12.422)	0	0	0
31/07/2009	£ / R	2010/03/15	17.40	Call	Currency Future	150.0000	158.0000	5.333	0	0	0
31/07/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,338.0000	2,222.0000	(4.962)	0	0	0
31/07/2009	£ / R	2010/03/15	15.40	Call	Currency Future	333.0000	353.0000	6.006	0	0	0
31/07/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,423.0000	2,309.0000	(4.705)	0	0	0
31/07/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,317.0000	1,412.0000	7.213	0	0	0
31/07/2009	£ / R	2010/03/15	10.50	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
31/07/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,278.0000	8,145.0000	(1.607)	0	0	0
31/07/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,314.0000	3,193.0000	(3.651)	0	0	0
31/07/2009	£ / R	2010/03/15	21.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
31/07/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,247.0000	4,122.0000	(2.943)	0	0	0
31/07/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,310.0000	6,179.0000	(2.076)	0	0	0
31/07/2009	£ / R	2010/03/15	17.50	Call	Currency Future	143.0000	153.0000	6.993	0	0	0
31/07/2009	£ / R	2010/03/15	16.50	Call	Currency Future	210.0000	223.0000	6.190	0	0	0
31/07/2009	£ / R	2010/03/15	19.65	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
31/07/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,457.0000	6,325.0000	(2.044)	0	0	0
31/07/2009	£ / R	2010/03/15	21.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
31/07/2009	£ / R	2010/03/15	21.80	Put	Currency Future	8,426.0000	8,293.0000	(1.578)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,154.0000	4,028.0000	(3.033)	0	0	0
31/07/2009	£ / R	2010/03/15	19.80	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
31/07/2009	£ / R	2010/03/15	19.40	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
31/07/2009	£ / R	2010/03/15	9.35	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
31/07/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,164.0000	6,033.0000	(2.125)	0	0	0
31/07/2009	£ / R	2010/03/15	19.50	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
31/07/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,107.0000	3,981.0000	(3.068)	0	0	0
31/07/2009	£ / R	2010/03/15	17.35	Call	Currency Future	153.0000	161.0000	5.229	0	0	0
31/07/2009	£ / R	2010/03/15	19.35	Call	Currency Future	63.0000	68.0000	7.937	0	0	0
31/07/2009	£ / R	2010/03/15	21.35	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
31/07/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,018.0000	5,887.0000	(2.177)	0	0	0
31/07/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,294.0000	2,180.0000	(4.969)	0	0	0
31/07/2009	£ / R	2010/03/15	15.35	Call	Currency Future	340.0000	360.0000	5.882	0	0	0
31/07/2009	£ / R	2010/03/15	12.35	Put	Currency Future	306.0000	267.0000	(12.745)	0	0	0
31/07/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,099.0000	3,230.0000	4.227	0	0	0
31/07/2009	£ / R	2010/03/15	10.35	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
31/07/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,140.0000	2,270.0000	6.075	0	0	0
31/07/2009	£ / R	2010/03/15	11.35	Put	Currency Future	94.0000	89.0000	(5.319)	0	0	0
31/07/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,352.0000	1,448.0000	7.101	0	0	0
31/07/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,982.0000	7,849.0000	(1.666)	0	0	0
31/07/2009	£ / R	2010/03/15	21.50	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
31/07/2009	£ / R	2010/06/14			Currency Future	13.6072	13.7431	0.999	0.0000	0.0000	0
31/07/2009	£ / R	2010/06/14	18.50	Call	Currency Future	189.0000	199.0000	5.291	0	0	0
31/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,033.0000	952.0000	(7.841)	0	0	0
31/07/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,370.0000	1,279.0000	(6.642)	0	0	0
31/07/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,083.0000	5,954.0000	(2.121)	0	0	0
31/07/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,006.0000	4,136.0000	3.245	0	0	0
31/07/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,082.0000	4,956.0000	(2.479)	0	0	0
31/07/2009	£ / R	2010/06/14	15.35	Call	Currency Future	519.0000	547.0000	5.395	0	0	0
31/07/2009	£ / R	2010/06/14	11.30	Call	Currency Future	2,447.0000	2,568.0000	4.945	0	0	0
31/07/2009	£ / R	2010/06/14	21.55	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
31/07/2009	£ / R	2010/06/14	8.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	£ / R	2010/06/14	13.00	Put	Currency Future	634.0000	571.0000	(9.937)	0	0	0
31/07/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,262.0000	2,154.0000	(4.775)	0	0	0
31/07/2009	£ / R	2010/06/14	13.40	Put	Currency Future	851.0000	777.0000	(8.696)	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
31/07/2009	£ / R	2010/06/14	13.75	Call	Currency Future	922.0000	976.0000	5.857	0	0	0
31/07/2009	£ / R	2010/06/14	10.30	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
31/07/2009	£ / R	2010/06/14	19.55	Call	Currency Future	140.0000	147.0000	5.000	0	0	0
31/07/2009	£ / R	2010/06/14	9.65	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
31/07/2009	£ / R	2010/06/14	12.00	Put	Currency Future	269.0000	238.0000	(11.524)	0	0	0
31/07/2009	£ / R	2010/06/14	16.35	Call	Currency Future	370.0000	390.0000	5.405	0	0	0
31/07/2009	£ / R	2010/06/14	13.45	Put	Currency Future	880.0000	805.0000	(8.523)	0	0	0
31/07/2009	£ / R	2010/06/14	11.20	Call	Currency Future	2,535.0000	2,657.0000	4.813	0	0	0
31/07/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,371.0000	3,504.0000	3.945	0	0	0
31/07/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,579.0000	2,701.0000	4.731	0	0	0
31/07/2009	£ / R	2010/06/14	10.00	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
31/07/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,113.0000	2,997.0000	(3.726)	0	0	0
31/07/2009	£ / R	2010/06/14	9.50	Put	Currency Future	42.0000	35.0000	(16.667)	0	0	0
31/07/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,037.0000	1,098.0000	5.882	0	0	0
31/07/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,065.0000	983.0000	(7.700)	0	0	0
31/07/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,468.0000	3,602.0000	3.864	0	0	0
31/07/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,211.0000	8,080.0000	(1.595)	0	0	0
31/07/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,149.0000	4,278.0000	3.109	0	0	0
31/07/2009	£ / R	2010/06/14	11.30	Put	Currency Future	139.0000	124.0000	(10.791)	0	0	0
31/07/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,017.0000	7,885.0000	(1.647)	0	0	0
31/07/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,241.0000	1,314.0000	5.882	0	0	0
31/07/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,221.0000	2,113.0000	(4.863)	0	0	0
31/07/2009	£ / R	2010/06/14	9.35	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
31/07/2009	£ / R	2010/06/14	18.30	Call	Currency Future	201.0000	211.0000	4.975	0	0	0
31/07/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,895.0000	2,782.0000	(3.903)	0	0	0
31/07/2009	£ / R	2010/06/14	20.30	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
31/07/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,713.0000	2,837.0000	4.571	0	0	0
31/07/2009	£ / R	2010/06/14	12.85	Put	Currency Future	561.0000	502.0000	(10.517)	0	0	0
31/07/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,597.0000	2,487.0000	(4.236)	0	0	0
31/07/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,893.0000	4,768.0000	(2.555)	0	0	0
31/07/2009	£ / R	2010/06/14	10.20	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
31/07/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,274.0000	6,146.0000	(2.040)	0	0	0
31/07/2009	£ / R	2010/06/14	17.60	Call	Currency Future	250.0000	263.0000	5.200	0	0	0
31/07/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,802.0000	6,673.0000	(1.897)	0	0	0
31/07/2009	£ / R	2010/06/14	21.40	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
31/07/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,876.0000	1,982.0000	5.650	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2010/06/14	16.30	Call	Currency Future	376.0000	397.0000	5.585	0	0	0
31/07/2009	£ / R 2010/06/14	16.75	Call	Currency Future	325.0000	342.0000	5.231	0	0	0
31/07/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,243.0000	4,120.0000	(2.899)	0	0	0
31/07/2009	£ / R 2010/06/14	11.00	Put	Currency Future	106.0000	94.0000	(11.321)	0	0	0
31/07/2009	£ / R 2010/06/14	12.35	Put	Currency Future	367.0000	329.0000	(10.354)	0	0	0
31/07/2009	£ / R 2010/06/14	16.75	Put	Currency Future	3,467.0000	3,349.0000	(3.404)	0	0	0
31/07/2009	£ / R 2010/06/14	13.40	Call	Currency Future	1,058.0000	1,120.0000	5.860	0	0	12,188
31/07/2009	£ / R 2010/06/14	21.75	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
31/07/2009	£ / R 2010/06/14	19.10	Call	Currency Future	158.0000	166.0000	5.063	0	0	0
31/07/2009	£ / R 2010/06/14	22.30	Put	Currency Future	8,747.0000	8,615.0000	(1.509)	0	0	0
31/07/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,462.0000	5,597.0000	2.472	0	0	0
31/07/2009	£ / R 2010/06/14	10.00	Call	Currency Future	3,663.0000	3,797.0000	3.658	0	0	0
31/07/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,318.0000	1,395.0000	5.842	0	0	0
31/07/2009	£ / R 2010/06/14	17.75	Call	Currency Future	238.0000	252.0000	5.882	0	0	0
31/07/2009	£ / R 2010/06/14	11.10	Put	Currency Future	116.0000	103.0000	(11.207)	0	0	0
31/07/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,651.0000	5,523.0000	(2.265)	0	0	0
31/07/2009	£ / R 2010/06/14	22.30	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
31/07/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,381.0000	4,259.0000	(2.785)	0	0	0
31/07/2009	£ / R 2010/06/14	16.10	Call	Currency Future	402.0000	425.0000	5.721	0	0	0
31/07/2009	£ / R 2010/06/14	15.20	Call	Currency Future	546.0000	575.0000	5.311	0	0	0
31/07/2009	£ / R 2010/06/14	17.35	Call	Currency Future	269.0000	283.0000	5.204	0	0	0
31/07/2009	£ / R 2010/06/14	15.75	Call	Currency Future	454.0000	480.0000	5.727	0	0	0
31/07/2009	£ / R 2010/06/14	15.60	Call	Currency Future	479.0000	504.0000	5.219	0	0	0
31/07/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,266.0000	1,340.0000	5.845	0	0	0
31/07/2009	£ / R 2010/06/14	15.30	Call	Currency Future	528.0000	556.0000	5.303	0	0	0
31/07/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,292.0000	4,422.0000	3.029	0	0	0
31/07/2009	£ / R 2010/06/14	12.10	Put	Currency Future	295.0000	262.0000	(11.186)	0	0	0
31/07/2009	£ / R 2010/06/14	13.10	Put	Currency Future	685.0000	619.0000	(9.635)	0	0	0
31/07/2009	£ / R 2010/06/14	12.20	Put	Currency Future	322.0000	288.0000	(10.559)	0	0	0
31/07/2009	£ / R 2010/06/14	19.80	Put	Currency Future	6,322.0000	6,193.0000	(2.040)	0	0	0
31/07/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,345.0000	1,423.0000	5.799	0	0	0
31/07/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,780.0000	1,679.0000	(5.674)	0	0	0
31/07/2009	£ / R 2010/06/14	15.60	Put	Currency Future	2,472.0000	2,361.0000	(4.490)	0	0	0
31/07/2009	£ / R 2010/06/14	15.95	Call	Currency Future	424.0000	448.0000	5.660	0	0	0
31/07/2009	£ / R 2010/06/14	11.60	Put	Currency Future	181.0000	163.0000	(9.945)	0	0	0
31/07/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,427.0000	4,304.0000	(2.778)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2010/06/14	12.30	Put	Currency Future	351.0000	315.0000	(10.256)	0	0	0
31/07/2009	£ / R 2010/06/14	17.55	Put	Currency Future	4,197.0000	4,074.0000	(2.931)	0	0	0
31/07/2009	£ / R 2010/06/14	12.10	Call	Currency Future	1,802.0000	1,905.0000	5.716	0	0	0
31/07/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,406.0000	8,274.0000	(1.570)	0	0	0
31/07/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,019.0000	5,152.0000	2.650	0	0	0
31/07/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,650.0000	8,518.0000	(1.526)	0	0	0
31/07/2009	£ / R 2010/06/14	19.80	Call	Currency Future	129.0000	137.0000	6.202	0	0	0
31/07/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,659.0000	1,758.0000	5.967	0	0	0
31/07/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,322.0000	3,455.0000	4.004	0	0	0
31/07/2009	£ / R 2010/06/14	21.95	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
31/07/2009	£ / R 2010/06/14	8.60	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/07/2009	£ / R 2010/06/14	15.80	Put	Currency Future	2,639.0000	2,529.0000	(4.168)	0	0	0
31/07/2009	£ / R 2010/06/14	17.35	Put	Currency Future	4,012.0000	3,890.0000	(3.041)	0	0	0
31/07/2009	£ / R 2010/06/14	10.35	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
31/07/2009	£ / R 2010/06/14	13.55	Call	Currency Future	997.0000	1,056.0000	5.918	0	0	0
31/07/2009	£ / R 2010/06/14	13.80	Call	Currency Future	905.0000	957.0000	5.746	0	0	0
31/07/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,465.0000	6,337.0000	(1.980)	0	0	0
31/07/2009	£ / R 2010/06/14	10.10	Call	Currency Future	3,566.0000	3,699.0000	3.730	0	0	0
31/07/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,138.0000	2,032.0000	(4.958)	0	0	0
31/07/2009	£ / R 2010/06/14	18.35	Put	Currency Future	4,940.0000	4,815.0000	(2.530)	0	0	0
31/07/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,403.0000	2,523.0000	4.994	0	0	0
31/07/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,766.0000	2,655.0000	(4.013)	0	0	0
31/07/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,454.0000	8,323.0000	(1.550)	0	0	0
31/07/2009	£ / R 2010/06/14	10.10	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
31/07/2009	£ / R 2010/06/14	9.80	Call	Currency Future	3,859.0000	3,993.0000	3.472	0	0	0
31/07/2009	£ / R 2010/06/14	12.80	Put	Currency Future	538.0000	480.0000	(10.781)	0	0	0
31/07/2009	£ / R 2010/06/14	11.35	Put	Currency Future	146.0000	130.0000	(10.959)	0	0	0
31/07/2009	£ / R 2010/06/14	20.00	Call	Currency Future	121.0000	128.0000	5.785	0	0	0
31/07/2009	£ / R 2010/06/14	16.60	Call	Currency Future	341.0000	359.0000	5.279	0	0	0
31/07/2009	£ / R 2010/06/14	17.30	Put	Currency Future	3,966.0000	3,845.0000	(3.051)	0	0	0
31/07/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,188.0000	2,306.0000	5.393	0	0	0
31/07/2009	£ / R 2010/06/14	22.20	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
31/07/2009	£ / R 2010/06/14	21.80	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
31/07/2009	£ / R 2010/06/14	18.35	Call	Currency Future	198.0000	208.0000	5.051	0	0	0
31/07/2009	£ / R 2010/06/14	17.55	Call	Currency Future	254.0000	267.0000	5.118	0	0	0
31/07/2009	£ / R 2010/06/14	11.10	Call	Currency Future	2,623.0000	2,746.0000	4.689	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2010/06/14	13.55	Put	Currency Future	940.0000	863.0000	(8.191)	0	0	0
31/07/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,193.0000	1,262.0000	5.784	0	0	0
31/07/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,552.0000	8,420.0000	(1.543)	0	0	0
31/07/2009	£ / R 2010/06/14	20.20	Call	Currency Future	113.0000	120.0000	6.195	0	0	0
31/07/2009	£ / R 2010/06/14	21.80	Put	Currency Future	8,260.0000	8,129.0000	(1.586)	0	0	0
31/07/2009	£ / R 2010/06/14	13.30	Put	Currency Future	794.0000	723.0000	(8.942)	0	0	0
31/07/2009	£ / R 2010/06/14	14.75	Call	Currency Future	637.0000	672.0000	5.495	0	0	0
31/07/2009	£ / R 2010/06/14	18.60	Call	Currency Future	183.0000	193.0000	5.464	0	0	0
31/07/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,710.0000	5,846.0000	2.382	0	0	0
31/07/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,092.0000	6,962.0000	(1.833)	0	0	0
31/07/2009	£ / R 2010/06/14	12.25	Put	Currency Future	337.0000	301.0000	(10.682)	0	0	0
31/07/2009	£ / R 2010/06/14	20.20	Put	Currency Future	6,706.0000	6,576.0000	(1.939)	0	0	0
31/07/2009	£ / R 2010/06/14	15.80	Call	Currency Future	446.0000	472.0000	5.830	0	0	0
31/07/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,400.0000	1,484.0000	6.000	0	0	0
31/07/2009	£ / R 2010/06/14	13.30	Call	Currency Future	1,101.0000	1,166.0000	5.904	0	0	0
31/07/2009	£ / R 2010/06/14	10.45	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
31/07/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,244.0000	4,374.0000	3.063	0	0	0
31/07/2009	£ / R 2010/06/14	20.60	Call	Currency Future	99.0000	105.0000	6.061	0	0	0
31/07/2009	£ / R 2010/06/14	20.10	Put	Currency Future	6,610.0000	6,480.0000	(1.967)	0	0	0
31/07/2009	£ / R 2010/06/14	13.20	Call	Currency Future	1,146.0000	1,213.0000	5.846	0	0	0
31/07/2009	£ / R 2010/06/14	17.80	Call	Currency Future	235.0000	248.0000	5.532	0	0	0
31/07/2009	£ / R 2010/06/14	11.70	Put	Currency Future	201.0000	178.0000	(11.443)	0	0	0
31/07/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,624.0000	1,722.0000	6.034	0	0	0
31/07/2009	£ / R 2010/06/14	11.40	Put	Currency Future	152.0000	136.0000	(10.526)	0	0	0
31/07/2009	£ / R 2010/06/14	10.45	Call	Currency Future	3,225.0000	3,358.0000	4.124	0	0	0
31/07/2009	£ / R 2010/06/14	14.20	Call	Currency Future	777.0000	822.0000	5.792	0	0	0
31/07/2009	£ / R 2010/06/14	19.75	Call	Currency Future	131.0000	139.0000	6.107	0	0	0
31/07/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,602.0000	3,483.0000	(3.304)	0	0	0
31/07/2009	£ / R 2010/06/14	13.20	Put	Currency Future	739.0000	670.0000	(9.337)	0	0	0
31/07/2009	£ / R 2010/06/14	11.80	Call	Currency Future	2,029.0000	2,138.0000	5.372	0	0	0
31/07/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,108.0000	2,221.0000	5.361	0	0	0
31/07/2009	£ / R 2010/06/14	17.30	Call	Currency Future	274.0000	288.0000	5.109	0	0	0
31/07/2009	£ / R 2010/06/14	17.40	Put	Currency Future	4,058.0000	3,936.0000	(3.006)	0	0	0
31/07/2009	£ / R 2010/06/14	11.45	Call	Currency Future	2,316.0000	2,436.0000	5.181	0	0	0
31/07/2009	£ / R 2010/06/14	16.60	Put	Currency Future	3,333.0000	3,216.0000	(3.510)	0	0	0
31/07/2009	£ / R 2010/06/14	19.95	Call	Currency Future	123.0000	130.0000	5.691	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/06/14	18.40	Call	Currency Future	195.0000	205.0000	5.128	0	0	0
31/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
31/07/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,069.0000	2,954.0000	(3.747)	0	0	0
31/07/2009	£ / R	2010/06/14	9.45	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
31/07/2009	£ / R	2010/06/14	17.95	Call	Currency Future	224.0000	236.0000	5.357	0	0	0
31/07/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,150.0000	4,028.0000	(2.940)	0	0	0
31/07/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,987.0000	4,862.0000	(2.507)	0	0	0
31/07/2009	£ / R	2010/06/14	11.80	Put	Currency Future	222.0000	195.0000	(12.162)	0	0	0
31/07/2009	£ / R	2010/06/14	19.40	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
31/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	493.0000	441.0000	(10.548)	0	0	0
31/07/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,914.0000	2,020.0000	5.538	0	0	0
31/07/2009	£ / R	2010/06/14	14.25	Call	Currency Future	763.0000	807.0000	5.767	0	0	0
31/07/2009	£ / R	2010/06/14	19.90	Call	Currency Future	125.0000	132.0000	5.600	0	0	0
31/07/2009	£ / R	2010/06/14	9.80	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
31/07/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,938.0000	5,810.0000	(2.156)	0	0	0
31/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,987.0000	3,115.0000	4.285	0	0	0
31/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	101.0000	89.0000	(11.881)	0	0	0
31/07/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,418.0000	6,289.0000	(2.010)	0	0	0
31/07/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,895.0000	3,020.0000	4.318	0	0	0
31/07/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,829.0000	3,708.0000	(3.160)	0	0	0
31/07/2009	£ / R	2010/06/14	14.50	Call	Currency Future	696.0000	736.0000	5.747	0	0	0
31/07/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,196.0000	4,326.0000	3.098	0	0	0
31/07/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,097.0000	1,014.0000	(7.566)	0	0	0
31/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,758.0000	2,882.0000	4.496	0	0	0
31/07/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,601.0000	8,469.0000	(1.535)	0	0	0
31/07/2009	£ / R	2010/06/14	16.90	Call	Currency Future	309.0000	326.0000	5.502	0	0	0
31/07/2009	£ / R	2010/06/14	10.80	Put	Currency Future	88.0000	77.0000	(12.500)	0	0	0
31/07/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,513.0000	2,403.0000	(4.377)	0	0	0
31/07/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,589.0000	1,492.0000	(6.104)	0	0	0
31/07/2009	£ / R	2010/06/14	11.45	Put	Currency Future	159.0000	143.0000	(10.063)	0	0	0
31/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	940.0000	995.0000	5.851	0	0	0
31/07/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,176.0000	5,050.0000	(2.434)	0	0	0
31/07/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,566.0000	4,443.0000	(2.694)	0	0	0
31/07/2009	£ / R	2010/06/14	16.15	Call	Currency Future	396.0000	418.0000	5.556	0	0	0
31/07/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,304.0000	2,195.0000	(4.731)	0	0	0
31/07/2009	£ / R	2010/06/14	18.65	Call	Currency Future	181.0000	190.0000	4.972	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/06/14	15.50	Call	Currency Future	495.0000	520.0000	5.051	0	0	0
31/07/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,556.0000	1,652.0000	6.170	0	0	0
31/07/2009	£ / R	2010/06/14	11.95	Put	Currency Future	256.0000	227.0000	(11.328)	0	0	0
31/07/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,938.0000	2,825.0000	(3.846)	0	0	0
31/07/2009	£ / R	2010/06/14	17.50	Call	Currency Future	258.0000	271.0000	5.039	0	0	12,188
31/07/2009	£ / R	2010/06/14	20.15	Call	Currency Future	115.0000	122.0000	6.087	0	0	0
31/07/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,870.0000	7,738.0000	(1.677)	0	0	0
31/07/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,387.0000	2,277.0000	(4.608)	0	0	0
31/07/2009	£ / R	2010/06/14	12.45	Put	Currency Future	398.0000	359.0000	(9.799)	0	0	0
31/07/2009	£ / R	2010/06/14	13.60	Put	Currency Future	970.0000	892.0000	(8.041)	0	0	0
31/07/2009	£ / R	2010/06/14	12.95	Put	Currency Future	609.0000	547.0000	(10.181)	0	0	0
31/07/2009	£ / R	2010/06/14	18.15	Call	Currency Future	210.0000	221.0000	5.238	0	0	0
31/07/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,406.0000	1,314.0000	(6.543)	0	0	0
31/07/2009	£ / R	2010/06/14	15.40	Call	Currency Future	511.0000	538.0000	5.284	0	0	0
31/07/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,658.0000	6,528.0000	(1.953)	0	0	0
31/07/2009	£ / R	2010/06/14	16.50	Call	Currency Future	352.0000	371.0000	5.398	0	0	0
31/07/2009	£ / R	2010/06/14	22.00	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
31/07/2009	£ / R	2010/06/14	13.60	Call	Currency Future	977.0000	1,035.0000	5.937	0	0	0
31/07/2009	£ / R	2010/06/14	18.15	Put	Currency Future	4,753.0000	4,628.0000	(2.630)	0	0	0
31/07/2009	£ / R	2010/06/14	14.30	Call	Currency Future	749.0000	792.0000	5.741	0	0	0
31/07/2009	£ / R	2010/06/14	9.40	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
31/07/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,223.0000	5,097.0000	(2.412)	0	0	0
31/07/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,766.0000	2,655.0000	(4.013)	0	0	0
31/07/2009	£ / R	2010/06/14	22.15	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
31/07/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,804.0000	2,928.0000	4.422	0	0	0
31/07/2009	£ / R	2010/06/14	15.65	Call	Currency Future	471.0000	496.0000	5.308	0	0	0
31/07/2009	£ / R	2010/06/14	15.95	Call	Currency Future	424.0000	448.0000	5.660	0	0	0
31/07/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,300.0000	1,210.0000	(6.923)	0	0	0
31/07/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	£ / R	2010/06/14	17.05	Call	Currency Future	295.0000	311.0000	5.424	0	0	0
31/07/2009	£ / R	2010/06/14	17.15	Call	Currency Future	286.0000	301.0000	5.245	0	0	0
31/07/2009	£ / R	2010/06/14	21.45	Put	Currency Future	7,919.0000	7,787.0000	(1.667)	0	0	0
31/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	854.0000	903.0000	5.738	0	0	0
31/07/2009	£ / R	2010/06/14	10.90	Put	Currency Future	96.0000	85.0000	(11.458)	0	0	0
31/07/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,428.0000	1,516.0000	6.162	0	0	0
31/07/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,245.0000	3,128.0000	(3.606)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/06/14	21.45	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
31/07/2009	£ / R	2010/06/14	13.50	Put	Currency Future	910.0000	834.0000	(8.352)	0	0	0
31/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,197.0000	1,110.0000	(7.268)	0	0	0
31/07/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,335.0000	1,244.0000	(6.816)	0	0	0
31/07/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,729.0000	1,831.0000	5.899	0	0	0
31/07/2009	£ / R	2010/06/14	12.40	Put	Currency Future	382.0000	344.0000	(9.948)	0	0	0
31/07/2009	£ / R	2010/06/14	12.65	Put	Currency Future	471.0000	423.0000	(10.191)	0	0	0
31/07/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,017.0000	1,077.0000	5.900	0	0	0
31/07/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,114.0000	7,982.0000	(1.627)	0	0	0
31/07/2009	£ / R	2010/06/14	14.15	Call	Currency Future	792.0000	837.0000	5.682	0	0	0
31/07/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,590.0000	1,687.0000	6.101	0	0	0
31/07/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,660.0000	4,535.0000	(2.682)	0	0	0
31/07/2009	£ / R	2010/06/14	12.50	Put	Currency Future	415.0000	374.0000	(9.880)	0	0	0
31/07/2009	£ / R	2010/06/14	19.45	Call	Currency Future	144.0000	151.0000	4.861	0	0	0
31/07/2009	£ / R	2010/06/14	14.05	Call	Currency Future	822.0000	870.0000	5.839	0	0	0
31/07/2009	£ / R	2010/06/14	16.05	Call	Currency Future	409.0000	432.0000	5.623	0	0	0
31/07/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,986.0000	5,858.0000	(2.138)	0	0	0
31/07/2009	£ / R	2010/06/14	13.25	Put	Currency Future	766.0000	696.0000	(9.138)	0	0	0
31/07/2009	£ / R	2010/06/14	21.65	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
31/07/2009	£ / R	2010/06/14	13.85	Call	Currency Future	887.0000	939.0000	5.862	0	0	0
31/07/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,522.0000	1,617.0000	6.242	0	0	0
31/07/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,123.0000	1,189.0000	5.877	0	0	0
31/07/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,265.0000	1,177.0000	(6.957)	0	0	0
31/07/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,852.0000	2,739.0000	(3.962)	0	0	0
31/07/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,273.0000	2,392.0000	5.235	0	0	0
31/07/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,130.0000	1,046.0000	(7.434)	0	0	0
31/07/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,738.0000	3,618.0000	(3.210)	0	0	0
31/07/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,515.0000	1,420.0000	(6.271)	0	0	0
31/07/2009	£ / R	2010/06/14	13.35	Put	Currency Future	822.0000	750.0000	(8.759)	0	0	0
31/07/2009	£ / R	2010/06/14	11.20	Put	Currency Future	127.0000	113.0000	(11.024)	0	0	0
31/07/2009	£ / R	2010/06/14	20.25	Put	Currency Future	6,754.0000	6,625.0000	(1.910)	0	0	0
31/07/2009	£ / R	2010/06/14	18.05	Call	Currency Future	217.0000	229.0000	5.530	0	0	0
31/07/2009	£ / R	2010/06/14	14.40	Call	Currency Future	722.0000	763.0000	5.679	0	0	0
31/07/2009	£ / R	2010/06/14	22.25	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
31/07/2009	£ / R	2010/06/14	11.15	Put	Currency Future	122.0000	108.0000	(11.475)	0	0	0
31/07/2009	£ / R	2010/06/14	16.40	Call	Currency Future	364.0000	384.0000	5.495	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,178.0000	6,050.0000	(2.072)	0	0	0
31/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	871.0000	921.0000	5.741	0	0	0
31/07/2009	£ / R	2010/06/14	20.25	Call	Currency Future	111.0000	118.0000	6.306	0	0	0
31/07/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,108.0000	2,221.0000	5.361	0	0	0
31/07/2009	£ / R	2010/06/14	17.40	Call	Currency Future	265.0000	279.0000	5.283	0	0	0
31/07/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,698.0000	8,566.0000	(1.518)	0	0	0
31/07/2009	£ / R	2010/06/14	9.70	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
31/07/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,157.0000	3,041.0000	(3.674)	0	0	0
31/07/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,079.0000	1,143.0000	5.931	0	0	0
31/07/2009	£ / R	2010/06/14	18.10	Put	Currency Future	4,706.0000	4,582.0000	(2.635)	0	0	0
31/07/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,957.0000	4,089.0000	3.336	0	0	0
31/07/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,359.0000	2,479.0000	5.087	0	0	0
31/07/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,148.0000	2,263.0000	5.354	0	0	0
31/07/2009	£ / R	2010/06/14	20.10	Call	Currency Future	117.0000	124.0000	5.983	0	0	0
31/07/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,810.0000	3,944.0000	3.517	0	0	0
31/07/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
31/07/2009	£ / R	2010/06/14	11.65	Put	Currency Future	191.0000	170.0000	(10.995)	0	0	0
31/07/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,197.0000	1,110.0000	(7.268)	0	0	0
31/07/2009	£ / R	2010/06/14	18.10	Call	Currency Future	213.0000	225.0000	5.634	0	0	0
31/07/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,987.0000	3,115.0000	4.285	0	0	0
31/07/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,273.0000	3,407.0000	4.094	0	0	0
31/07/2009	£ / R	2010/06/14	19.65	Call	Currency Future	136.0000	143.0000	5.147	0	0	0
31/07/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,163.0000	1,078.0000	(7.309)	0	0	0
31/07/2009	£ / R	2010/06/14	22.10	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
31/07/2009	£ / R	2010/06/14	11.70	Put	Currency Future	201.0000	178.0000	(11.443)	0	0	0
31/07/2009	£ / R	2010/06/14	10.75	Put	Currency Future	84.0000	73.0000	(13.095)	0	0	0
31/07/2009	£ / R	2010/06/14	10.50	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
31/07/2009	£ / R	2010/06/14	13.95	Call	Currency Future	854.0000	903.0000	5.738	0	0	0
31/07/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,017.0000	1,912.0000	(5.206)	0	0	0
31/07/2009	£ / R	2010/06/14	12.70	Put	Currency Future	493.0000	441.0000	(10.548)	0	0	0
31/07/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,372.0000	1,451.0000	5.758	0	0	0
31/07/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,176.0000	3,309.0000	4.188	0	0	0
31/07/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,033.0000	3,163.0000	4.286	0	0	0
31/07/2009	£ / R	2010/06/14	14.35	Call	Currency Future	736.0000	777.0000	5.571	0	0	0
31/07/2009	£ / R	2010/06/14	11.25	Put	Currency Future	133.0000	119.0000	(10.526)	0	0	0
31/07/2009	£ / R	2010/06/14	9.85	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,068.0000	2,179.0000	5.368	0	0	0
31/07/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,104.0000	3,982.0000	(2.973)	0	0	0
31/07/2009	£ / R	2010/06/14	10.65	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
31/07/2009	£ / R	2010/06/14	15.55	Call	Currency Future	487.0000	512.0000	5.133	0	0	0
31/07/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,513.0000	6,385.0000	(1.965)	0	0	0
31/07/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,478.0000	1,384.0000	(6.360)	0	0	0
31/07/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,430.0000	2,319.0000	(4.568)	0	0	0
31/07/2009	£ / R	2010/06/14	16.55	Call	Currency Future	346.0000	365.0000	5.491	0	0	0
31/07/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,694.0000	1,794.0000	5.903	0	0	0
31/07/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,033.0000	952.0000	(7.841)	0	0	0
31/07/2009	£ / R	2010/06/14	13.65	Call	Currency Future	958.0000	1,015.0000	5.950	0	0	0
31/07/2009	£ / R	2010/06/14	13.05	Put	Currency Future	659.0000	595.0000	(9.712)	0	0	0
31/07/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,289.0000	3,172.0000	(3.557)	0	0	0
31/07/2009	£ / R	2010/06/14	10.25	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
31/07/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,217.0000	1,288.0000	5.834	0	0	0
31/07/2009	£ / R	2010/06/14	11.25	Call	Currency Future	2,490.0000	2,612.0000	4.900	0	0	0
31/07/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,442.0000	1,349.0000	(6.449)	0	0	0
31/07/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,419.0000	3,553.0000	3.919	0	0	0
31/07/2009	£ / R	2010/06/14	13.70	Call	Currency Future	940.0000	995.0000	5.851	0	0	0
31/07/2009	£ / R	2010/06/14	14.60	Call	Currency Future	672.0000	709.0000	5.506	0	0	0
31/07/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,665.0000	1,566.0000	(5.946)	0	0	0
31/07/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,001.0000	922.0000	(7.892)	0	0	0
31/07/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,875.0000	3,754.0000	(3.123)	0	0	0
31/07/2009	£ / R	2010/06/14	13.90	Call	Currency Future	871.0000	921.0000	5.741	0	0	0
31/07/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,941.0000	3,066.0000	4.250	0	0	0
31/07/2009	£ / R	2010/06/14	14.10	Call	Currency Future	807.0000	853.0000	5.700	0	0	0
31/07/2009	£ / R	2010/06/14	18.20	Call	Currency Future	207.0000	218.0000	5.314	0	0	0
31/07/2009	£ / R	2010/06/14	15.00	Call	Currency Future	584.0000	616.0000	5.479	0	0	0
31/07/2009	£ / R	2010/06/14	12.05	Put	Currency Future	281.0000	250.0000	(11.032)	0	0	0
31/07/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,800.0000	4,675.0000	(2.604)	0	0	0
31/07/2009	£ / R	2010/06/14	11.75	Put	Currency Future	211.0000	186.0000	(11.848)	0	0	0
31/07/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,400.0000	1,484.0000	6.000	0	0	0
31/07/2009	£ / R	2010/06/14	18.55	Call	Currency Future	186.0000	196.0000	5.376	0	0	0
31/07/2009	£ / R	2010/06/14	17.20	Call	Currency Future	282.0000	297.0000	5.319	0	0	0
31/07/2009	£ / R	2010/06/14	12.55	Put	Currency Future	432.0000	390.0000	(9.722)	0	0	0
31/07/2009	£ / R	2010/06/14	9.75	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R	2010/06/14	16.20	Call	Currency Future	389.0000	411.0000	5.656	0	0	0
31/07/2009	£ / R	2010/06/14	15.05	Call	Currency Future	574.0000	605.0000	5.401	0	0	0
31/07/2009	£ / R	2010/06/14	16.45	Call	Currency Future	358.0000	377.0000	5.307	0	0	0
31/07/2009	£ / R	2010/06/14	11.50	Put	Currency Future	166.0000	149.0000	(10.241)	0	0	0
31/07/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,982.0000	2,868.0000	(3.823)	0	0	0
31/07/2009	£ / R	2010/06/14	12.75	Put	Currency Future	515.0000	458.0000	(11.068)	0	0	0
31/07/2009	£ / R	2010/06/14	15.20	Call	Currency Future	546.0000	575.0000	5.311	0	0	0
31/07/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,138.0000	2,032.0000	(4.958)	0	0	0
31/07/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,908.0000	4,042.0000	3.429	0	0	0
31/07/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,849.0000	2,974.0000	4.388	0	0	0
31/07/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,129.0000	5,003.0000	(2.457)	0	0	0
31/07/2009	£ / R	2010/06/14	10.70	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
31/07/2009	£ / R	2010/06/14	15.25	Call	Currency Future	537.0000	565.0000	5.214	0	0	0
31/07/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,990.0000	2,099.0000	5.477	0	0	0
31/07/2009	£ / R	2010/06/14	16.25	Call	Currency Future	382.0000	404.0000	5.759	0	0	0
31/07/2009	£ / R	2010/06/14	10.85	Put	Currency Future	92.0000	81.0000	(11.957)	0	0	0
31/07/2009	£ / R	2010/06/14	11.55	Put	Currency Future	173.0000	156.0000	(9.827)	0	0	0
31/07/2009	£ / R	2010/06/14	11.85	Put	Currency Future	233.0000	206.0000	(11.588)	0	0	0
31/07/2009	£ / R	2010/06/14	17.00	Call	Currency Future	300.0000	316.0000	5.333	0	0	0
31/07/2009	£ / R	2010/06/14	12.55	Call	Currency Future	1,489.0000	1,583.0000	6.313	0	0	0
31/07/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,201.0000	3,084.0000	(3.655)	0	0	0
31/07/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,179.0000	2,072.0000	(4.911)	0	0	0
31/07/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,102.0000	4,231.0000	3.145	0	0	0
31/07/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,345.0000	2,236.0000	(4.648)	0	0	0
31/07/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,693.0000	3,573.0000	(3.249)	0	0	0
31/07/2009	£ / R	2010/06/14	17.45	Call	Currency Future	262.0000	275.0000	4.962	0	0	0
31/07/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,613.0000	4,489.0000	(2.688)	0	0	0
31/07/2009	£ / R	2010/06/14	9.55	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
31/07/2009	£ / R	2010/06/14	10.95	Put	Currency Future	101.0000	89.0000	(11.881)	0	0	0
31/07/2009	£ / R	2010/06/14	18.00	Call	Currency Future	220.0000	232.0000	5.455	0	0	0
31/07/2009	£ / R	2010/06/14	10.55	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
31/07/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,266.0000	1,340.0000	5.845	0	0	0
31/07/2009	£ / R	2010/06/14	16.00	Call	Currency Future	416.0000	440.0000	5.769	0	0	0
31/07/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,128.0000	3,261.0000	4.252	0	0	0
31/07/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,758.0000	2,882.0000	4.496	0	0	0
31/07/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,809.0000	2,697.0000	(3.987)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	£ / R 2010/06/14	15.45	Call	Currency Future	503.0000	529.0000	5.169	0	0	0
31/07/2009	£ / R 2010/06/14	18.25	Put	Currency Future	4,847.0000	4,722.0000	(2.579)	0	0	0
31/07/2009	£ / R 2010/06/14	11.55	Call	Currency Future	2,231.0000	2,349.0000	5.289	0	0	0
31/07/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,839.0000	1,943.0000	5.655	0	0	0
31/07/2009	£ / R 2010/06/14	18.45	Call	Currency Future	192.0000	202.0000	5.208	0	0	0
31/07/2009	£ / R 2010/06/14	15.00	Put	Currency Future	1,977.0000	1,872.0000	(5.311)	0	0	0
31/07/2009	£ / R 2010/06/14	11.95	Put	Currency Future	256.0000	227.0000	(11.328)	0	0	0
31/07/2009	£ / R 2010/06/14	17.25	Call	Currency Future	278.0000	292.0000	5.036	0	0	0
31/07/2009	£ / R 2010/06/14	11.05	Put	Currency Future	111.0000	98.0000	(11.712)	0	0	0
31/07/2009	£ / R 2010/06/14	11.95	Call	Currency Future	1,914.0000	2,020.0000	5.538	0	0	0
31/07/2009	£ / R 2010/06/14	16.25	Put	Currency Future	3,025.0000	2,911.0000	(3.769)	0	0	0
31/07/2009	£ / R 2010/06/14	14.00	Call	Currency Future	838.0000	886.0000	5.728	0	0	0
31/07/2009	£ / R 2010/06/14	10.05	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
31/07/2009	£ / R 2010/06/14	18.45	Put	Currency Future	5,034.0000	4,909.0000	(2.483)	0	0	0
31/07/2009	£ / R 2010/06/14	18.25	Call	Currency Future	204.0000	215.0000	5.392	0	0	0
31/07/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,163.0000	1,078.0000	(7.309)	0	0	0
31/07/2009	£ / R 2010/06/14	10.05	Call	Currency Future	3,615.0000	3,748.0000	3.679	0	0	0
31/07/2009	£ / R 2010/06/14	11.05	Call	Currency Future	2,668.0000	2,792.0000	4.648	0	0	0
31/07/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,920.0000	3,799.0000	(3.087)	0	0	0
31/07/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,231.0000	1,143.0000	(7.149)	0	0	0
31/07/2009	£ / R 2010/06/14	10.15	Call	Currency Future	3,517.0000	3,650.0000	3.782	0	0	0
31/07/2009	£ / R 2010/06/14	12.15	Call	Currency Future	1,765.0000	1,868.0000	5.836	0	0	0
31/07/2009	£ / R 2010/06/14	10.15	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
31/07/2009	£ / R 2010/06/14	9.95	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
31/07/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,289.0000	4,166.0000	(2.868)	0	0	0
31/07/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,712.0000	3,846.0000	3.610	0	0	0
31/07/2009	£ / R 2010/06/14	12.95	Put	Currency Future	609.0000	547.0000	(10.181)	0	0	0
31/07/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,378.0000	3,260.0000	(3.493)	0	0	0
31/07/2009	£ / R 2010/06/14	17.65	Call	Currency Future	246.0000	259.0000	5.285	0	0	0
31/07/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,169.0000	1,238.0000	5.902	0	0	0
31/07/2009	£ / R 2010/06/14	12.15	Put	Currency Future	308.0000	275.0000	(10.714)	0	0	0
31/07/2009	£ / R 2010/06/14	16.65	Call	Currency Future	335.0000	353.0000	5.373	0	0	0
31/07/2009	£ / R 2010/06/14	13.15	Put	Currency Future	712.0000	644.0000	(9.551)	0	0	0
31/07/2009	£ / R 2010/06/14	9.90	Call	Currency Future	3,761.0000	3,895.0000	3.563	0	0	0
31/07/2009	£ / R 2010/06/14	9.90	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
31/07/2009	£ / R 2010/06/14	11.90	Call	Currency Future	1,952.0000	2,059.0000	5.482	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
31/07/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,292.0000	1,367.0000	5.805	0	0	0
31/07/2009	£ / R	2010/06/14	12.90	Put	Currency Future	585.0000	524.0000	(10.427)	0	0	0
31/07/2009	£ / R	2010/06/14	11.90	Put	Currency Future	244.0000	216.0000	(11.475)	0	0	0
31/07/2009	£ / R	2010/06/14	15.90	Call	Currency Future	431.0000	456.0000	5.800	0	0	0
31/07/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,724.0000	2,613.0000	(4.075)	0	0	0
31/07/2009	£ / R	2010/06/14	17.90	Call	Currency Future	227.0000	240.0000	5.727	0	0	0
31/07/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,357.0000	8,226.0000	(1.568)	0	0	0
31/07/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,520.0000	4,397.0000	(2.721)	0	0	0
31/07/2009	£ / R	2010/06/14	21.90	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
31/07/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,065.0000	7,933.0000	(1.637)	0	0	0
31/07/2009	£ / R	2010/06/14	21.60	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
31/07/2009	£ / R	2010/06/14	19.60	Call	Currency Future	138.0000	145.0000	5.072	0	0	0
31/07/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,131.0000	6,002.0000	(2.104)	0	0	0
31/07/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,055.0000	4,183.0000	3.157	0	0	0
31/07/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,079.0000	3,212.0000	4.320	0	0	0
31/07/2009	£ / R	2010/06/14	12.60	Put	Currency Future	450.0000	406.0000	(9.778)	0	0	0
31/07/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,457.0000	1,550.0000	6.383	0	0	0
31/07/2009	£ / R	2010/06/14	10.60	Put	Currency Future	72.0000	69.0000	(4.167)	0	0	0
31/07/2009	£ / R	2010/06/14	9.60	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
31/07/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,555.0000	2,445.0000	(4.305)	0	0	0
31/07/2009	£ / R	2010/06/14	15.70	Call	Currency Future	462.0000	488.0000	5.628	0	0	0
31/07/2009	£ / R	2010/06/14	17.70	Call	Currency Future	242.0000	255.0000	5.372	0	0	0
31/07/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,335.0000	4,212.0000	(2.837)	0	0	0
31/07/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,226.0000	6,098.0000	(2.056)	0	0	0
31/07/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,163.0000	8,031.0000	(1.617)	0	0	0
31/07/2009	£ / R	2010/06/14	21.70	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
31/07/2009	£ / R	2010/06/14	19.70	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
31/07/2009	€ / R	2009/09/14			Currency Future	11.0493	11.1943	1.312	11.1500	11.0700	21,850
31/07/2009	€ / R	2009/09/14	14.25	Put	Currency Future	3,206.0000	3,061.0000	(4.523)	0	0	0
31/07/2009	€ / R	2009/09/14	9.65	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
31/07/2009	€ / R	2009/09/14	13.40	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	€ / R	2009/09/14	12.05	Put	Currency Future	1,067.0000	933.0000	(12.559)	0	0	0
31/07/2009	€ / R	2009/09/14	13.35	Put	Currency Future	2,314.0000	2,171.0000	(6.180)	0	0	0
31/07/2009	€ / R	2009/09/14	11.40	Put	Currency Future	521.0000	411.0000	(21.113)	0	0	0
31/07/2009	€ / R	2009/09/14	12.55	Call	Currency Future	34.0000	39.0000	14.706	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	9.05	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	932.0000	802.0000	(13.948)	0	0	0
31/07/2009	€ / R 2009/09/14	10.40	Call	Currency Future	725.0000	845.0000	16.552	0	0	0
31/07/2009	€ / R 2009/09/14	10.55	Call	Currency Future	606.0000	718.0000	18.482	0	0	0
31/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,265.0000	2,122.0000	(6.313)	0	0	0
31/07/2009	€ / R 2009/09/14	13.00	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
31/07/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,535.0000	1,395.0000	(9.121)	0	0	0
31/07/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,001.0000	3,145.0000	4.798	0	0	0
31/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	82.0000	97.0000	18.293	0	0	0
31/07/2009	€ / R 2009/09/14	11.80	Call	Currency Future	94.0000	112.0000	19.149	0	0	0
31/07/2009	€ / R 2009/09/14	8.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	10.55	Put	Currency Future	107.0000	73.0000	(31.776)	0	0	0
31/07/2009	€ / R 2009/09/14	14.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,601.0000	8,456.0000	(1.686)	0	0	0
31/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.50	Call	Currency Future	3,549.0000	3,694.0000	4.086	0	0	0
31/07/2009	€ / R 2009/09/14	13.25	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
31/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,583.0000	1,442.0000	(8.907)	0	0	0
31/07/2009	€ / R 2009/09/14	8.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	€ / R 2009/09/14	15.55	Put	Currency Future	4,503.0000	4,358.0000	(3.220)	0	0	0
31/07/2009	€ / R 2009/09/14	14.15	Put	Currency Future	3,107.0000	2,962.0000	(4.667)	0	0	0
31/07/2009	€ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
31/07/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,216.0000	2,073.0000	(6.453)	0	0	0
31/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	170.0000	205.0000	20.588	0	0	0
31/07/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	14.05	Put	Currency Future	3,007.0000	2,863.0000	(4.789)	0	0	0
31/07/2009	€ / R 2009/09/14	10.65	Put	Currency Future	133.0000	93.0000	(30.075)	0	0	0
31/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	3,057.0000	2,912.0000	(4.743)	0	0	0
31/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
31/07/2009	€ / R 2009/09/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	44.0000	51.0000	15.909	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,006.0000	2,149.0000	7.129	0	0	0
31/07/2009	€ / R 2009/09/14	11.80	Put	Currency Future	845.0000	718.0000	(15.030)	0	0	0
31/07/2009	€ / R 2009/09/14	7.40	Call	Currency Future	3,649.0000	3,794.0000	3.974	0	0	0
31/07/2009	€ / R 2009/09/14	9.55	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
31/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,512.0000	2,368.0000	(5.732)	0	0	0
31/07/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	€ / R 2009/09/14	8.50	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
31/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	158.0000	190.0000	20.253	0	0	0
31/07/2009	€ / R 2009/09/14	8.40	Call	Currency Future	2,652.0000	2,795.0000	5.392	0	0	0
31/07/2009	€ / R 2009/09/14	9.55	Call	Currency Future	1,513.0000	1,654.0000	9.319	0	0	0
31/07/2009	€ / R 2009/09/14	14.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,603.0000	4,457.0000	(3.172)	0	0	0
31/07/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,908.0000	2,763.0000	(4.986)	0	0	0
31/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,776.0000	1,634.0000	(7.995)	0	0	0
31/07/2009	€ / R 2009/09/14	13.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
31/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	558.0000	446.0000	(20.072)	0	0	0
31/07/2009	€ / R 2009/09/14	10.40	Put	Currency Future	75.0000	50.0000	(33.333)	0	0	0
31/07/2009	€ / R 2009/09/14	8.55	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
31/07/2009	€ / R 2009/09/14	14.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	2,020.0000	1,877.0000	(7.079)	0	0	0
31/07/2009	€ / R 2009/09/14	12.30	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
31/07/2009	€ / R 2009/09/14	19.50	Put	Currency Future	8,451.0000	8,306.0000	(1.716)	0	0	0
31/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,561.0000	2,417.0000	(5.623)	0	0	0
31/07/2009	€ / R 2009/09/14	11.55	Put	Currency Future	637.0000	519.0000	(18.524)	0	0	0
31/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,345.0000	1,207.0000	(10.260)	0	0	0
31/07/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,500.0000	3,644.0000	4.114	0	0	0
31/07/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,601.0000	6,456.0000	(2.197)	0	0	0
31/07/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,958.0000	2,813.0000	(4.902)	0	0	0
31/07/2009	€ / R 2009/09/14	12.40	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
31/07/2009	€ / R 2009/09/14	11.55	Call	Currency Future	136.0000	163.0000	19.853	0	0	0
31/07/2009	€ / R 2009/09/14	7.05	Call	Currency Future	3,999.0000	4,144.0000	3.626	0	0	0
31/07/2009	€ / R 2009/09/14	17.40	Put	Currency Future	6,351.0000	6,206.0000	(2.283)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,759.0000	2,615.0000	(5.219)	0	0	0
31/07/2009	€ / R 2009/09/14	17.20	Put	Currency Future	6,151.0000	6,006.0000	(2.357)	0	0	0
31/07/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	12.05	Call	Currency Future	66.0000	78.0000	18.182	0	0	0
31/07/2009	€ / R 2009/09/14	13.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
31/07/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
31/07/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,502.0000	2,646.0000	5.755	0	0	0
31/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,858.0000	2,714.0000	(5.038)	0	0	0
31/07/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,314.0000	2,171.0000	(6.180)	0	0	0
31/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
31/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	126.0000	151.0000	19.841	0	0	0
31/07/2009	€ / R 2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,392.0000	1,253.0000	(9.986)	0	0	0
31/07/2009	€ / R 2009/09/14	17.50	Put	Currency Future	6,451.0000	6,306.0000	(2.248)	0	0	0
31/07/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,029.0000	1,167.0000	13.411	0	0	0
31/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	677.0000	557.0000	(17.725)	0	0	0
31/07/2009	€ / R 2009/09/14	19.20	Put	Currency Future	8,151.0000	8,006.0000	(1.779)	0	0	0
31/07/2009	€ / R 2009/09/14	17.55	Put	Currency Future	6,501.0000	6,356.0000	(2.230)	0	0	0
31/07/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,710.0000	2,565.0000	(5.351)	0	0	0
31/07/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,298.0000	1,160.0000	(10.632)	0	0	0
31/07/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	117.0000	140.0000	19.658	0	0	0
31/07/2009	€ / R 2009/09/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,400.0000	3,544.0000	4.235	0	0	0
31/07/2009	€ / R 2009/09/14	13.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	9.50	Call	Currency Future	1,562.0000	1,703.0000	9.027	0	0	0
31/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	718.0000	596.0000	(16.992)	0	0	0
31/07/2009	€ / R 2009/09/14	15.05	Put	Currency Future	4,004.0000	3,859.0000	(3.621)	0	0	0
31/07/2009	€ / R 2009/09/14	19.55	Put	Currency Future	8,501.0000	8,356.0000	(1.706)	0	0	0
31/07/2009	€ / R 2009/09/14	14.00	Call	Currency Future	7.0000	7.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	9.50	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
31/07/2009	€ / R 2009/09/14	13.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,403.0000	2,546.0000	5.951	0	0	0
31/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
31/07/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,971.0000	1,828.0000	(7.255)	0	0	0
31/07/2009	€ / R 2009/09/14	10.50	Call	Currency Future	645.0000	759.0000	17.674	0	0	0
31/07/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,265.0000	2,122.0000	(6.313)	0	0	0
31/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	484.0000	377.0000	(22.107)	0	0	0
31/07/2009	€ / R 2009/09/14	15.20	Put	Currency Future	4,153.0000	4,008.0000	(3.491)	0	0	0
31/07/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,551.0000	8,406.0000	(1.696)	0	0	0
31/07/2009	€ / R 2009/09/14	8.65	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	13.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,112.0000	978.0000	(12.050)	0	0	0
31/07/2009	€ / R 2009/09/14	10.50	Put	Currency Future	95.0000	65.0000	(31.579)	0	0	0
31/07/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,415.0000	1,556.0000	9.965	0	0	0
31/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,364.0000	2,220.0000	(6.091)	0	0	0
31/07/2009	€ / R 2009/09/14	15.50	Put	Currency Future	4,453.0000	4,308.0000	(3.256)	0	0	0
31/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,809.0000	2,664.0000	(5.162)	0	0	0
31/07/2009	€ / R 2009/09/14	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	183.0000	221.0000	20.765	0	0	0
31/07/2009	€ / R 2009/09/14	10.20	Call	Currency Future	895.0000	1,024.0000	14.413	0	0	0
31/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,611.0000	2,466.0000	(5.553)	0	0	0
31/07/2009	€ / R 2009/09/14	8.50	Call	Currency Future	2,552.0000	2,696.0000	5.643	0	0	0
31/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,599.0000	3,744.0000	4.029	0	0	0
31/07/2009	€ / R 2009/09/14	11.45	Put	Currency Future	558.0000	446.0000	(20.072)	0	0	0
31/07/2009	€ / R 2009/09/14	19.40	Put	Currency Future	8,351.0000	8,206.0000	(1.736)	0	0	0
31/07/2009	€ / R 2009/09/14	11.95	Put	Currency Future	977.0000	845.0000	(13.511)	0	0	0
31/07/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,439.0000	1,300.0000	(9.659)	0	0	0
31/07/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,858.0000	2,714.0000	(5.038)	0	0	0
31/07/2009	€ / R 2009/09/14	11.40	Call	Currency Future	170.0000	205.0000	20.588	0	0	0
31/07/2009	€ / R 2009/09/14	11.45	Call	Currency Future	158.0000	190.0000	20.253	0	0	0
31/07/2009	€ / R 2009/09/14	7.20	Call	Currency Future	3,849.0000	3,994.0000	3.767	0	0	0
31/07/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,551.0000	6,406.0000	(2.213)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	11.95	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
31/07/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,099.0000	5,244.0000	2.844	0	0	0
31/07/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,651.0000	8,506.0000	(1.676)	0	0	0
31/07/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.90	Call	Currency Future	82.0000	97.0000	18.293	0	0	0
31/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
31/07/2009	€ / R 2009/09/14	13.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	€ / R 2009/09/14	9.70	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
31/07/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	10.80	Put	Currency Future	181.0000	130.0000	(28.177)	0	0	0
31/07/2009	€ / R 2009/09/14	8.20	Call	Currency Future	2,851.0000	2,995.0000	5.051	0	0	0
31/07/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,553.0000	4,408.0000	(3.185)	0	0	0
31/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	88.0000	104.0000	18.182	0	0	0
31/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	10.05	Put	Currency Future	30.0000	23.0000	(23.333)	0	0	0
31/07/2009	€ / R 2009/09/14	11.85	Call	Currency Future	88.0000	104.0000	18.182	0	0	0
31/07/2009	€ / R 2009/09/14	8.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,453.0000	2,596.0000	5.830	0	0	0
31/07/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,660.0000	2,516.0000	(5.414)	0	0	0
31/07/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,651.0000	6,506.0000	(2.180)	0	0	0
31/07/2009	€ / R 2009/09/14	17.05	Put	Currency Future	6,001.0000	5,856.0000	(2.416)	0	0	0
31/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	888.0000	760.0000	(14.414)	0	0	0
31/07/2009	€ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	8.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	€ / R 2009/09/14	10.65	Call	Currency Future	532.0000	637.0000	19.737	0	0	0
31/07/2009	€ / R 2009/09/14	11.85	Put	Currency Future	888.0000	760.0000	(14.414)	0	0	0
31/07/2009	€ / R 2009/09/14	12.45	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
31/07/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,901.0000	6,756.0000	(2.101)	0	0	0
31/07/2009	€ / R 2009/09/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	19.05	Put	Currency Future	8,001.0000	7,856.0000	(1.812)	0	0	0
31/07/2009	€ / R 2009/09/14	11.35	Put	Currency Future	484.0000	377.0000	(22.107)	0	0	0
31/07/2009	€ / R 2009/09/14	9.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,464.0000	1,605.0000	9.631	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	11.90	Put	Currency Future	932.0000	802.0000	(13.948)	0	0	0
31/07/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,105.0000	2,248.0000	6.793	0	0	0
31/07/2009	€ / R 2009/09/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	9.20	Call	Currency Future	1,857.0000	2,000.0000	7.701	0	0	0
31/07/2009	€ / R 2009/09/14	9.60	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
31/07/2009	€ / R 2009/09/14	10.45	Call	Currency Future	684.0000	802.0000	17.251	0	0	0
31/07/2009	€ / R 2009/09/14	10.20	Put	Currency Future	45.0000	29.0000	(35.556)	0	0	0
31/07/2009	€ / R 2009/09/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
31/07/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,402.0000	5,257.0000	(2.684)	0	0	0
31/07/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,366.0000	1,507.0000	10.322	0	0	0
31/07/2009	€ / R 2009/09/14	11.40	Put	Currency Future	521.0000	411.0000	(21.113)	0	0	0
31/07/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,167.0000	2,024.0000	(6.599)	0	0	0
31/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,631.0000	1,490.0000	(8.645)	0	0	0
31/07/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.35	Call	Currency Future	183.0000	221.0000	20.765	0	0	0
31/07/2009	€ / R 2009/09/14	13.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
31/07/2009	€ / R 2009/09/14	12.25	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
31/07/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,904.0000	3,759.0000	(3.714)	0	0	0
31/07/2009	€ / R 2009/09/14	12.50	Call	Currency Future	36.0000	42.0000	16.667	0	0	100
31/07/2009	€ / R 2009/09/14	12.00	Call	Currency Future	71.0000	83.0000	16.901	0	0	0
31/07/2009	€ / R 2009/09/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,487.0000	1,347.0000	(9.415)	0	0	0
31/07/2009	€ / R 2009/09/14	12.00	Put	Currency Future	1,022.0000	889.0000	(13.014)	0	0	0
31/07/2009	€ / R 2009/09/14	10.45	Put	Currency Future	85.0000	57.0000	(32.941)	0	0	0
31/07/2009	€ / R 2009/09/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.65	Call	Currency Future	117.0000	140.0000	19.658	0	0	0
31/07/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,583.0000	1,442.0000	(8.907)	0	0	0
31/07/2009	€ / R 2009/09/14	8.95	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,653.0000	4,507.0000	(3.138)	0	0	0
31/07/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,679.0000	1,538.0000	(8.398)	0	0	0
31/07/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,364.0000	2,220.0000	(6.091)	0	0	0
31/07/2009	€ / R 2009/09/14	11.75	Call	Currency Future	101.0000	121.0000	19.802	0	0	0
31/07/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.65	Put	Currency Future	718.0000	596.0000	(16.992)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	12.70	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
31/07/2009	€ / R 2009/09/14	13.40	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,251.0000	1,114.0000	(10.951)	0	0	0
31/07/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,804.0000	3,659.0000	(3.812)	0	0	0
31/07/2009	€ / R 2009/09/14	11.70	Call	Currency Future	109.0000	130.0000	19.266	0	0	0
31/07/2009	€ / R 2009/09/14	12.80	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
31/07/2009	€ / R 2009/09/14	12.60	Call	Currency Future	32.0000	37.0000	15.625	0	0	0
31/07/2009	€ / R 2009/09/14	14.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,353.0000	2,496.0000	6.077	0	0	0
31/07/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,759.0000	2,615.0000	(5.219)	0	0	0
31/07/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,413.0000	2,269.0000	(5.968)	0	0	0
31/07/2009	€ / R 2009/09/14	14.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,776.0000	1,634.0000	(7.995)	0	0	0
31/07/2009	€ / R 2009/09/14	11.75	Put	Currency Future	802.0000	676.0000	(15.711)	0	0	0
31/07/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,069.0000	1,926.0000	(6.912)	0	0	0
31/07/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,350.0000	3,494.0000	4.299	0	0	0
31/07/2009	€ / R 2009/09/14	11.50	Call	Currency Future	146.0000	176.0000	20.548	0	0	0
31/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,873.0000	1,731.0000	(7.581)	0	0	0
31/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
31/07/2009	€ / R 2009/09/14	15.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
31/07/2009	€ / R 2009/09/14	11.50	Put	Currency Future	597.0000	482.0000	(19.263)	0	0	0
31/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,356.0000	3,211.0000	(4.321)	0	0	0
31/07/2009	€ / R 2009/09/14	7.30	Call	Currency Future	3,749.0000	3,894.0000	3.868	0	0	0
31/07/2009	€ / R 2009/09/14	15.25	Put	Currency Future	4,203.0000	4,058.0000	(3.450)	0	0	0
31/07/2009	€ / R 2009/09/14	14.20	Put	Currency Future	3,157.0000	3,012.0000	(4.593)	0	0	0
31/07/2009	€ / R 2009/09/14	8.70	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	19.25	Put	Currency Future	8,201.0000	8,056.0000	(1.768)	0	0	0
31/07/2009	€ / R 2009/09/14	13.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	17.25	Put	Currency Future	6,201.0000	6,056.0000	(2.338)	0	0	0
31/07/2009	€ / R 2009/09/14	10.80	Call	Currency Future	430.0000	525.0000	22.093	0	0	0
31/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
31/07/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	10.70	Put	Currency Future	148.0000	104.0000	(29.730)	0	0	0
31/07/2009	€ / R 2009/09/14	13.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	€ / R 2009/09/14	10.25	Put	Currency Future	52.0000	34.0000	(34.615)	0	0	0
31/07/2009	€ / R 2009/09/14	10.70	Call	Currency Future	497.0000	599.0000	20.523	0	0	0
31/07/2009	€ / R 2009/09/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	14.10	Put	Currency Future	3,057.0000	2,912.0000	(4.743)	0	0	0
31/07/2009	€ / R 2009/09/14	10.25	Call	Currency Future	851.0000	978.0000	14.924	0	0	0
31/07/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,351.0000	7,206.0000	(1.973)	0	0	0
31/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	8.30	Call	Currency Future	2,751.0000	2,895.0000	5.234	0	0	0
31/07/2009	€ / R 2009/09/14	9.25	Call	Currency Future	1,808.0000	1,951.0000	7.909	0	0	0
31/07/2009	€ / R 2009/09/14	10.90	Put	Currency Future	219.0000	161.0000	(26.484)	0	0	0
31/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,256.0000	3,111.0000	(4.453)	0	0	0
31/07/2009	€ / R 2009/09/14	13.45	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	€ / R 2009/09/14	8.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	7.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	€ / R 2009/09/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,118.0000	1,975.0000	(6.752)	0	0	0
31/07/2009	€ / R 2009/09/14	15.30	Put	Currency Future	4,253.0000	4,108.0000	(3.409)	0	0	0
31/07/2009	€ / R 2009/09/14	9.40	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
31/07/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,561.0000	2,417.0000	(5.623)	0	0	0
31/07/2009	€ / R 2009/09/14	13.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	€ / R 2009/09/14	9.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/07/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,353.0000	4,208.0000	(3.331)	0	0	0
31/07/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,555.0000	3,410.0000	(4.079)	0	0	0
31/07/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,118.0000	1,975.0000	(6.752)	0	0	0
31/07/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,660.0000	1,802.0000	8.554	0	0	0
31/07/2009	€ / R 2009/09/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,462.0000	2,318.0000	(5.849)	0	0	0
31/07/2009	€ / R 2009/09/14	10.90	Call	Currency Future	368.0000	455.0000	23.641	0	0	0
31/07/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,455.0000	3,310.0000	(4.197)	0	0	0
31/07/2009	€ / R 2009/09/14	13.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
31/07/2009	€ / R 2009/09/14	9.25	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
31/07/2009	€ / R 2009/09/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	19.30	Put	Currency Future	8,251.0000	8,106.0000	(1.757)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,852.0000	5,707.0000	(2.478)	0	0	0
31/07/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,356.0000	3,211.0000	(4.321)	0	0	0
31/07/2009	€ / R 2009/09/14	9.30	Call	Currency Future	1,759.0000	1,901.0000	8.073	0	0	0
31/07/2009	€ / R 2009/09/14	7.25	Call	Currency Future	3,799.0000	3,944.0000	3.817	0	0	0
31/07/2009	€ / R 2009/09/14	10.85	Call	Currency Future	399.0000	489.0000	22.556	0	0	0
31/07/2009	€ / R 2009/09/14	11.30	Call	Currency Future	197.0000	239.0000	21.320	0	0	0
31/07/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	14.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,512.0000	2,368.0000	(5.732)	0	0	0
31/07/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	8.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	11.30	Put	Currency Future	448.0000	344.0000	(23.214)	0	0	0
31/07/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,649.0000	4,794.0000	3.119	0	0	0
31/07/2009	€ / R 2009/09/14	14.10	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	8.25	Call	Currency Future	2,801.0000	2,945.0000	5.141	0	0	0
31/07/2009	€ / R 2009/09/14	11.70	Put	Currency Future	760.0000	636.0000	(16.316)	0	0	0
31/07/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,256.0000	3,111.0000	(4.453)	0	0	0
31/07/2009	€ / R 2009/09/14	13.50	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	€ / R 2009/09/14	10.30	Call	Currency Future	808.0000	933.0000	15.470	0	0	0
31/07/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.60	Call	Currency Future	126.0000	151.0000	19.841	0	0	0
31/07/2009	€ / R 2009/09/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	10.30	Put	Currency Future	59.0000	39.0000	(33.898)	0	0	0
31/07/2009	€ / R 2009/09/14	10.15	Put	Currency Future	40.0000	27.0000	(32.500)	0	0	0
31/07/2009	€ / R 2009/09/14	11.60	Put	Currency Future	677.0000	557.0000	(17.725)	0	0	0
31/07/2009	€ / R 2009/09/14	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	€ / R 2009/09/14	9.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
31/07/2009	€ / R 2009/09/14	17.30	Put	Currency Future	6,251.0000	6,106.0000	(2.320)	0	0	0
31/07/2009	€ / R 2009/09/14	8.15	Call	Currency Future	2,901.0000	3,045.0000	4.964	0	0	0
31/07/2009	€ / R 2009/09/14	11.05	Call	Currency Future	286.0000	360.0000	25.874	0	0	0
31/07/2009	€ / R 2009/09/14	8.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	€ / R 2009/09/14	11.05	Put	Currency Future	286.0000	216.0000	(24.476)	0	0	0
31/07/2009	€ / R 2009/09/14	9.15	Call	Currency Future	1,907.0000	2,050.0000	7.499	0	0	0
31/07/2009	€ / R 2009/09/14	10.15	Call	Currency Future	939.0000	1,071.0000	14.058	0	0	0
31/07/2009	€ / R 2009/09/14	15.15	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
31/07/2009	€ / R 2009/09/14	19.15	Put	Currency Future	8,101.0000	7,956.0000	(1.790)	0	0	0
31/07/2009	€ / R 2009/09/14	9.10	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
31/07/2009	€ / R 2009/09/14	10.85	Put	Currency Future	199.0000	145.0000	(27.136)	0	0	0
31/07/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,051.0000	3,195.0000	4.720	0	0	0
31/07/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
31/07/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,150.0000	3,295.0000	4.603	0	0	0
31/07/2009	€ / R 2009/09/14	17.15	Put	Currency Future	6,101.0000	5,956.0000	(2.377)	0	0	0
31/07/2009	€ / R 2009/09/14	11.20	Put	Currency Future	380.0000	283.0000	(25.526)	0	0	0
31/07/2009	€ / R 2009/09/14	15.15	Put	Currency Future	4,104.0000	3,958.0000	(3.558)	0	0	0
31/07/2009	€ / R 2009/09/14	11.20	Call	Currency Future	229.0000	277.0000	20.961	0	0	0
31/07/2009	€ / R 2009/09/14	9.10	Call	Currency Future	1,956.0000	2,099.0000	7.311	0	0	0
31/07/2009	€ / R 2009/09/14	10.75	Call	Currency Future	463.0000	561.0000	21.166	0	0	0
31/07/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.25	Call	Currency Future	212.0000	257.0000	21.226	0	0	0
31/07/2009	€ / R 2009/09/14	15.10	Put	Currency Future	4,054.0000	3,908.0000	(3.601)	0	0	0
31/07/2009	€ / R 2009/09/14	10.75	Put	Currency Future	164.0000	117.0000	(28.659)	0	0	0
31/07/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,049.0000	4,194.0000	3.581	0	0	0
31/07/2009	€ / R 2009/09/14	11.10	Call	Currency Future	265.0000	331.0000	24.906	0	0	0
31/07/2009	€ / R 2009/09/14	18.10	Put	Currency Future	7,051.0000	6,906.0000	(2.056)	0	0	0
31/07/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.15	Call	Currency Future	3,899.0000	4,044.0000	3.719	0	0	0
31/07/2009	€ / R 2009/09/14	11.10	Put	Currency Future	316.0000	237.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/09/14	6.10	Call	Currency Future	4,949.0000	5,094.0000	2.930	0	0	0
31/07/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,952.0000	5,807.0000	(2.436)	0	0	0
31/07/2009	€ / R 2009/09/14	11.25	Put	Currency Future	413.0000	313.0000	(24.213)	0	0	0
31/07/2009	€ / R 2009/09/14	10.60	Put	Currency Future	119.0000	83.0000	(30.252)	0	0	0
31/07/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,055.0000	2,198.0000	6.959	0	0	0
31/07/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,450.0000	3,594.0000	4.174	0	0	0
31/07/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	246.0000	304.0000	23.577	0	0	0
31/07/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,552.0000	5,407.0000	(2.612)	0	0	0

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31/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	347.0000	259.0000	(25.360)	0	0	0
31/07/2009	€ / R 2009/09/14	10.60	Call	Currency Future	569.0000	677.0000	18.981	0	0	0
31/07/2009	€ / R 2009/09/14	11.00	Call	Currency Future	312.0000	390.0000	25.000	0	0	0
31/07/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,951.0000	7,806.0000	(1.824)	0	0	0
31/07/2009	€ / R 2009/09/14	11.00	Put	Currency Future	263.0000	196.0000	(25.475)	0	0	0
31/07/2009	€ / R 2009/09/14	10.95	Put	Currency Future	240.0000	178.0000	(25.833)	0	0	0
31/07/2009	€ / R 2009/09/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	11.15	Put	Currency Future	347.0000	259.0000	(25.360)	0	0	0
31/07/2009	€ / R 2009/09/14	9.00	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/07/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,077.0000	1,215.0000	12.813	0	0	0
31/07/2009	€ / R 2009/09/14	8.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	€ / R 2009/09/14	10.00	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/09/14	11.15	Call	Currency Future	246.0000	304.0000	23.577	0	0	0
31/07/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,954.0000	3,809.0000	(3.667)	0	0	0
31/07/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	15.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	10.95	Call	Currency Future	339.0000	422.0000	24.484	0	0	0
31/07/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,873.0000	1,731.0000	(7.581)	0	0	0
31/07/2009	€ / R 2009/09/14	13.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,922.0000	1,779.0000	(7.440)	0	0	0
31/07/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,809.0000	2,664.0000	(5.162)	0	0	0
31/07/2009	€ / R 2009/09/14	12.95	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
31/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
31/07/2009	€ / R 2009/09/14	12.90	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
31/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,824.0000	1,682.0000	(7.785)	0	0	0
31/07/2009	€ / R 2009/09/14	13.10	Put	Currency Future	2,069.0000	1,926.0000	(6.912)	0	0	0
31/07/2009	€ / R 2009/09/14	13.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
31/07/2009	€ / R 2009/09/14	12.10	Call	Currency Future	62.0000	72.0000	16.129	0	0	0
31/07/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,112.0000	978.0000	(12.050)	0	0	0
31/07/2009	€ / R 2009/09/14	12.20	Call	Currency Future	54.0000	63.0000	16.667	0	0	0
31/07/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,204.0000	1,068.0000	(11.296)	0	0	0
31/07/2009	€ / R 2009/09/14	12.35	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
31/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,158.0000	1,023.0000	(11.658)	0	0	0
31/07/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,345.0000	1,207.0000	(10.260)	0	0	0
31/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	58.0000	67.0000	15.517	0	0	0
31/07/2009	€ / R 2009/09/14	12.85	Call	Currency Future	24.0000	27.0000	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
31/07/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,824.0000	1,682.0000	(7.785)	0	0	0
31/07/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,631.0000	1,490.0000	(8.645)	0	0	0
31/07/2009	€ / R 2009/09/14	12.15	Call	Currency Future	58.0000	67.0000	15.517	0	0	0
31/07/2009	€ / R 2009/09/14	12.65	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
31/07/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,158.0000	1,023.0000	(11.658)	0	0	0
31/07/2009	€ / R 2009/09/14	13.05	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
31/07/2009	€ / R 2009/09/14	13.05	Put	Currency Future	2,020.0000	1,877.0000	(7.079)	0	0	0
31/07/2009	€ / R 2009/09/14	13.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,727.0000	1,586.0000	(8.164)	0	0	0
31/07/2009	€ / R 2009/09/14	12.75	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
31/07/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,611.0000	2,466.0000	(5.553)	0	0	0
31/07/2009	€ / R 2009/12/14			Currency Future	11.2394	11.3872	1.315	11.3200	11.3200	12,189
31/07/2009	€ / R 2009/12/14	18.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,415.0000	8,267.0000	(1.759)	0	0	0
31/07/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,547.0000	3,693.0000	4.116	0	0	0
31/07/2009	€ / R 2009/12/14	11.60	Call	Currency Future	393.0000	436.0000	10.941	0	0	0
31/07/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,512.0000	2,656.0000	5.732	0	0	0
31/07/2009	€ / R 2009/12/14	7.85	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/07/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,282.0000	1,411.0000	10.062	0	0	0
31/07/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,869.0000	6,721.0000	(2.155)	0	0	0
31/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,421.0000	2,280.0000	(5.824)	0	0	0
31/07/2009	€ / R 2009/12/14	14.70	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
31/07/2009	€ / R 2009/12/14	7.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/07/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,399.0000	3,545.0000	4.295	0	0	0
31/07/2009	€ / R 2009/12/14	10.05	Put	Currency Future	92.0000	74.0000	(19.565)	0	0	0
31/07/2009	€ / R 2009/12/14	7.80	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
31/07/2009	€ / R 2009/12/14	12.45	Call	Currency Future	218.0000	236.0000	8.257	0	0	0
31/07/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,561.0000	2,705.0000	5.623	0	0	0
31/07/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,783.0000	4,633.0000	(3.136)	0	0	0
31/07/2009	€ / R 2009/12/14	10.85	Put	Currency Future	318.0000	253.0000	(20.440)	0	0	0
31/07/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,219.0000	2,362.0000	6.444	0	0	0
31/07/2009	€ / R 2009/12/14	17.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	15.80	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
31/07/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,429.0000	1,299.0000	(9.097)	0	0	0
31/07/2009	€ / R 2009/12/14	12.85	Call	Currency Future	171.0000	182.0000	6.433	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	9.65	Put	Currency Future	57.0000	46.0000	(19.298)	0	0	0
31/07/2009	€ / R 2009/12/14	7.90	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
31/07/2009	€ / R 2009/12/14	15.85	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
31/07/2009	€ / R 2009/12/14	8.05	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/12/14	8.80	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
31/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
31/07/2009	€ / R 2009/12/14	11.80	Call	Currency Future	340.0000	375.0000	10.294	0	0	0
31/07/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,647.0000	1,783.0000	8.257	0	0	0
31/07/2009	€ / R 2009/12/14	10.90	Put	Currency Future	341.0000	273.0000	(19.941)	0	0	0
31/07/2009	€ / R 2009/12/14	8.75	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
31/07/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,414.0000	2,558.0000	5.965	0	0	0
31/07/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,201.0000	3,347.0000	4.561	0	0	0
31/07/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,463.0000	2,607.0000	5.847	0	0	0
31/07/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,515.0000	1,384.0000	(8.647)	0	0	0
31/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	166.0000	177.0000	6.627	0	0	0
31/07/2009	€ / R 2009/12/14	15.65	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
31/07/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,251.0000	3,396.0000	4.460	0	0	0
31/07/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,498.0000	3,644.0000	4.174	0	0	0
31/07/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,636.0000	4,485.0000	(3.257)	0	0	0
31/07/2009	€ / R 2009/12/14	9.05	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
31/07/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,448.0000	3,594.0000	4.234	0	0	0
31/07/2009	€ / R 2009/12/14	14.60	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	12,462
31/07/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,781.0000	1,645.0000	(7.636)	0	0	0
31/07/2009	€ / R 2009/12/14	8.65	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
31/07/2009	€ / R 2009/12/14	8.00	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
31/07/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,554.0000	1,689.0000	8.687	0	0	0
31/07/2009	€ / R 2009/12/14	8.85	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
31/07/2009	€ / R 2009/12/14	15.05	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
31/07/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,508.0000	1,642.0000	8.886	0	0	0
31/07/2009	€ / R 2009/12/14	7.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	€ / R 2009/12/14	19.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/07/2009	€ / R 2009/12/14	14.90	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
31/07/2009	€ / R 2009/12/14	12.00	Call	Currency Future	295.0000	324.0000	9.831	0	0	0
31/07/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,537.0000	4,386.0000	(3.328)	0	0	0
31/07/2009	€ / R 2009/12/14	10.85	Call	Currency Future	708.0000	790.0000	11.582	0	0	0
31/07/2009	€ / R 2009/12/14	16.05	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	9.80	Put	Currency Future	68.0000	55.0000	(19.118)	0	0	0
31/07/2009	€ / R 2009/12/14	17.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	13.50	Call	Currency Future	114.0000	122.0000	7.018	0	0	0
31/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	152.0000	161.0000	5.921	0	0	0
31/07/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,597.0000	3,743.0000	4.059	0	0	0
31/07/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,706.0000	3,554.0000	(4.101)	0	0	0
31/07/2009	€ / R 2009/12/14	15.75	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
31/07/2009	€ / R 2009/12/14	9.85	Put	Currency Future	73.0000	58.0000	(20.548)	0	0	0
31/07/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,833.0000	4,683.0000	(3.104)	0	0	0
31/07/2009	€ / R 2009/12/14	10.80	Call	Currency Future	736.0000	821.0000	11.549	0	0	0
31/07/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,917.0000	1,779.0000	(7.199)	0	0	0
31/07/2009	€ / R 2009/12/14	19.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,375.0000	2,235.0000	(5.895)	0	0	0
31/07/2009	€ / R 2009/12/14	11.75	Call	Currency Future	352.0000	390.0000	10.795	0	0	0
31/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,826.0000	1,689.0000	(7.503)	0	0	0
31/07/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,610.0000	2,755.0000	5.556	0	0	0
31/07/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,022.0000	5,874.0000	(2.458)	0	0	0
31/07/2009	€ / R 2009/12/14	15.90	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
31/07/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,462.0000	1,596.0000	9.166	0	0	0
31/07/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,609.0000	3,457.0000	(4.212)	0	0	0
31/07/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,420.0000	6,273.0000	(2.290)	0	0	0
31/07/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,963.0000	1,824.0000	(7.081)	0	0	0
31/07/2009	€ / R 2009/12/14	7.70	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,685.0000	4,534.0000	(3.223)	0	0	0
31/07/2009	€ / R 2009/12/14	11.30	Call	Currency Future	491.0000	552.0000	12.424	0	0	0
31/07/2009	€ / R 2009/12/14	9.75	Put	Currency Future	64.0000	52.0000	(18.750)	0	0	0
31/07/2009	€ / R 2009/12/14	14.80	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
31/07/2009	€ / R 2009/12/14	12.55	Call	Currency Future	205.0000	221.0000	7.805	0	0	0
31/07/2009	€ / R 2009/12/14	11.75	Put	Currency Future	863.0000	753.0000	(12.746)	0	0	0
31/07/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,439.0000	4,287.0000	(3.424)	0	0	0
31/07/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,055.0000	937.0000	(11.185)	0	0	0
31/07/2009	€ / R 2009/12/14	10.80	Put	Currency Future	297.0000	233.0000	(21.549)	0	0	0
31/07/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,147.0000	2,006.0000	(6.567)	0	0	0
31/07/2009	€ / R 2009/12/14	9.10	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
31/07/2009	€ / R 2009/12/14	15.70	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
31/07/2009	€ / R 2009/12/14	11.30	Put	Currency Future	552.0000	464.0000	(15.942)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,586.0000	4,435.0000	(3.293)	0	0	0
31/07/2009	€ / R 2009/12/14	13.45	Call	Currency Future	118.0000	127.0000	7.627	0	0	0
31/07/2009	€ / R 2009/12/14	10.60	Put	Currency Future	219.0000	166.0000	(24.201)	0	0	0
31/07/2009	€ / R 2009/12/14	8.70	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
31/07/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,268.0000	2,411.0000	6.305	0	0	0
31/07/2009	€ / R 2009/12/14	19.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,377.0000	5,228.0000	(2.771)	0	0	0
31/07/2009	€ / R 2009/12/14	13.00	Call	Currency Future	156.0000	166.0000	6.410	0	0	0
31/07/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,329.0000	2,189.0000	(6.011)	0	0	0
31/07/2009	€ / R 2009/12/14	15.10	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
31/07/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,600.0000	1,736.0000	8.500	0	0	0
31/07/2009	€ / R 2009/12/14	9.00	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
31/07/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,852.0000	3,699.0000	(3.972)	0	0	0
31/07/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,370.0000	6,223.0000	(2.308)	0	0	0
31/07/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,736.0000	1,601.0000	(7.776)	0	0	0
31/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,218.0000	1,094.0000	(10.181)	0	0	0
31/07/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,170.0000	2,313.0000	6.590	0	0	0
31/07/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,488.0000	4,337.0000	(3.365)	0	0	0
31/07/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,004.0000	3,149.0000	4.827	0	0	0
31/07/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,326.0000	1,457.0000	9.879	0	0	0
31/07/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,365.0000	8,217.0000	(1.769)	0	0	0
31/07/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,514.0000	8,367.0000	(1.727)	0	0	0
31/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	257.0000	281.0000	9.339	0	0	13,397
31/07/2009	€ / R 2009/12/14	10.60	Call	Currency Future	859.0000	953.0000	10.943	0	0	0
31/07/2009	€ / R 2009/12/14	9.70	Put	Currency Future	61.0000	49.0000	(19.672)	0	0	0
31/07/2009	€ / R 2009/12/14	7.25	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/07/2009	€ / R 2009/12/14	10.00	Put	Currency Future	87.0000	70.0000	(19.540)	0	0	0
31/07/2009	€ / R 2009/12/14	8.10	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
31/07/2009	€ / R 2009/12/14	13.25	Call	Currency Future	136.0000	143.0000	5.147	0	0	0
31/07/2009	€ / R 2009/12/14	11.85	Put	Currency Future	938.0000	825.0000	(12.047)	0	0	0
31/07/2009	€ / R 2009/12/14	10.70	Put	Currency Future	256.0000	198.0000	(22.656)	0	0	0
31/07/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,994.0000	4,140.0000	3.655	0	0	0
31/07/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,417.0000	1,549.0000	9.315	0	0	0
31/07/2009	€ / R 2009/12/14	11.55	Put	Currency Future	718.0000	616.0000	(14.206)	0	0	0
31/07/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,237.0000	1,366.0000	10.428	0	0	0
31/07/2009	€ / R 2009/12/14	19.75	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,647.0000	1,513.0000	(8.136)	0	0	0
31/07/2009	€ / R 2009/12/14	11.85	Call	Currency Future	328.0000	362.0000	10.366	0	0	0
31/07/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,512.0000	3,361.0000	(4.300)	0	0	0
31/07/2009	€ / R 2009/12/14	8.25	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
31/07/2009	€ / R 2009/12/14	8.90	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
31/07/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,215.0000	8,068.0000	(1.789)	0	0	0
31/07/2009	€ / R 2009/12/14	17.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	17.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	12.70	Call	Currency Future	187.0000	200.0000	6.952	0	0	0
31/07/2009	€ / R 2009/12/14	11.80	Put	Currency Future	900.0000	788.0000	(12.444)	0	0	0
31/07/2009	€ / R 2009/12/14	10.70	Call	Currency Future	796.0000	885.0000	11.181	0	0	0
31/07/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,107.0000	1,231.0000	11.201	0	0	0
31/07/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,365.0000	2,509.0000	6.089	0	0	0
31/07/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,520.0000	6,372.0000	(2.270)	0	0	0
31/07/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,415.0000	3,264.0000	(4.422)	0	0	0
31/07/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,901.0000	3,748.0000	(3.922)	0	0	0
31/07/2009	€ / R 2009/12/14	10.25	Put	Currency Future	117.0000	94.0000	(19.658)	0	0	0
31/07/2009	€ / R 2009/12/14	9.90	Put	Currency Future	77.0000	62.0000	(19.481)	0	0	0
31/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	192.0000	207.0000	7.813	0	0	0
31/07/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,700.0000	2,555.0000	(5.370)	0	0	0
31/07/2009	€ / R 2009/12/14	17.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,349.0000	3,495.0000	4.360	0	0	0
31/07/2009	€ / R 2009/12/14	11.60	Put	Currency Future	753.0000	649.0000	(13.811)	0	0	0
31/07/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,614.0000	8,466.0000	(1.718)	0	0	0
31/07/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,218.0000	1,094.0000	(10.181)	0	0	0
31/07/2009	€ / R 2009/12/14	10.90	Call	Currency Future	680.0000	760.0000	11.765	0	0	0
31/07/2009	€ / R 2009/12/14	11.55	Call	Currency Future	408.0000	453.0000	11.029	0	0	0
31/07/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,619.0000	6,472.0000	(2.221)	0	0	0
31/07/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,259.0000	1,134.0000	(9.929)	0	0	0
31/07/2009	€ / R 2009/12/14	12.20	Call	Currency Future	257.0000	281.0000	9.339	0	0	0
31/07/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,803.0000	3,651.0000	(3.997)	0	0	0
31/07/2009	€ / R 2009/12/14	11.65	Call	Currency Future	379.0000	420.0000	10.818	0	0	0
31/07/2009	€ / R 2009/12/14	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,603.0000	1,470.0000	(8.297)	0	0	0
31/07/2009	€ / R 2009/12/14	9.20	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
31/07/2009	€ / R 2009/12/14	11.00	Call	Currency Future	627.0000	703.0000	12.121	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,152.0000	3,297.0000	4.600	0	0	0
31/07/2009	€ / R 2009/12/14	14.85	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
31/07/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,150.0000	1,276.0000	10.957	0	0	0
31/07/2009	€ / R 2009/12/14	11.00	Put	Currency Future	388.0000	315.0000	(18.814)	0	0	0
31/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
31/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,386.0000	1,257.0000	(9.307)	0	0	0
31/07/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,657.0000	3,505.0000	(4.156)	0	0	0
31/07/2009	€ / R 2009/12/14	10.20	Put	Currency Future	110.0000	89.0000	(19.091)	0	0	0
31/07/2009	€ / R 2009/12/14	15.00	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
31/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,283.0000	2,145.0000	(6.045)	0	0	0
31/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	225.0000	245.0000	8.889	0	0	0
31/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
31/07/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,664.0000	8,516.0000	(1.708)	0	0	0
31/07/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,016.0000	7,868.0000	(1.846)	0	0	0
31/07/2009	€ / R 2009/12/14	14.20	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
31/07/2009	€ / R 2009/12/14	16.00	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
31/07/2009	€ / R 2009/12/14	10.10	Put	Currency Future	98.0000	79.0000	(19.388)	0	0	0
31/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	123.0000	132.0000	7.317	0	0	0
31/07/2009	€ / R 2009/12/14	12.10	Call	Currency Future	275.0000	302.0000	9.818	0	0	0
31/07/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,073.0000	2,216.0000	6.898	0	0	0
31/07/2009	€ / R 2009/12/14	11.65	Put	Currency Future	789.0000	683.0000	(13.435)	0	0	0
31/07/2009	€ / R 2009/12/14	11.10	Call	Currency Future	578.0000	649.0000	12.284	0	0	0
31/07/2009	€ / R 2009/12/14	12.15	Call	Currency Future	266.0000	291.0000	9.398	0	0	0
31/07/2009	€ / R 2009/12/14	19.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
31/07/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,054.0000	3,198.0000	4.715	0	0	0
31/07/2009	€ / R 2009/12/14	11.10	Put	Currency Future	439.0000	362.0000	(17.540)	0	0	0
31/07/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,095.0000	975.0000	(10.959)	0	0	0
31/07/2009	€ / R 2009/12/14	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	8.20	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
31/07/2009	€ / R 2009/12/14	16.10	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
31/07/2009	€ / R 2009/12/14	13.55	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
31/07/2009	€ / R 2009/12/14	12.80	Call	Currency Future	176.0000	188.0000	6.818	0	0	0
31/07/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,669.0000	6,522.0000	(2.204)	0	0	0
31/07/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,043.0000	4,190.0000	3.636	0	0	0
31/07/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,882.0000	4,732.0000	(3.073)	0	0	0
31/07/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,795.0000	3,942.0000	3.874	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	13.20	Call	Currency Future	140.0000	148.0000	5.714	0	0	0
31/07/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,692.0000	1,557.0000	(7.979)	0	0	0
31/07/2009	€ / R 2009/12/14	7.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/12/14	17.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,101.0000	1,960.0000	(6.711)	0	0	0
31/07/2009	€ / R 2009/12/14	11.95	Call	Currency Future	305.0000	336.0000	10.164	0	0	0
31/07/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,031.0000	2,883.0000	(4.883)	0	0	0
31/07/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,221.0000	6,074.0000	(2.363)	0	0	0
31/07/2009	€ / R 2009/12/14	12.75	Call	Currency Future	181.0000	194.0000	7.182	0	0	0
31/07/2009	€ / R 2009/12/14	16.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/07/2009	€ / R 2009/12/14	15.20	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
31/07/2009	€ / R 2009/12/14	19.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,177.0000	1,054.0000	(10.450)	0	0	0
31/07/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,998.0000	3,846.0000	(3.802)	0	0	0
31/07/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,243.0000	4,090.0000	(3.606)	0	0	0
31/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,467.0000	2,325.0000	(5.756)	0	0	0
31/07/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,136.0000	1,014.0000	(10.739)	0	0	0
31/07/2009	€ / R 2009/12/14	12.05	Call	Currency Future	285.0000	313.0000	9.825	0	0	0
31/07/2009	€ / R 2009/12/14	12.25	Call	Currency Future	249.0000	271.0000	8.835	0	0	0
31/07/2009	€ / R 2009/12/14	11.90	Call	Currency Future	316.0000	349.0000	10.443	0	0	0
31/07/2009	€ / R 2009/12/14	15.45	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
31/07/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,560.0000	2,417.0000	(5.586)	0	0	0
31/07/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,016.0000	899.0000	(11.516)	0	0	0
31/07/2009	€ / R 2009/12/14	7.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,238.0000	2,098.0000	(6.256)	0	0	0
31/07/2009	€ / R 2009/12/14	11.70	Call	Currency Future	365.0000	405.0000	10.959	0	0	0
31/07/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,807.0000	2,952.0000	5.166	0	0	0
31/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,513.0000	2,371.0000	(5.651)	0	0	0
31/07/2009	€ / R 2009/12/14	15.30	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
31/07/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,895.0000	4,041.0000	3.748	0	0	0
31/07/2009	€ / R 2009/12/14	11.90	Put	Currency Future	977.0000	861.0000	(11.873)	0	0	0
31/07/2009	€ / R 2009/12/14	8.45	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
31/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
31/07/2009	€ / R 2009/12/14	14.30	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
31/07/2009	€ / R 2009/12/14	9.45	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
31/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	103.0000	108.0000	4.854	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,127.0000	2,978.0000	(4.765)	0	0	0
31/07/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,834.0000	1,973.0000	7.579	0	0	0
31/07/2009	€ / R 2009/12/14	13.35	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
31/07/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,096.0000	3,943.0000	(3.735)	0	0	0
31/07/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,929.0000	2,070.0000	7.309	0	0	0
31/07/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,238.0000	2,098.0000	(6.256)	0	0	0
31/07/2009	€ / R 2009/12/14	10.30	Put	Currency Future	129.0000	100.0000	(22.481)	0	0	0
31/07/2009	€ / R 2009/12/14	9.35	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
31/07/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,421.0000	2,280.0000	(5.824)	0	0	0
31/07/2009	€ / R 2009/12/14	9.30	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
31/07/2009	€ / R 2009/12/14	8.35	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
31/07/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,977.0000	2,118.0000	7.132	0	0	0
31/07/2009	€ / R 2009/12/14	7.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	€ / R 2009/12/14	11.70	Put	Currency Future	826.0000	717.0000	(13.196)	0	0	0
31/07/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,072.0000	5,924.0000	(2.437)	0	0	0
31/07/2009	€ / R 2009/12/14	7.30	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/07/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,906.0000	3,050.0000	4.955	0	0	0
31/07/2009	€ / R 2009/12/14	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,944.0000	4,091.0000	3.727	0	0	0
31/07/2009	€ / R 2009/12/14	11.50	Put	Currency Future	684.0000	583.0000	(14.766)	0	0	0
31/07/2009	€ / R 2009/12/14	17.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,066.0000	7,918.0000	(1.835)	0	0	0
31/07/2009	€ / R 2009/12/14	8.30	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
31/07/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,032.0000	1,143.0000	10.756	0	0	0
31/07/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,271.0000	6,123.0000	(2.360)	0	0	0
31/07/2009	€ / R 2009/12/14	17.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,069.0000	1,187.0000	11.038	0	0	0
31/07/2009	€ / R 2009/12/14	10.35	Put	Currency Future	142.0000	106.0000	(25.352)	0	0	0
31/07/2009	€ / R 2009/12/14	19.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,955.0000	3,100.0000	4.907	0	0	0
31/07/2009	€ / R 2009/12/14	17.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	13.70	Call	Currency Future	99.0000	104.0000	5.051	0	0	0
31/07/2009	€ / R 2009/12/14	9.50	Put	Currency Future	48.0000	38.0000	(20.833)	0	0	0
31/07/2009	€ / R 2009/12/14	15.35	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
31/07/2009	€ / R 2009/12/14	11.50	Call	Currency Future	423.0000	471.0000	11.348	0	0	0
31/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,192.0000	2,052.0000	(6.387)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,121.0000	5,974.0000	(2.402)	0	0	0
31/07/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,116.0000	7,968.0000	(1.824)	0	0	0
31/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	132.0000	139.0000	5.303	0	0	0
31/07/2009	€ / R 2009/12/14	19.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,318.0000	7,170.0000	(2.022)	0	0	0
31/07/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,145.0000	3,992.0000	(3.691)	0	0	0
31/07/2009	€ / R 2009/12/14	11.05	Call	Currency Future	602.0000	675.0000	12.126	0	0	0
31/07/2009	€ / R 2009/12/14	9.55	Put	Currency Future	51.0000	41.0000	(19.608)	0	0	0
31/07/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,047.0000	3,894.0000	(3.781)	0	0	0
31/07/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,740.0000	1,878.0000	7.931	0	0	0
31/07/2009	€ / R 2009/12/14	15.25	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
31/07/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,292.0000	4,140.0000	(3.541)	0	0	0
31/07/2009	€ / R 2009/12/14	11.05	Put	Currency Future	413.0000	338.0000	(18.160)	0	0	0
31/07/2009	€ / R 2009/12/14	10.75	Put	Currency Future	276.0000	215.0000	(22.101)	0	0	0
31/07/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,265.0000	8,118.0000	(1.779)	0	0	0
31/07/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,319.0000	3,168.0000	(4.550)	0	0	0
31/07/2009	€ / R 2009/12/14	15.55	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
31/07/2009	€ / R 2009/12/14	10.75	Call	Currency Future	765.0000	852.0000	11.373	0	0	0
31/07/2009	€ / R 2009/12/14	10.50	Call	Currency Future	925.0000	1,025.0000	10.811	0	0	0
31/07/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,341.0000	4,189.0000	(3.501)	0	0	0
31/07/2009	€ / R 2009/12/14	16.75	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/07/2009	€ / R 2009/12/14	10.50	Put	Currency Future	186.0000	137.0000	(26.344)	0	0	0
31/07/2009	€ / R 2009/12/14	18.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	18.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	14.50	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
31/07/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,823.0000	5,675.0000	(2.542)	0	0	0
31/07/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,525.0000	5,377.0000	(2.679)	0	0	0
31/07/2009	€ / R 2009/12/14	15.50	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
31/07/2009	€ / R 2009/12/14	17.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,018.0000	6,870.0000	(2.109)	0	0	0
31/07/2009	€ / R 2009/12/14	9.25	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
31/07/2009	€ / R 2009/12/14	11.25	Call	Currency Future	510.0000	575.0000	12.745	0	0	0
31/07/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,025.0000	2,167.0000	7.012	0	0	0
31/07/2009	€ / R 2009/12/14	11.25	Put	Currency Future	521.0000	438.0000	(15.931)	0	0	0
31/07/2009	€ / R 2009/12/14	11.40	Call	Currency Future	456.0000	508.0000	11.404	0	0	0
31/07/2009	€ / R 2009/12/14	11.40	Put	Currency Future	616.0000	521.0000	(15.422)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	11.45	Call	Currency Future	439.0000	489.0000	11.390	0	0	0
31/07/2009	€ / R 2009/12/14	17.20	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,972.0000	5,825.0000	(2.461)	0	0	0
31/07/2009	€ / R 2009/12/14	19.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/07/2009	€ / R 2009/12/14	11.35	Call	Currency Future	473.0000	529.0000	11.839	0	0	0
31/07/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,758.0000	2,902.0000	5.221	0	0	0
31/07/2009	€ / R 2009/12/14	11.45	Put	Currency Future	650.0000	552.0000	(15.077)	0	0	0
31/07/2009	€ / R 2009/12/14	11.20	Put	Currency Future	493.0000	411.0000	(16.633)	0	0	0
31/07/2009	€ / R 2009/12/14	11.20	Call	Currency Future	532.0000	599.0000	12.594	0	0	0
31/07/2009	€ / R 2009/12/14	11.35	Put	Currency Future	584.0000	492.0000	(15.753)	0	0	0
31/07/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,841.0000	2,695.0000	(5.139)	0	0	0
31/07/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,966.0000	7,818.0000	(1.858)	0	0	0
31/07/2009	€ / R 2009/12/14	14.00	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
31/07/2009	€ / R 2009/12/14	7.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
31/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
31/07/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,192.0000	2,052.0000	(6.387)	0	0	0
31/07/2009	€ / R 2009/12/14	13.40	Call	Currency Future	123.0000	132.0000	7.317	0	0	0
31/07/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,283.0000	2,145.0000	(6.045)	0	0	0
31/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
31/07/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,746.0000	3,892.0000	3.897	0	0	0
31/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,653.0000	2,509.0000	(5.428)	0	0	0
31/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,747.0000	2,602.0000	(5.278)	0	0	0
31/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,889.0000	2,742.0000	(5.088)	0	0	0
31/07/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,079.0000	2,930.0000	(4.839)	0	0	0
31/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,646.0000	3,793.0000	4.032	0	0	0
31/07/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,660.0000	2,804.0000	5.414	0	0	0
31/07/2009	€ / R 2009/12/14	8.60	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
31/07/2009	€ / R 2009/12/14	9.60	Put	Currency Future	54.0000	43.0000	(20.370)	0	0	0
31/07/2009	€ / R 2009/12/14	8.50	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
31/07/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,390.0000	4,238.0000	(3.462)	0	0	0
31/07/2009	€ / R 2009/12/14	15.60	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
31/07/2009	€ / R 2009/12/14	13.75	Call	Currency Future	96.0000	100.0000	4.167	0	0	0
31/07/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,693.0000	1,831.0000	8.151	0	0	0
31/07/2009	€ / R 2009/12/14	14.25	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
31/07/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,984.0000	2,836.0000	(4.960)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	14.15	Call	Currency Future	73.0000	73.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,646.0000	3,793.0000	4.032	0	0	0
31/07/2009	€ / R 2009/12/14	14.05	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
31/07/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,794.0000	2,648.0000	(5.225)	0	0	0
31/07/2009	€ / R 2009/12/14	13.30	Call	Currency Future	132.0000	139.0000	5.303	0	0	0
31/07/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,606.0000	2,463.0000	(5.487)	0	0	0
31/07/2009	€ / R 2009/12/14	13.95	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
31/07/2009	€ / R 2009/12/14	13.05	Call	Currency Future	152.0000	161.0000	5.921	0	0	0
31/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	198.0000	214.0000	8.081	0	0	0
31/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,559.0000	1,427.0000	(8.467)	0	0	0
31/07/2009	€ / R 2009/12/14	7.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,472.0000	1,341.0000	(8.899)	0	0	0
31/07/2009	€ / R 2009/12/14	14.65	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
31/07/2009	€ / R 2009/12/14	14.75	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
31/07/2009	€ / R 2009/12/14	10.95	Put	Currency Future	364.0000	294.0000	(19.231)	0	0	0
31/07/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,787.0000	1,926.0000	7.778	0	0	0
31/07/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,560.0000	3,409.0000	(4.242)	0	0	0
31/07/2009	€ / R 2009/12/14	12.50	Call	Currency Future	211.0000	229.0000	8.531	0	0	0
31/07/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,386.0000	1,257.0000	(9.307)	0	0	0
31/07/2009	€ / R 2009/12/14	12.40	Call	Currency Future	225.0000	245.0000	8.889	0	0	0
31/07/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,603.0000	1,470.0000	(8.297)	0	0	0
31/07/2009	€ / R 2009/12/14	10.95	Call	Currency Future	653.0000	731.0000	11.945	0	0	0
31/07/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,301.0000	1,175.0000	(9.685)	0	0	0
31/07/2009	€ / R 2009/12/14	12.30	Call	Currency Future	241.0000	262.0000	8.714	0	0	0
31/07/2009	€ / R 2009/12/14	10.45	Put	Currency Future	170.0000	125.0000	(26.471)	0	0	0
31/07/2009	€ / R 2009/12/14	10.45	Call	Currency Future	960.0000	1,062.0000	10.625	0	0	0
31/07/2009	€ / R 2009/12/14	12.60	Call	Currency Future	198.0000	214.0000	8.081	0	0	0
31/07/2009	€ / R 2009/12/14	10.65	Put	Currency Future	237.0000	181.0000	(23.629)	0	0	0
31/07/2009	€ / R 2009/12/14	11.15	Call	Currency Future	555.0000	623.0000	12.252	0	0	0
31/07/2009	€ / R 2009/12/14	10.65	Call	Currency Future	827.0000	919.0000	11.125	0	0	0
31/07/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,559.0000	1,427.0000	(8.467)	0	0	0
31/07/2009	€ / R 2009/12/14	12.65	Call	Currency Future	192.0000	207.0000	7.813	0	0	0
31/07/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,343.0000	1,216.0000	(9.456)	0	0	0
31/07/2009	€ / R 2009/12/14	12.35	Call	Currency Future	233.0000	253.0000	8.584	0	0	0
31/07/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,463.0000	3,312.0000	(4.360)	0	0	0
31/07/2009	€ / R 2009/12/14	11.15	Put	Currency Future	465.0000	386.0000	(16.989)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2009/12/14	10.40	Call	Currency Future	995.0000	1,100.0000	10.553	0	0	0
31/07/2009	€ / R 2009/12/14	15.40	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
31/07/2009	€ / R 2009/12/14	9.40	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
31/07/2009	€ / R 2009/12/14	10.40	Put	Currency Future	156.0000	112.0000	(28.205)	0	0	0
31/07/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,882.0000	2,021.0000	7.386	0	0	0
31/07/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,857.0000	3,001.0000	5.040	0	0	0
31/07/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,194.0000	4,041.0000	(3.648)	0	0	0
31/07/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,845.0000	3,992.0000	3.823	0	0	0
31/07/2009	€ / R 2009/12/14	7.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	€ / R 2009/12/14	8.40	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
31/07/2009	€ / R 2009/12/14	17.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,171.0000	6,024.0000	(2.382)	0	0	0
31/07/2009	€ / R 2009/12/14	19.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,166.0000	8,018.0000	(1.812)	0	0	0
31/07/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,889.0000	2,742.0000	(5.088)	0	0	0
31/07/2009	€ / R 2009/12/14	12.90	Call	Currency Future	166.0000	177.0000	6.627	0	0	0
31/07/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,826.0000	1,689.0000	(7.503)	0	0	0
31/07/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,055.0000	1,915.0000	(6.813)	0	0	0
31/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,009.0000	1,869.0000	(6.969)	0	0	0
31/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	144.0000	152.0000	5.556	0	0	0
31/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	148.0000	156.0000	5.405	0	0	0
31/07/2009	€ / R 2009/12/14	13.65	Call	Currency Future	103.0000	108.0000	4.854	0	0	0
31/07/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,467.0000	2,325.0000	(5.756)	0	0	0
31/07/2009	€ / R 2009/12/14	13.60	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
31/07/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,513.0000	2,371.0000	(5.651)	0	0	0
31/07/2009	€ / R 2009/12/14	13.15	Call	Currency Future	144.0000	152.0000	5.556	0	0	0
31/07/2009	€ / R 2009/12/14	13.90	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
31/07/2009	€ / R 2009/12/14	13.85	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
31/07/2009	€ / R 2009/12/14	13.10	Call	Currency Future	148.0000	156.0000	5.405	0	0	0
31/07/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,009.0000	1,869.0000	(6.969)	0	0	0
31/07/2009	€ / R 2009/12/14	13.80	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
31/07/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,653.0000	2,509.0000	(5.428)	0	0	0
31/07/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,936.0000	2,789.0000	(5.007)	0	0	0
31/07/2009	€ / R 2009/12/14	14.10	Call	Currency Future	76.0000	76.0000	-	0	0	0
31/07/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,747.0000	2,602.0000	(5.278)	0	0	0
31/07/2009	€ / R 2009/12/14	12.95	Call	Currency Future	161.0000	171.0000	6.211	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,700.0000	2,555.0000	(5.370)	0	0	0
31/07/2009	€ / R	2009/12/14	13.15	Put	Currency Future	2,055.0000	1,915.0000	(6.813)	0	0	0
31/07/2009	€ / R	2009/12/14	14.05	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
31/07/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,872.0000	1,734.0000	(7.372)	0	0	0
31/07/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,963.0000	1,824.0000	(7.081)	0	0	0
31/07/2009	€ / R	2010/03/15			Currency Future	11.4289	11.5797	1.319	11.5100	11.5100	1,386
31/07/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,431.0000	8,282.0000	(1.767)	0	0	0
31/07/2009	€ / R	2010/03/15	10.80	Call	Currency Future	991.0000	1,080.0000	8.981	0	0	0
31/07/2009	€ / R	2010/03/15	8.50	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
31/07/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,303.0000	3,450.0000	4.450	0	0	0
31/07/2009	€ / R	2010/03/15	9.40	Call	Currency Future	2,080.0000	2,225.0000	6.971	0	0	0
31/07/2009	€ / R	2010/03/15	20.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,598.0000	3,746.0000	4.113	0	0	0
31/07/2009	€ / R	2010/03/15	11.80	Call	Currency Future	559.0000	608.0000	8.766	0	0	0
31/07/2009	€ / R	2010/03/15	9.80	Put	Currency Future	96.0000	75.0000	(21.875)	0	0	0
31/07/2009	€ / R	2010/03/15	9.50	Put	Currency Future	60.0000	48.0000	(20.000)	0	0	0
31/07/2009	€ / R	2010/03/15	9.15	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
31/07/2009	€ / R	2010/03/15	8.40	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
31/07/2009	€ / R	2010/03/15	11.80	Put	Currency Future	930.0000	828.0000	(10.968)	0	0	0
31/07/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,725.0000	1,855.0000	7.536	0	0	0
31/07/2009	€ / R	2010/03/15	9.50	Call	Currency Future	1,989.0000	2,128.0000	6.988	0	0	0
31/07/2009	€ / R	2010/03/15	11.90	Put	Currency Future	1,001.0000	896.0000	(10.490)	0	0	0
31/07/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,566.0000	3,420.0000	(4.094)	0	0	0
31/07/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,323.0000	2,469.0000	6.285	0	0	0
31/07/2009	€ / R	2010/03/15	9.40	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
31/07/2009	€ / R	2010/03/15	8.80	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
31/07/2009	€ / R	2010/03/15	14.35	Call	Currency Future	174.0000	182.0000	4.598	0	0	0
31/07/2009	€ / R	2010/03/15	11.90	Call	Currency Future	530.0000	576.0000	8.679	0	0	0
31/07/2009	€ / R	2010/03/15	8.85	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
31/07/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,435.0000	1,556.0000	8.432	0	0	0
31/07/2009	€ / R	2010/03/15	10.55	Put	Currency Future	265.0000	212.0000	(20.000)	0	0	0
31/07/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,665.0000	2,812.0000	5.516	0	0	0
31/07/2009	€ / R	2010/03/15	10.50	Call	Currency Future	1,176.0000	1,279.0000	8.759	0	0	0
31/07/2009	€ / R	2010/03/15	8.15	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
31/07/2009	€ / R	2010/03/15	10.40	Put	Currency Future	215.0000	176.0000	(18.140)	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
31/07/2009	€ / R 2010/03/15	11.95	Call	Currency Future	516.0000	560.0000	8.527	0	0	0
31/07/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,382.0000	8,232.0000	(1.790)	0	0	0
31/07/2009	€ / R 2010/03/15	10.80	Put	Currency Future	362.0000	300.0000	(17.127)	0	0	0
31/07/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,342.0000	1,224.0000	(8.793)	0	0	0
31/07/2009	€ / R 2010/03/15	10.15	Put	Currency Future	157.0000	126.0000	(19.745)	0	0	0
31/07/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,057.0000	3,205.0000	4.841	0	0	0
31/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
31/07/2009	€ / R 2010/03/15	19.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
31/07/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,569.0000	4,420.0000	(3.261)	0	0	0
31/07/2009	€ / R 2010/03/15	13.35	Call	Currency Future	267.0000	283.0000	5.993	0	0	0
31/07/2009	€ / R 2010/03/15	13.15	Call	Currency Future	290.0000	309.0000	6.552	0	0	0
31/07/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,243.0000	1,356.0000	9.091	0	0	0
31/07/2009	€ / R 2010/03/15	12.80	Call	Currency Future	339.0000	363.0000	7.080	0	0	0
31/07/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,188.0000	2,053.0000	(6.170)	0	0	0
31/07/2009	€ / R 2010/03/15	11.15	Put	Currency Future	528.0000	453.0000	(14.205)	0	0	0
31/07/2009	€ / R 2010/03/15	7.40	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
31/07/2009	€ / R 2010/03/15	13.80	Call	Currency Future	219.0000	232.0000	5.936	0	0	0
31/07/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,959.0000	3,107.0000	5.002	0	0	0
31/07/2009	€ / R 2010/03/15	12.20	Call	Currency Future	453.0000	491.0000	8.389	0	0	0
31/07/2009	€ / R 2010/03/15	15.15	Call	Currency Future	130.0000	134.0000	3.077	0	0	0
31/07/2009	€ / R 2010/03/15	17.55	Call	Currency Future	51.0000	51.0000	-	0	0	0
31/07/2009	€ / R 2010/03/15	19.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	€ / R 2010/03/15	18.10	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
31/07/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,473.0000	4,324.0000	(3.331)	0	0	0
31/07/2009	€ / R 2010/03/15	10.50	Put	Currency Future	247.0000	200.0000	(19.028)	0	0	0
31/07/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,186.0000	1,074.0000	(9.444)	0	0	0
31/07/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,598.0000	3,746.0000	4.113	0	0	0
31/07/2009	€ / R 2010/03/15	11.15	Call	Currency Future	807.0000	882.0000	9.294	0	0	0
31/07/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,906.0000	4,756.0000	(3.057)	0	0	0
31/07/2009	€ / R 2010/03/15	15.55	Call	Currency Future	112.0000	116.0000	3.571	0	0	0
31/07/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,630.0000	8,480.0000	(1.738)	0	0	0
31/07/2009	€ / R 2010/03/15	12.05	Call	Currency Future	490.0000	531.0000	8.367	0	0	0
31/07/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,414.0000	6,264.0000	(2.339)	0	0	0
31/07/2009	€ / R 2010/03/15	15.80	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
31/07/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,321.0000	2,186.0000	(5.816)	0	0	0
31/07/2009	€ / R 2010/03/15	14.10	Call	Currency Future	193.0000	203.0000	5.181	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,910.0000	2,769.0000	(4.845)	0	0	0
31/07/2009	€ / R 2010/03/15	16.25	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
31/07/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,133.0000	7,984.0000	(1.832)	0	0	0
31/07/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,658.0000	6,508.0000	(2.253)	0	0	0
31/07/2009	€ / R 2010/03/15	17.80	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
31/07/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,518.0000	3,373.0000	(4.122)	0	0	0
31/07/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,462.0000	1,341.0000	(8.276)	0	0	0
31/07/2009	€ / R 2010/03/15	7.85	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
31/07/2009	€ / R 2010/03/15	16.10	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
31/07/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,012.0000	1,879.0000	(6.610)	0	0	0
31/07/2009	€ / R 2010/03/15	15.25	Call	Currency Future	126.0000	129.0000	2.381	0	0	0
31/07/2009	€ / R 2010/03/15	19.55	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
31/07/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,706.0000	6,556.0000	(2.237)	0	0	0
31/07/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,037.0000	931.0000	(10.222)	0	0	0
31/07/2009	€ / R 2010/03/15	14.80	Call	Currency Future	147.0000	152.0000	3.401	0	0	0
31/07/2009	€ / R 2010/03/15	15.35	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
31/07/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,682.0000	1,811.0000	7.669	0	0	0
31/07/2009	€ / R 2010/03/15	10.20	Put	Currency Future	167.0000	135.0000	(19.162)	0	0	0
31/07/2009	€ / R 2010/03/15	14.15	Call	Currency Future	189.0000	199.0000	5.291	0	0	0
31/07/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,003.0000	2,861.0000	(4.729)	0	0	0
31/07/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,172.0000	6,022.0000	(2.430)	0	0	0
31/07/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,590.0000	2,452.0000	(5.328)	0	0	0
31/07/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,096.0000	2,953.0000	(4.619)	0	0	0
31/07/2009	€ / R 2010/03/15	12.15	Call	Currency Future	465.0000	504.0000	8.387	0	0	0
31/07/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,616.0000	2,763.0000	5.619	0	0	0
31/07/2009	€ / R 2010/03/15	11.20	Call	Currency Future	783.0000	857.0000	9.451	0	0	0
31/07/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,713.0000	4,564.0000	(3.161)	0	0	0
31/07/2009	€ / R 2010/03/15	14.25	Call	Currency Future	181.0000	190.0000	4.972	0	0	0
31/07/2009	€ / R 2010/03/15	13.40	Call	Currency Future	262.0000	277.0000	5.725	0	0	0
31/07/2009	€ / R 2010/03/15	7.80	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
31/07/2009	€ / R 2010/03/15	12.35	Call	Currency Future	420.0000	454.0000	8.095	0	0	0
31/07/2009	€ / R 2010/03/15	11.75	Call	Currency Future	574.0000	625.0000	8.885	0	0	0
31/07/2009	€ / R 2010/03/15	9.85	Put	Currency Future	103.0000	81.0000	(21.359)	0	0	0
31/07/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,396.0000	1,515.0000	8.524	0	0	0
31/07/2009	€ / R 2010/03/15	15.05	Call	Currency Future	135.0000	138.0000	2.222	0	0	0
31/07/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,234.0000	4,086.0000	(3.496)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,680.0000	8,530.0000	(1.728)	0	0	0
31/07/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,710.0000	1,584.0000	(7.368)	0	0	0
31/07/2009	€ / R 2010/03/15	12.50	Call	Currency Future	391.0000	421.0000	7.673	0	0	0
31/07/2009	€ / R 2010/03/15	11.75	Put	Currency Future	895.0000	795.0000	(11.173)	0	0	0
31/07/2009	€ / R 2010/03/15	10.85	Call	Currency Future	963.0000	1,049.0000	8.930	0	0	0
31/07/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,274.0000	2,420.0000	6.420	0	0	0
31/07/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,756.0000	3,609.0000	(3.914)	0	0	0
31/07/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,100.0000	1,966.0000	(6.381)	0	0	0
31/07/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,043.0000	4,189.0000	3.611	0	0	0
31/07/2009	€ / R 2010/03/15	15.90	Call	Currency Future	98.0000	100.0000	2.041	0	0	0
31/07/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,043.0000	3,895.0000	(3.661)	0	0	0
31/07/2009	€ / R 2010/03/15	10.85	Put	Currency Future	384.0000	320.0000	(16.667)	0	0	0
31/07/2009	€ / R 2010/03/15	9.20	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
31/07/2009	€ / R 2010/03/15	13.05	Call	Currency Future	303.0000	323.0000	6.601	0	0	0
31/07/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,233.0000	2,097.0000	(6.090)	0	0	0
31/07/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,613.0000	3,467.0000	(4.041)	0	0	0
31/07/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,236.0000	3,092.0000	(4.450)	0	0	0
31/07/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,557.0000	1,681.0000	7.964	0	0	0
31/07/2009	€ / R 2010/03/15	8.20	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
31/07/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,924.0000	1,794.0000	(6.757)	0	0	0
31/07/2009	€ / R 2010/03/15	15.40	Call	Currency Future	120.0000	122.0000	1.667	0	0	0
31/07/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,640.0000	1,767.0000	7.744	0	0	0
31/07/2009	€ / R 2010/03/15	15.50	Call	Currency Future	115.0000	118.0000	2.609	0	0	0
31/07/2009	€ / R 2010/03/15	9.00	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
31/07/2009	€ / R 2010/03/15	11.20	Put	Currency Future	554.0000	477.0000	(13.899)	0	0	0
31/07/2009	€ / R 2010/03/15	11.05	Put	Currency Future	477.0000	405.0000	(15.094)	0	0	0
31/07/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,357.0000	1,474.0000	8.622	0	0	0
31/07/2009	€ / R 2010/03/15	8.90	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
31/07/2009	€ / R 2010/03/15	13.50	Call	Currency Future	250.0000	265.0000	6.000	0	0	0
31/07/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,469.0000	2,616.0000	5.954	0	0	0
31/07/2009	€ / R 2010/03/15	16.20	Call	Currency Future	87.0000	88.0000	1.149	0	0	0
31/07/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,851.0000	3,704.0000	(3.817)	0	0	0
31/07/2009	€ / R 2010/03/15	9.25	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
31/07/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,894.0000	4,043.0000	3.826	0	0	0
31/07/2009	€ / R 2010/03/15	18.05	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
31/07/2009	€ / R 2010/03/15	17.85	Call	Currency Future	42.0000	43.0000	2.381	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,567.0000	2,714.0000	5.727	0	0	0
31/07/2009	€ / R 2010/03/15	14.50	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
31/07/2009	€ / R 2010/03/15	8.00	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
31/07/2009	€ / R 2010/03/15	14.20	Call	Currency Future	185.0000	194.0000	4.865	0	0	0
31/07/2009	€ / R 2010/03/15	11.05	Call	Currency Future	856.0000	935.0000	9.229	0	0	0
31/07/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,225.0000	2,371.0000	6.562	0	0	0
31/07/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,985.0000	7,835.0000	(1.879)	0	0	0
31/07/2009	€ / R 2010/03/15	20.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,111.0000	1,001.0000	(9.901)	0	0	0
31/07/2009	€ / R 2010/03/15	7.90	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
31/07/2009	€ / R 2010/03/15	10.35	Put	Currency Future	202.0000	165.0000	(18.317)	0	0	0
31/07/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,450.0000	3,598.0000	4.290	0	0	0
31/07/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,858.0000	4,708.0000	(3.088)	0	0	0
31/07/2009	€ / R 2010/03/15	10.05	Put	Currency Future	137.0000	109.0000	(20.438)	0	0	0
31/07/2009	€ / R 2010/03/15	8.25	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
31/07/2009	€ / R 2010/03/15	19.40	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
31/07/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,549.0000	3,697.0000	4.170	0	0	0
31/07/2009	€ / R 2010/03/15	10.00	Put	Currency Future	128.0000	102.0000	(20.313)	0	0	0
31/07/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,956.0000	2,815.0000	(4.770)	0	0	0
31/07/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,516.0000	1,639.0000	8.113	0	0	0
31/07/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,204.0000	3,352.0000	4.619	0	0	0
31/07/2009	€ / R 2010/03/15	7.55	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
31/07/2009	€ / R 2010/03/15	9.35	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
31/07/2009	€ / R 2010/03/15	15.85	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
31/07/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,899.0000	3,751.0000	(3.796)	0	0	0
31/07/2009	€ / R 2010/03/15	9.05	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
31/07/2009	€ / R 2010/03/15	10.25	Put	Currency Future	178.0000	145.0000	(18.539)	0	0	0
31/07/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,910.0000	3,058.0000	5.086	0	0	0
31/07/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,263.0000	1,148.0000	(9.105)	0	0	0
31/07/2009	€ / R 2010/03/15	11.35	Call	Currency Future	716.0000	785.0000	9.637	0	0	0
31/07/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,521.0000	4,372.0000	(3.296)	0	0	0
31/07/2009	€ / R 2010/03/15	15.20	Call	Currency Future	128.0000	131.0000	2.344	0	0	0
31/07/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,818.0000	2,678.0000	(4.968)	0	0	0
31/07/2009	€ / R 2010/03/15	8.55	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
31/07/2009	€ / R 2010/03/15	9.90	Put	Currency Future	111.0000	88.0000	(20.721)	0	0	0
31/07/2009	€ / R 2010/03/15	13.00	Call	Currency Future	310.0000	331.0000	6.774	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,761.0000	4,612.0000	(3.130)	0	0	0
31/07/2009	€ / R 2010/03/15	14.05	Call	Currency Future	197.0000	207.0000	5.076	0	0	0
31/07/2009	€ / R 2010/03/15	11.25	Call	Currency Future	760.0000	832.0000	9.474	0	0	0
31/07/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,143.0000	1,242.0000	8.661	0	0	0
31/07/2009	€ / R 2010/03/15	17.95	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
31/07/2009	€ / R 2010/03/15	10.90	Call	Currency Future	935.0000	1,020.0000	9.091	0	0	0
31/07/2009	€ / R 2010/03/15	11.35	Put	Currency Future	637.0000	555.0000	(12.873)	0	0	0
31/07/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,881.0000	1,751.0000	(6.911)	0	0	0
31/07/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,254.0000	3,401.0000	4.518	0	0	0
31/07/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,401.0000	3,549.0000	4.352	0	0	0
31/07/2009	€ / R 2010/03/15	13.25	Call	Currency Future	278.0000	296.0000	6.475	0	0	0
31/07/2009	€ / R 2010/03/15	9.55	Put	Currency Future	65.0000	50.0000	(23.077)	0	0	0
31/07/2009	€ / R 2010/03/15	12.25	Call	Currency Future	442.0000	478.0000	8.145	0	0	0
31/07/2009	€ / R 2010/03/15	14.90	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
31/07/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,224.0000	1,111.0000	(9.232)	0	0	0
31/07/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,635.0000	2,497.0000	(5.237)	0	0	0
31/07/2009	€ / R 2010/03/15	8.10	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
31/07/2009	€ / R 2010/03/15	8.05	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
31/07/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,944.0000	2,080.0000	6.996	0	0	0
31/07/2009	€ / R 2010/03/15	13.45	Call	Currency Future	256.0000	271.0000	5.859	0	0	0
31/07/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,681.0000	2,542.0000	(5.185)	0	0	0
31/07/2009	€ / R 2010/03/15	13.85	Call	Currency Future	214.0000	227.0000	6.075	0	0	0
31/07/2009	€ / R 2010/03/15	13.20	Call	Currency Future	284.0000	302.0000	6.338	0	0	0
31/07/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,420.0000	2,567.0000	6.074	0	0	0
31/07/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,028.0000	5,875.0000	(2.538)	0	0	0
31/07/2009	€ / R 2010/03/15	10.45	Put	Currency Future	231.0000	188.0000	(18.615)	0	0	0
31/07/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,647.0000	3,796.0000	4.086	0	0	0
31/07/2009	€ / R 2010/03/15	11.50	Call	Currency Future	658.0000	719.0000	9.271	0	0	0
31/07/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,753.0000	1,625.0000	(7.302)	0	0	0
31/07/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,968.0000	1,836.0000	(6.707)	0	0	0
31/07/2009	€ / R 2010/03/15	16.05	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
31/07/2009	€ / R 2010/03/15	17.40	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
31/07/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,463.0000	6,313.0000	(2.321)	0	0	0
31/07/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,277.0000	2,141.0000	(5.973)	0	0	0
31/07/2009	€ / R 2010/03/15	13.90	Call	Currency Future	210.0000	222.0000	5.714	0	0	0
31/07/2009	€ / R 2010/03/15	12.85	Call	Currency Future	332.0000	355.0000	6.928	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,864.0000	2,723.0000	(4.923)	0	0	0
31/07/2009	€ / R 2010/03/15	16.15	Call	Currency Future	89.0000	89.0000	-	0	0	0
31/07/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,091.0000	3,942.0000	(3.642)	0	0	0
31/07/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,138.0000	3,990.0000	(3.577)	0	0	0
31/07/2009	€ / R 2010/03/15	12.90	Call	Currency Future	324.0000	347.0000	7.099	0	0	0
31/07/2009	€ / R 2010/03/15	14.85	Call	Currency Future	144.0000	149.0000	3.472	0	0	0
31/07/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,803.0000	3,656.0000	(3.865)	0	0	0
31/07/2009	€ / R 2010/03/15	15.45	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
31/07/2009	€ / R 2010/03/15	10.90	Put	Currency Future	406.0000	340.0000	(16.256)	0	0	0
31/07/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,665.0000	4,516.0000	(3.194)	0	0	0
31/07/2009	€ / R 2010/03/15	15.10	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
31/07/2009	€ / R 2010/03/15	11.25	Put	Currency Future	581.0000	503.0000	(13.425)	0	0	0
31/07/2009	€ / R 2010/03/15	17.45	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
31/07/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,795.0000	1,667.0000	(7.131)	0	0	0
31/07/2009	€ / R 2010/03/15	11.50	Put	Currency Future	729.0000	639.0000	(12.346)	0	0	0
31/07/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,708.0000	3,561.0000	(3.964)	0	0	0
31/07/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,352.0000	3,500.0000	4.415	0	0	0
31/07/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,947.0000	3,799.0000	(3.750)	0	0	0
31/07/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,209.0000	1,317.0000	8.933	0	0	0
31/07/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,810.0000	4,660.0000	(3.119)	0	0	0
31/07/2009	€ / R 2010/03/15	16.00	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
31/07/2009	€ / R 2010/03/15	13.10	Call	Currency Future	297.0000	316.0000	6.397	0	0	0
31/07/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,560.0000	6,410.0000	(2.287)	0	0	0
31/07/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,034.0000	2,177.0000	7.030	0	0	0
31/07/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,772.0000	2,632.0000	(5.051)	0	0	0
31/07/2009	€ / R 2010/03/15	11.10	Call	Currency Future	831.0000	908.0000	9.266	0	0	0
31/07/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,993.0000	4,140.0000	3.681	0	0	0
31/07/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,106.0000	3,254.0000	4.765	0	0	0
31/07/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,148.0000	1,037.0000	(9.669)	0	0	0
31/07/2009	€ / R 2010/03/15	15.00	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
31/07/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,371.0000	2,518.0000	6.200	0	0	0
31/07/2009	€ / R 2010/03/15	13.55	Call	Currency Future	244.0000	260.0000	6.557	0	0	0
31/07/2009	€ / R 2010/03/15	19.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	€ / R 2010/03/15	9.45	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
31/07/2009	€ / R 2010/03/15	8.35	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
31/07/2009	€ / R 2010/03/15	14.00	Call	Currency Future	201.0000	212.0000	5.473	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2010/03/15	11.10	Put	Currency Future	502.0000	429.0000	(14.542)	0	0	0
31/07/2009	€ / R 2010/03/15	7.45	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
31/07/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,128.0000	2,274.0000	6.861	0	0	0
31/07/2009	€ / R 2010/03/15	9.10	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
31/07/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,366.0000	2,230.0000	(5.748)	0	0	0
31/07/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,531.0000	8,381.0000	(1.758)	0	0	0
31/07/2009	€ / R 2010/03/15	8.45	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
31/07/2009	€ / R 2010/03/15	7.35	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
31/07/2009	€ / R 2010/03/15	10.10	Put	Currency Future	146.0000	118.0000	(19.178)	0	0	0
31/07/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,008.0000	3,156.0000	4.920	0	0	0
31/07/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,091.0000	4,239.0000	3.618	0	0	0
31/07/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,475.0000	1,597.0000	8.271	0	0	0
31/07/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,186.0000	4,038.0000	(3.536)	0	0	0
31/07/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,055.0000	1,922.0000	(6.472)	0	0	0
31/07/2009	€ / R 2010/03/15	19.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
31/07/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,076.0000	5,924.0000	(2.502)	0	0	0
31/07/2009	€ / R 2010/03/15	11.85	Call	Currency Future	544.0000	591.0000	8.640	0	0	0
31/07/2009	€ / R 2010/03/15	17.70	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
31/07/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,034.0000	7,885.0000	(1.855)	0	0	0
31/07/2009	€ / R 2010/03/15	11.85	Put	Currency Future	965.0000	862.0000	(10.674)	0	0	0
31/07/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,317.0000	6,167.0000	(2.375)	0	0	0
31/07/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,074.0000	966.0000	(10.056)	0	0	0
31/07/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,282.0000	8,133.0000	(1.799)	0	0	0
31/07/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,281.0000	1,395.0000	8.899	0	0	0
31/07/2009	€ / R 2010/03/15	12.00	Call	Currency Future	502.0000	545.0000	8.566	0	0	0
31/07/2009	€ / R 2010/03/15	7.50	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
31/07/2009	€ / R 2010/03/15	12.10	Call	Currency Future	477.0000	517.0000	8.386	0	0	0
31/07/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,124.0000	5,973.0000	(2.466)	0	0	0
31/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	861.0000	762.0000	(11.498)	0	0	0
31/07/2009	€ / R 2010/03/15	19.45	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
31/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	589.0000	642.0000	8.998	0	0	0
31/07/2009	€ / R 2010/03/15	11.70	Put	Currency Future	861.0000	762.0000	(11.498)	0	0	0
31/07/2009	€ / R 2010/03/15	11.70	Call	Currency Future	589.0000	642.0000	8.998	0	0	0
31/07/2009	€ / R 2010/03/15	19.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	€ / R 2010/03/15	7.70	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
31/07/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,763.0000	2,910.0000	5.320	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R 2010/03/15	8.70	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
31/07/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,084.0000	7,934.0000	(1.856)	0	0	0
31/07/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,746.0000	3,894.0000	3.951	0	0	0
31/07/2009	€ / R 2010/03/15	17.50	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
31/07/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,811.0000	1,944.0000	7.344	0	0	0
31/07/2009	€ / R 2010/03/15	11.60	Put	Currency Future	793.0000	699.0000	(11.854)	0	0	0
31/07/2009	€ / R 2010/03/15	11.60	Call	Currency Future	622.0000	679.0000	9.164	0	0	0
31/07/2009	€ / R 2010/03/15	11.45	Put	Currency Future	697.0000	610.0000	(12.482)	0	0	0
31/07/2009	€ / R 2010/03/15	11.00	Call	Currency Future	882.0000	963.0000	9.184	0	0	13,636
31/07/2009	€ / R 2010/03/15	11.45	Call	Currency Future	676.0000	740.0000	9.467	0	0	0
31/07/2009	€ / R 2010/03/15	11.00	Put	Currency Future	453.0000	383.0000	(15.453)	0	0	0
31/07/2009	€ / R 2010/03/15	9.70	Put	Currency Future	83.0000	64.0000	(22.892)	0	0	0
31/07/2009	€ / R 2010/03/15	10.70	Put	Currency Future	321.0000	263.0000	(18.069)	0	0	0
31/07/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,543.0000	1,421.0000	(7.907)	0	0	0
31/07/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,377.0000	4,229.0000	(3.381)	0	0	0
31/07/2009	€ / R 2010/03/15	12.60	Call	Currency Future	372.0000	400.0000	7.527	377	377	13,636
31/07/2009	€ / R 2010/03/15	15.70	Call	Currency Future	106.0000	109.0000	2.830	0	0	0
31/07/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,050.0000	1,142.0000	8.762	0	0	0
31/07/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,424.0000	3,279.0000	(4.235)	0	0	0
31/07/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,500.0000	2,363.0000	(5.480)	0	0	0
31/07/2009	€ / R 2010/03/15	12.70	Call	Currency Future	355.0000	381.0000	7.324	0	0	0
31/07/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,626.0000	1,502.0000	(7.626)	0	0	0
31/07/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,979.0000	5,826.0000	(2.559)	0	0	0
31/07/2009	€ / R 2010/03/15	11.40	Put	Currency Future	666.0000	582.0000	(12.613)	0	0	0
31/07/2009	€ / R 2010/03/15	13.70	Call	Currency Future	229.0000	243.0000	6.114	0	0	0
31/07/2009	€ / R 2010/03/15	17.35	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
31/07/2009	€ / R 2010/03/15	11.55	Call	Currency Future	640.0000	698.0000	9.063	0	0	0
31/07/2009	€ / R 2010/03/15	14.70	Call	Currency Future	153.0000	158.0000	3.268	0	0	0
31/07/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,944.0000	4,092.0000	3.753	0	0	0
31/07/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,425.0000	4,277.0000	(3.345)	0	0	0
31/07/2009	€ / R 2010/03/15	11.40	Call	Currency Future	695.0000	762.0000	9.640	0	0	0
31/07/2009	€ / R 2010/03/15	12.95	Call	Currency Future	317.0000	339.0000	6.940	0	0	0
31/07/2009	€ / R 2010/03/15	19.35	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
31/07/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,838.0000	1,709.0000	(7.018)	0	0	0
31/07/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,935.0000	7,786.0000	(1.878)	0	0	0
31/07/2009	€ / R 2010/03/15	15.75	Call	Currency Future	104.0000	106.0000	1.923	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
31/07/2009	€ / R 2010/03/15	10.95	Put	Currency Future	429.0000	361.0000	(15.851)	0	0	0
31/07/2009	€ / R 2010/03/15	11.55	Put	Currency Future	761.0000	668.0000	(12.221)	0	0	0
31/07/2009	€ / R 2010/03/15	14.75	Call	Currency Future	150.0000	155.0000	3.333	0	0	0
31/07/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,471.0000	3,326.0000	(4.177)	0	0	0
31/07/2009	€ / R 2010/03/15	10.95	Call	Currency Future	908.0000	991.0000	9.141	0	0	0
31/07/2009	€ / R 2010/03/15	8.95	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
31/07/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,598.0000	1,724.0000	7.885	0	0	0
31/07/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,545.0000	2,407.0000	(5.422)	0	0	0
31/07/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,499.0000	3,647.0000	4.230	0	0	0
31/07/2009	€ / R 2010/03/15	7.95	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
31/07/2009	€ / R 2010/03/15	9.95	Put	Currency Future	119.0000	95.0000	(20.168)	0	0	0
31/07/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,518.0000	2,665.0000	5.838	0	0	0
31/07/2009	€ / R 2010/03/15	13.75	Call	Currency Future	224.0000	237.0000	5.804	0	0	0
31/07/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,768.0000	1,899.0000	7.410	0	0	0
31/07/2009	€ / R 2010/03/15	12.75	Call	Currency Future	347.0000	372.0000	7.205	0	0	0
31/07/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,617.0000	4,468.0000	(3.227)	0	0	0
31/07/2009	€ / R 2010/03/15	15.95	Call	Currency Future	96.0000	97.0000	1.042	0	0	0
31/07/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,668.0000	1,542.0000	(7.554)	0	0	0
31/07/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,660.0000	3,514.0000	(3.989)	0	0	0
31/07/2009	€ / R 2010/03/15	9.75	Put	Currency Future	89.0000	69.0000	(22.472)	0	0	0
31/07/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,020.0000	1,111.0000	8.922	0	0	0
31/07/2009	€ / R 2010/03/15	10.75	Put	Currency Future	341.0000	281.0000	(17.595)	0	0	0
31/07/2009	€ / R 2010/03/15	8.75	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
31/07/2009	€ / R 2010/03/15	14.95	Call	Currency Future	139.0000	144.0000	3.597	0	0	0
31/07/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,714.0000	2,861.0000	5.416	0	0	0
31/07/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,697.0000	3,845.0000	4.003	0	0	0
31/07/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,726.0000	2,587.0000	(5.099)	0	0	0
31/07/2009	€ / R 2010/03/15	13.95	Call	Currency Future	205.0000	217.0000	5.854	0	0	0
31/07/2009	€ / R 2010/03/15	7.75	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
31/07/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,845.0000	3,993.0000	3.849	0	0	0
31/07/2009	€ / R 2010/03/15	19.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
31/07/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,221.0000	6,070.0000	(2.427)	0	0	0
31/07/2009	€ / R 2010/03/15	17.60	Call	Currency Future	50.0000	50.0000	-	0	0	0
31/07/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,281.0000	4,134.0000	(3.434)	0	0	0
31/07/2009	€ / R 2010/03/15	15.60	Call	Currency Future	110.0000	114.0000	3.636	0	0	0
31/07/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,183.0000	8,033.0000	(1.833)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	€ / R	2010/03/15	13.60	Call	Currency Future	239.0000	254.0000	6.276	0	0	0
31/07/2009	€ / R	2010/03/15	10.60	Put	Currency Future	283.0000	228.0000	(19.435)	0	0	0
31/07/2009	€ / R	2010/03/15	9.60	Put	Currency Future	71.0000	54.0000	(23.944)	0	0	0
31/07/2009	€ / R	2010/03/15	7.60	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
31/07/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,861.0000	3,009.0000	5.173	0	0	0
31/07/2009	€ / R	2010/03/15	8.60	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
31/07/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,900.0000	2,034.0000	7.053	0	0	0
31/07/2009	€ / R	2010/03/15	10.60	Call	Currency Future	1,112.0000	1,208.0000	8.633	0	0	0
31/07/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,410.0000	2,274.0000	(5.643)	0	0	0
31/07/2009	AL12	2009/08/06			Index Future	319.2970	320.7220	0.446	0.0000	0.0000	0
31/07/2009	AL13	2009/08/06			Index Future	243.4390	243.5500	0.046	0.0000	0.0000	7
31/07/2009	AL37	2009/08/06			Index Future	277.7510	278.3430	0.213	0.0000	0.0000	0
31/07/2009	AL7T	2009/08/06			Index Future	312.0330	313.3130	0.410	0.0000	0.0000	0
31/07/2009	ALBI	2009/08/06			Index Future	290.4970	291.4280	0.320	290.5000	290.4800	265
31/07/2009	ALBI	2009/11/05			Index Future	295.7180	296.6660	0.321	296.1300	296.1200	516
31/07/2009	ALBI	2010/02/04			Index Future	301.3510	302.3120	0.319	0.0000	0.0000	0
31/07/2009	CRD1	2009/08/06			Index Future	124.2410	124.4640	0.179	0.0000	0.0000	2
31/07/2009	CRD1	2009/11/05			Index Future	126.5310	126.7590	0.180	0.0000	0.0000	0
31/07/2009	CRD1	2010/02/04			Index Future	128.9480	129.1800	0.180	0.0000	0.0000	0
31/07/2009	GOVI	2009/08/06			jGovi	292.2930	293.2085	0.313	0.0000	0.0000	566
31/07/2009	GOVI	2009/11/05			jGovi	297.6215	298.5540	0.313	0.0000	0.0000	0
31/07/2009	GOVI	2010/02/04			jGovi	303.3075	304.2570	0.313	0.0000	0.0000	0

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31/07/2009	ILBI	2009/08/06			Index Future	360.8710	360.8710	-	0.0000	0.0000	3
31/07/2009	ILBI	2009/11/05			Index Future	368.0030	368.0030	-	0.0000	0.0000	0
31/07/2009	J153	2010/08/31			jSwap	7.8110	7.8030	(0.102)	0.0000	0.0000	0
31/07/2009	J157	2015/09/15			jSwap	8.8050	8.7730	(0.363)	0.0000	0.0000	0
31/07/2009	J186	2026/12/21			jSwap	8.4620	8.4120	(0.591)	0.0000	0.0000	0
31/07/2009	J201	2014/12/22			jSwap	8.6550	8.6170	(0.439)	0.0000	0.0000	0
31/07/2009	J203	2017/09/15			jSwap	8.9440	8.9190	(0.280)	0.0000	0.0000	0
31/07/2009	J204	2018/12/21			jSwap	8.9520	8.9150	(0.413)	0.0000	0.0000	0
31/07/2009	J207	2020/01/15			jSwap	8.9540	8.9170	(0.413)	0.0000	0.0000	0
31/07/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
31/07/2009	JFRA	2009/08/06			jFra	7.7110	7.7050	(0.078)	0.0000	0.0000	0
31/07/2009	JFRA	2009/11/05			jFra	7.2280	7.2230	(0.069)	0.0000	0.0000	0
31/07/2009	JFRA	2010/02/04			jFra	7.2460	7.2320	(0.193)	0.0000	0.0000	0
31/07/2009	JFRA	2010/05/06			jFra	7.3640	7.3470	(0.231)	0.0000	0.0000	0
31/07/2009	JFRA	2010/08/05			jFra	7.6000	7.5740	(0.342)	0.0000	0.0000	0
31/07/2009	JFRA	2010/11/04			jFra	7.8500	7.8360	(0.178)	0.0000	0.0000	0
31/07/2009	JN02	2009/08/06			jNote	7.6910	7.6710	(0.260)	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
31/07/2009	JN02	2009/11/05			jNote	7.7920	7.7690	(0.295)	0.0000	0.0000	0
31/07/2009	JN02	2010/02/04			jNote	7.9850	7.9580	(0.338)	0.0000	0.0000	0
31/07/2009	JN05	2009/08/06			jNote	8.5440	8.5050	(0.456)	0.0000	0.0000	0
31/07/2009	JN05	2009/11/05			jNote	8.6410	8.6010	(0.463)	0.0000	0.0000	0
31/07/2009	JN05	2010/02/04			jNote	8.7720	8.7300	(0.479)	0.0000	0.0000	0
31/07/2009	JN10	2009/08/06			jNote	8.8840	8.8460	(0.428)	0.0000	0.0000	0
31/07/2009	JN10	2009/11/05			jNote	8.9200	8.8810	(0.437)	0.0000	0.0000	0
31/07/2009	JN10	2010/02/04			jNote	8.9750	8.9350	(0.446)	0.0000	0.0000	0
31/07/2009	JROD	2009/07/31			jRod	7.5740	7.1700	(5.334)	0.0000	0.0000	0
31/07/2009	JROD	2009/08/31			jRod	7.2750	7.2700	(0.069)	0.0000	0.0000	0
31/07/2009	JROD	2009/09/30			jRod	7.4380	7.4280	(0.134)	0.0000	0.0000	0
31/07/2009	JROD	2009/10/30			jRod	7.6280	7.6750	0.616	0.0000	0.0000	0
31/07/2009	JROD	2009/11/30			jRod	7.5900	7.5930	0.040	0.0000	0.0000	0
31/07/2009	JROD	2009/12/31			jRod	7.7570	7.7700	0.168	0.0000	0.0000	0
31/07/2009	OTH1	2009/08/06			Index Future	280.6190	281.6300	0.360	0.0000	0.0000	3
31/07/2009	OTH1	2009/11/05			Index Future	285.7920	286.8220	0.360	0.0000	0.0000	0
31/07/2009	OTH1	2010/02/04			Index Future	291.2520	292.3010	0.360	0.0000	0.0000	0
31/07/2009	R153	2009/08/06			Bond Future	9.0350	8.9740	(0.675)	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
31/07/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	1,095.0000	1,143.0000	4.384	0	0	0
31/07/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	124.0000	111.0000	(10.484)	0	0	0
31/07/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	182.0000	165.0000	(9.341)	0	0	0
31/07/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	902.0000	947.0000	4.989	0	0	0
31/07/2009	R153	2009/11/05			Bond Future	9.0900	9.0270	(0.693)	0.0000	0.0000	0
31/07/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	2,055.0000	2,006.0000	(2.384)	0	0	0
31/07/2009	R157	2009/08/06			Bond Future	8.4270	8.3760	(0.605)	0.0000	0.0000	5,506
31/07/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	4,333.0000	4,608.0000	6.347	0	0	0
31/07/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2009	R157	2009/11/05			Bond Future	8.5140	8.4600	(0.634)	0.0000	0.0000	3,174
31/07/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,745.0000	5,502.0000	(4.230)	0	0	0
31/07/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	354.0000	390.0000	10.169	0	0	0
31/07/2009	R157	2010/02/04			Bond Future	8.5830	8.5260	(0.664)	0.0000	0.0000	0
31/07/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,041.0000	1,114.0000	7.012	0	0	0
31/07/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,261.0000	5,051.0000	(3.992)	0	0	0
31/07/2009	R157	2010/05/06			Bond Future	8.6040	8.5430	(0.709)	0.0000	0.0000	0
31/07/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,765.0000	2,903.0000	4.991	0	0	0
31/07/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,261.0000	3,108.0000	(4.692)	0	0	0
31/07/2009	R157	2010/08/05			Bond Future	8.6270	8.5750	(0.603)	0.0000	0.0000	0
31/07/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,243.0000	2,133.0000	(4.904)	0	0	0
31/07/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,801.0000	2,928.0000	4.534	0	0	0
31/07/2009	R186	2009/08/06			Bond Future	8.8840	8.8330	(0.574)	0.0000	0.0000	6,340
31/07/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	588.0000	376.0000	(36.054)	0	0	0
31/07/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	1,704.0000	1,988.0000	16.667	0	0	0
31/07/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	35
31/07/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,693.0000	14,197.0000	(3.376)	0	0	0
31/07/2009	R186	2009/11/05			Bond Future	8.9270	8.8750	(0.583)	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
31/07/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	3,570.0000	3,327.0000	(6.807)	0	0	5,000
31/07/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,265.0000	4,523.0000	6.049	0	0	0
31/07/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,690.0000	12,242.0000	(3.530)	0	0	0
31/07/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	530.0000	582.0000	9.811	0	0	240
31/07/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	291.0000	322.0000	10.653	0	0	5,000
31/07/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,280.0000	14,811.0000	(3.069)	0	0	0
31/07/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,827.0000	4,536.0000	(6.029)	0	0	240
31/07/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,114.0000	3,322.0000	6.680	0	0	0
31/07/2009	R186	2010/02/04			Bond Future	8.9660	8.9120	(0.602)	0.0000	0.0000	0
31/07/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	9,631.0000	9,273.0000	(3.717)	0	0	0
31/07/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,545.0000	2,699.0000	6.051	0	0	0
31/07/2009	R186	2010/05/06			Bond Future	8.9840	8.9290	(0.612)	0.0000	0.0000	0
31/07/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,358.0000	6,625.0000	4.199	0	0	0
31/07/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,208.0000	5,958.0000	(4.027)	0	0	0
31/07/2009	R186	2010/08/05			Bond Future	9.0330	8.9810	(0.576)	0.0000	0.0000	0
31/07/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	1,416.0000	1,250.0000	(11.723)	0	0	0
31/07/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	3,395.0000	3,710.0000	9.278	0	0	0
31/07/2009	R201	2009/08/06			Bond Future	8.4860	8.4350	(0.601)	0.0000	0.0000	2
31/07/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,196.0000	3,413.0000	6.790	0	0	0
31/07/2009	R201	2009/11/05			Bond Future	8.5520	8.4980	(0.631)	0.0000	0.0000	0
31/07/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	284.0000	312.0000	9.859	0	0	0
31/07/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,707.0000	4,514.0000	(4.100)	0	0	0
31/07/2009	R201	2010/02/04			Bond Future	8.6100	8.5520	(0.674)	0.0000	0.0000	0
31/07/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,078.0000	4,896.0000	(3.584)	0	0	0
31/07/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	607.0000	652.0000	7.414	0	0	0
31/07/2009	R201	2010/05/06			Bond Future	8.6280	8.5670	(0.707)	0.0000	0.0000	0
31/07/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,214.0000	2,321.0000	4.833	0	0	0
31/07/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,695.0000	2,574.0000	(4.490)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	R201	2010/08/05			Bond Future	8.7150	8.6620	(0.608)	0.0000	0.0000	0
31/07/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,573.0000	2,683.0000	4.275	0	0	0
31/07/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,562.0000	1,483.0000	(5.058)	0	0	0
31/07/2009	R203	2009/08/06			Bond Future	8.9060	8.8450	(0.685)	0.0000	0.0000	1,570
31/07/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	1,968.0000	2,261.0000	14.888	0	0	0
31/07/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	84.0000	38.0000	(54.762)	0	0	0
31/07/2009	R203	2009/11/05			Bond Future	8.9730	8.9100	(0.702)	0.0000	0.0000	0
31/07/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	174.0000	197.0000	13.218	0	0	0
31/07/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,576.0000	8,257.0000	(3.720)	0	0	0
31/07/2009	R203	2010/02/04			Bond Future	9.0370	8.9700	(0.741)	0.0000	0.0000	0
31/07/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,804.0000	5,548.0000	(4.411)	0	0	0
31/07/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,266.0000	1,364.0000	7.741	0	0	0
31/07/2009	R203	2010/05/06			Bond Future	9.0670	8.9980	(0.761)	0.0000	0.0000	0
31/07/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,713.0000	3,533.0000	(4.848)	0	0	0
31/07/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,368.0000	3,543.0000	5.196	0	0	0
31/07/2009	R203	2010/08/05			Bond Future	9.1370	9.0790	(0.635)	0.0000	0.0000	0
31/07/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,274.0000	2,436.0000	7.124	0	0	0
31/07/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	1,712.0000	1,584.0000	(7.477)	0	0	0
31/07/2009	R204	2009/08/06			Bond Future	8.9350	8.8640	(0.795)	0.0000	0.0000	692
31/07/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	1,982.0000	2,347.0000	18.416	0	0	0
31/07/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	113.0000	49.0000	(56.637)	0	0	0
31/07/2009	R204	2009/11/05			Bond Future	8.9960	8.9220	(0.823)	0.0000	0.0000	1,113
31/07/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,546.0000	9,137.0000	(4.285)	0	0	0
31/07/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	179.0000	208.0000	16.201	0	0	0
31/07/2009	R204	2010/02/04			Bond Future	9.0500	8.9730	(0.851)	0.0000	0.0000	0
31/07/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,432.0000	6,110.0000	(5.006)	0	0	0
31/07/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,366.0000	1,489.0000	9.004	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	R204	2010/05/06			Bond Future	9.0800	9.0000	(0.881)	0.0000	0.0000	0
31/07/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,118.0000	3,890.0000	(5.537)	0	0	0
31/07/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,665.0000	3,890.0000	6.139	0	0	0
31/07/2009	R204	2010/08/05			Bond Future	9.0350	9.0750	0.443	0.0000	0.0000	0
31/07/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,552.0000	2,416.0000	(5.329)	0	0	0
31/07/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	1,366.0000	1,453.0000	6.369	0	0	0
31/07/2009	R206	2009/08/06			Bond Future	8.5060	8.4550	(0.600)	0.0000	0.0000	1,775
31/07/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,594.0000	2,774.0000	6.939	0	0	0
31/07/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,522.0000	5,341.0000	(3.278)	0	0	0
31/07/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	300
31/07/2009	R206	2009/11/05			Bond Future	8.5810	8.5260	(0.641)	0.0000	0.0000	0
31/07/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	223.0000	246.0000	10.314	0	0	0
31/07/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,956.0000	3,793.0000	(4.120)	0	0	0
31/07/2009	R206	2010/02/04			Bond Future	8.6480	8.5900	(0.671)	0.0000	0.0000	0
31/07/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	476.0000	511.0000	7.353	0	0	0
31/07/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,235.0000	4,085.0000	(3.542)	0	0	0
31/07/2009	R206	2010/05/06			Bond Future	8.6770	8.6140	(0.726)	0.0000	0.0000	0
31/07/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,118.0000	2,216.0000	4.627	0	0	0
31/07/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,897.0000	1,805.0000	(4.850)	0	0	0
31/07/2009	R206	2010/08/05			Bond Future	8.7950	8.7350	(0.682)	0.0000	0.0000	0
31/07/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,244.0000	2,337.0000	4.144	0	0	0
31/07/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,664.0000	1,587.0000	(4.627)	0	0	0
31/07/2009	R207	2009/08/06			Bond Future	9.0350	8.9740	(0.675)	0.0000	0.0000	600
31/07/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	221.0000	119.0000	(46.154)	0	0	0
31/07/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	1,526.0000	1,799.0000	17.890	0	0	0
31/07/2009	R207	2009/11/05			Bond Future	9.0920	9.0290	(0.693)	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
31/07/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,463.0000	10,103.0000	(3.441)	0	0	0
31/07/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	154.0000	174.0000	12.987	0	0	0
31/07/2009	R207	2010/02/04			Bond Future	9.1440	9.0780	(0.722)	0.0000	0.0000	0
31/07/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,346.0000	1,449.0000	7.652	0	0	0
31/07/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,846.0000	6,558.0000	(4.207)	0	0	0
31/07/2009	R207	2010/05/06			Bond Future	9.1760	9.1080	(0.741)	0.0000	0.0000	0
31/07/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,814.0000	3,628.0000	(4.877)	0	0	0
31/07/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,243.0000	4,453.0000	4.949	0	0	0
31/07/2009	R207	2010/08/05			Bond Future	9.2510	9.1820	(0.746)	0.0000	0.0000	0
31/07/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	1,145.0000	1,005.0000	(12.227)	0	0	0
31/07/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	2,547.0000	2,801.0000	9.973	0	0	0
31/07/2009	R208	2009/08/06			Bond Future	9.1100	9.0510	(0.648)	0.0000	0.0000	120
31/07/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	1,221.0000	1,452.0000	18.919	0	0	0
31/07/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	349.0000	209.0000	(40.115)	0	0	0
31/07/2009	R208	2009/11/05			Bond Future	9.1530	9.0920	(0.666)	0.0000	0.0000	120
31/07/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	241.0000	270.0000	12.033	0	0	0
31/07/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,547.0000	9,197.0000	(3.666)	0	0	0
31/07/2009	R208	2010/02/04			Bond Future	9.2010	9.1400	(0.663)	0.0000	0.0000	0
31/07/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,740.0000	1,856.0000	6.667	0	0	0
31/07/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,157.0000	5,900.0000	(4.174)	0	0	0
31/07/2009	R208	2010/05/06			Bond Future	9.2560	9.1950	(0.659)	0.0000	0.0000	0
31/07/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,134.0000	4,321.0000	4.523	0	0	0
31/07/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,170.0000	3,991.0000	(4.293)	0	0	0
31/07/2009	R208	2010/08/05			Bond Future	9.3140	9.2530	(0.655)	0.0000	0.0000	0
31/07/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	1,217.0000	1,080.0000	(11.257)	0	0	0
31/07/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	2,303.0000	2,527.0000	9.726	0	0	0
31/07/2009	R209	2009/08/06			Bond Future	8.4720	8.4220	(0.590)	0.0000	0.0000	1,513

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31/07/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	26.0000	29.0000	11.538	0	0	1,950
31/07/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,210.0000	3,786.0000	(10.071)	0	0	0
31/07/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	170.0000	88.0000	(48.235)	0	0	0
31/07/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	2,472.0000	2,816.0000	13.916	0	0	0
31/07/2009	R209	2009/11/05			Bond Future	8.4970	8.4450	(0.612)	0.0000	0.0000	3,023
31/07/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,695.0000	14,273.0000	(2.872)	0	0	0
31/07/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,140.0000	11,734.0000	(3.344)	0	0	0
31/07/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	162.0000	181.0000	11.728	0	0	5,000
31/07/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	323.0000	358.0000	10.836	0	0	0
31/07/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,993.0000	10,378.0000	3.853	0	0	0
31/07/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	508.0000	452.0000	(11.024)	0	0	2,500
31/07/2009	R209	2010/02/04			Bond Future	8.5160	8.4640	(0.611)	0.0000	0.0000	0
31/07/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,010.0000	940.0000	(6.931)	0	0	0
31/07/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,986.0000	12,354.0000	3.070	0	0	0
31/07/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,735.0000	10,391.0000	(3.204)	0	0	0
31/07/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,367.0000	1,462.0000	6.950	0	0	2,500
31/07/2009	R209	2010/05/06			Bond Future	8.5200	8.4660	(0.634)	0.0000	0.0000	0
31/07/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,435.0000	5,215.0000	(4.048)	0	0	0
31/07/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,267.0000	5,501.0000	4.443	0	0	0
31/07/2009	R209	2010/08/05			Bond Future	8.5450	8.4940	(0.597)	0.0000	0.0000	0
31/07/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	865.0000	732.0000	(15.376)	0	0	0
31/07/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	2,542.0000	2,837.0000	11.605	0	0	0
31/07/2009	TRT1	2009/08/06			Index Future	288.5260	289.4300	0.313	0.0000	0.0000	100
31/07/2009	TRT1	2009/11/05			Index Future	293.8440	294.7660	0.314	0.0000	0.0000	0
31/07/2009	TRT1	2010/02/04			Index Future	299.4580	300.3970	0.314	0.0000	0.0000	0
31/07/2009	ZAAD	2009/09/14			Currency Future	6.4781	6.5406	0.965	0.0000	0.0000	239,509
31/07/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	984.0000	923.0000	(6.199)	0	0	0
31/07/2009	ZAAD	2009/09/14	2.35	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
31/07/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	49.0000	57.0000	16.327	0	0	0
31/07/2009	ZAAD 2009/09/14	2.25	Call	Currency Future	4,228.0000	4,291.0000	1.490	0	0	0
31/07/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
31/07/2009	ZAAD 2009/09/14	6.80	Call	Currency Future	64.0000	75.0000	17.188	0	0	0
31/07/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
31/07/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	112.0000	132.0000	17.857	0	0	0
31/07/2009	ZAAD 2009/09/14	6.40	Put	Currency Future	121.0000	103.0000	(14.876)	0	0	0
31/07/2009	ZAAD 2009/09/14	7.35	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
31/07/2009	ZAAD 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	471.0000	417.0000	(11.465)	0	0	0
31/07/2009	ZAAD 2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	651.0000	593.0000	(8.909)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	515.0000	459.0000	(10.874)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.30	Call	Currency Future	266.0000	315.0000	18.421	0	0	0
31/07/2009	ZAAD 2009/09/14	7.55	Put	Currency Future	1,082.0000	1,021.0000	(5.638)	0	0	0
31/07/2009	ZAAD 2009/09/14	10.35	Put	Currency Future	3,872.0000	3,810.0000	(1.601)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	428.0000	375.0000	(12.383)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.25	Call	Currency Future	1,230.0000	1,292.0000	5.041	0	0	0
31/07/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
31/07/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	386.0000	335.0000	(13.212)	0	0	0
31/07/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	605.0000	547.0000	(9.587)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	97.0000	115.0000	18.557	0	0	0
31/07/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	199.0000	243.0000	22.111	0	0	0
31/07/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
31/07/2009	ZAAD 2009/09/14	2.35	Call	Currency Future	4,128.0000	4,191.0000	1.526	0	0	0
31/07/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	471.0000	417.0000	(11.465)	0	0	0
31/07/2009	ZAAD 2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	6.20	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
31/07/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	605.0000	547.0000	(9.587)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	269.0000	224.0000	(16.729)	0	0	0
31/07/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	936.0000	875.0000	(6.517)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.40	Call	Currency Future	1,082.0000	1,144.0000	5.730	0	0	0
31/07/2009	ZAAD 2009/09/14	7.35	Put	Currency Future	888.0000	827.0000	(6.869)	0	0	0
31/07/2009	ZAAD 2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	559.0000	503.0000	(10.018)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	85.0000	100.0000	17.647	0	0	0
31/07/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	342.0000	394.0000	15.205	0	0	0
31/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
31/07/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	112.0000	132.0000	17.857	0	0	0
31/07/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	169.0000	139.0000	(17.751)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	840.0000	779.0000	(7.262)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
31/07/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	56.0000	66.0000	17.857	0	0	0
31/07/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,728.0000	2,791.0000	2.309	0	0	0
31/07/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	303.0000	354.0000	16.832	0	0	0
31/07/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	697.0000	639.0000	(8.321)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	234.0000	191.0000	(18.376)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	147.0000	179.0000	21.769	0	0	0
31/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
31/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	685.0000	(7.930)	0	0	0
31/07/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	49.0000	57.0000	16.327	0	0	0
31/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,972.0000	5,909.0000	(1.055)	0	0	0
31/07/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,775.0000	1,712.0000	(3.549)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
31/07/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	234.0000	191.0000	(18.376)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
31/07/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
31/07/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,872.0000	5,809.0000	(1.073)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	37.0000	44.0000	18.919	0	0	0
31/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	386.0000	335.0000	(13.212)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	269.0000	224.0000	(16.729)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
31/07/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	685.0000	(7.930)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
31/07/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,872.0000	7,809.0000	(0.800)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,972.0000	7,909.0000	(0.790)	0	0	0
31/07/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	64.0000	75.0000	17.188	0	0	0
31/07/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	97.0000	115.0000	18.557	0	0	0
31/07/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	515.0000	459.0000	(10.874)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	346.0000	296.0000	(14.451)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	792.0000	732.0000	(7.576)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
31/07/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,874.0000	1,812.0000	(3.308)	0	0	0
31/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
31/07/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	85.0000	100.0000	17.647	0	0	0
31/07/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
31/07/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,033.0000	972.0000	(5.905)	0	0	0
31/07/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	424.0000	479.0000	12.972	0	0	0
31/07/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	75.0000	63.0000	(16.000)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
31/07/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	840.0000	779.0000	(7.262)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	936.0000	875.0000	(6.517)	0	0	0
31/07/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,128.0000	3,191.0000	2.014	0	0	0
31/07/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	601.0000	659.0000	9.651	0	0	0
31/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,178.0000	4,241.0000	1.508	0	0	0
31/07/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,272.0000	3,210.0000	(1.895)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	307.0000	259.0000	(15.635)	0	0	0
31/07/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	651.0000	593.0000	(8.909)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	74.0000	87.0000	17.568	0	0	0
31/07/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
31/07/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	555.0000	613.0000	10.450	0	0	0
31/07/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	694.0000	753.0000	8.501	0	0	0
31/07/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	2,024.0000	1,962.0000	(3.063)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	231.0000	278.0000	20.346	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
31/07/2009	ZAAD 2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	6.00	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
31/07/2009	ZAAD 2009/09/14	2.50	Call	Currency Future	3,978.0000	4,041.0000	1.584	0	0	0
31/07/2009	ZAAD 2009/09/14	6.20	Call	Currency Future	342.0000	394.0000	15.205	0	0	0
31/07/2009	ZAAD 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	307.0000	259.0000	(15.635)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	103.0000	88.0000	(14.563)	0	0	0
31/07/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	697.0000	639.0000	(8.321)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.35	Call	Currency Future	1,131.0000	1,193.0000	5.482	0	0	0
31/07/2009	ZAAD 2009/09/14	6.15	Put	Currency Future	54.0000	45.0000	(16.667)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.50	Call	Currency Future	983.0000	1,045.0000	6.307	0	0	0
31/07/2009	ZAAD 2009/09/14	5.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.20	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.85	Call	Currency Future	647.0000	706.0000	9.119	0	0	0
31/07/2009	ZAAD 2009/09/14	6.10	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
31/07/2009	ZAAD 2009/09/14	0.75	Call	Currency Future	5,728.0000	5,791.0000	1.100	0	0	0
31/07/2009	ZAAD 2009/09/14	11.05	Put	Currency Future	4,572.0000	4,510.0000	(1.356)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.95	Call	Currency Future	555.0000	613.0000	10.450	0	0	0
31/07/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	128.0000	151.0000	17.969	0	0	0
31/07/2009	ZAAD 2009/09/14	12.55	Put	Currency Future	6,072.0000	6,009.0000	(1.038)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.85	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
31/07/2009	ZAAD 2009/09/14	6.30	Call	Currency Future	266.0000	315.0000	18.421	0	0	0
31/07/2009	ZAAD 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	5.95	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
31/07/2009	ZAAD 2009/09/14	5.95	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
31/07/2009	ZAAD 2009/09/14	3.55	Call	Currency Future	2,928.0000	2,991.0000	2.152	0	0	0
31/07/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	200.0000	160.0000	(20.000)	0	0	0
31/07/2009	ZAAD 2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	4.35	Call	Currency Future	2,128.0000	2,191.0000	2.961	0	0	0
31/07/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	168.0000	210.0000	25.000	0	0	0
31/07/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	140.0000	120.0000	(14.286)	0	0	0
31/07/2009	ZAAD 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	6.10	Call	Currency Future	424.0000	479.0000	12.972	0	0	0
31/07/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	199.0000	243.0000	22.111	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	88.0000	75.0000	(14.773)	0	0	0
31/07/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	121.0000	103.0000	(14.876)	0	0	0
31/07/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,078.0000	2,141.0000	3.032	0	0	0
31/07/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,772.0000	4,710.0000	(1.299)	0	0	0
31/07/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	88.0000	75.0000	(14.773)	0	0	0
31/07/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,078.0000	3,141.0000	2.047	0	0	0
31/07/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	128.0000	151.0000	17.969	0	0	0
31/07/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,028.0000	4,091.0000	1.564	0	0	0
31/07/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	1,978.0000	2,041.0000	3.185	0	0	0
31/07/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	510.0000	567.0000	11.176	0	0	0
31/07/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	168.0000	210.0000	25.000	0	0	0
31/07/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
31/07/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	38.0000	32.0000	(15.789)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	200.0000	160.0000	(20.000)	0	0	0
31/07/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,272.0000	6,209.0000	(1.004)	0	0	0
31/07/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	886.0000	947.0000	6.885	0	0	0
31/07/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,972.0000	5,909.0000	(1.055)	0	0	0
31/07/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
31/07/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	140.0000	120.0000	(14.286)	0	0	0
31/07/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,972.0000	3,910.0000	(1.561)	0	0	0
31/07/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,972.0000	7,909.0000	(0.790)	0	0	0
31/07/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	8,022.0000	7,959.0000	(0.785)	0	0	0
31/07/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,072.0000	3,010.0000	(2.018)	0	0	0
31/07/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	2,124.0000	2,061.0000	(2.966)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,972.0000	3,910.0000	(1.561)	0	0	0
31/07/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	4,022.0000	3,960.0000	(1.542)	0	0	0
31/07/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,078.0000	4,141.0000	1.545	0	0	0
31/07/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	4,122.0000	4,060.0000	(1.504)	0	0	0
31/07/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	6,122.0000	6,059.0000	(1.029)	0	0	0
31/07/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,576.0000	1,514.0000	(3.934)	0	0	0
31/07/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,429.0000	1,491.0000	4.339	0	0	0
31/07/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	1,928.0000	1,991.0000	3.268	0	0	0
31/07/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	467.0000	523.0000	11.991	0	0	0
31/07/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	1,878.0000	1,941.0000	3.355	0	0	0
31/07/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,028.0000	3,091.0000	2.081	0	0	0
31/07/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	2,878.0000	2,941.0000	2.189	0	0	0
31/07/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	3,928.0000	3,991.0000	1.604	0	0	0
31/07/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,028.0000	2,091.0000	3.107	0	0	0
31/07/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	934.0000	996.0000	6.638	0	0	0
31/07/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	382.0000	436.0000	14.136	0	0	0
31/07/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
31/07/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,928.0000	5,991.0000	1.063	0	0	0
31/07/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,974.0000	1,912.0000	(3.141)	0	0	0
31/07/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

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31/07/2009	ZAAD 2009/09/14	2.05	Call	Currency Future	4,428.0000	4,491.0000	1.423	0	0	0
31/07/2009	ZAAD 2009/09/14	5.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2009	ZAAD 2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	5.45	Call	Currency Future	1,032.0000	1,094.0000	6.008	0	0	0
31/07/2009	ZAAD 2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	2.60	Call	Currency Future	3,878.0000	3,941.0000	1.625	0	0	0
31/07/2009	ZAAD 2009/09/14	14.40	Put	Currency Future	7,922.0000	7,859.0000	(0.795)	0	0	0
31/07/2009	ZAAD 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	14.60	Put	Currency Future	8,122.0000	8,059.0000	(0.776)	0	0	0
31/07/2009	ZAAD 2009/09/14	12.40	Put	Currency Future	5,922.0000	5,859.0000	(1.064)	0	0	0
31/07/2009	ZAAD 2009/09/14	8.55	Put	Currency Future	2,074.0000	2,011.0000	(3.038)	0	0	0
31/07/2009	ZAAD 2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	10.55	Put	Currency Future	4,072.0000	4,010.0000	(1.523)	0	0	0
31/07/2009	ZAAD 2009/09/14	10.40	Put	Currency Future	3,922.0000	3,860.0000	(1.581)	0	0	0
31/07/2009	ZAAD 2009/09/14	14.55	Put	Currency Future	8,072.0000	8,009.0000	(0.780)	0	0	0
31/07/2009	ZAAD 2009/09/14	8.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	8.40	Put	Currency Future	1,924.0000	1,862.0000	(3.222)	0	0	0
31/07/2009	ZAAD 2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	8.30	Put	Currency Future	1,825.0000	1,762.0000	(3.452)	0	0	0
31/07/2009	ZAAD 2009/09/14	8.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	5.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	5.30	Call	Currency Future	1,181.0000	1,243.0000	5.250	0	0	0
31/07/2009	ZAAD 2009/09/14	3.30	Call	Currency Future	3,178.0000	3,241.0000	1.982	0	0	0
31/07/2009	ZAAD 2009/09/14	12.30	Put	Currency Future	5,822.0000	5,760.0000	(1.065)	0	0	0
31/07/2009	ZAAD 2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	4.30	Call	Currency Future	2,178.0000	2,241.0000	2.893	0	0	0
31/07/2009	ZAAD 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/09/14	10.30	Put	Currency Future	3,822.0000	3,760.0000	(1.622)	0	0	0
31/07/2009	ZAAD 2009/09/14	14.30	Put	Currency Future	7,822.0000	7,759.0000	(0.805)	0	0	0
31/07/2009	ZAAD 2009/09/14	12.50	Put	Currency Future	6,022.0000	5,959.0000	(1.046)	0	0	0
31/07/2009	ZAAD 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

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31/07/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,526.0000	1,464.0000	(4.063)	0	0	0
31/07/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,023.0000	2,960.0000	(2.084)	0	0	0
31/07/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,522.0000	4,460.0000	(1.371)	0	0	0
31/07/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
31/07/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,479.0000	1,541.0000	4.192	0	0	0
31/07/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,978.0000	6,041.0000	1.054	0	0	0
31/07/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,978.0000	3,041.0000	2.116	0	0	0
31/07/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,478.0000	4,541.0000	1.407	0	0	0
31/07/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14			Currency Future	6.5432	6.6073	0.980	0.0000	0.0000	514
31/07/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,143.0000	3,207.0000	2.036	0	0	0
31/07/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	97.0000	83.0000	(14.433)	0	0	0
31/07/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
31/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	176.0000	154.0000	(12.500)	0	0	0
31/07/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	590.0000	640.0000	8.475	0	0	0
31/07/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,034.0000	1,972.0000	(3.048)	0	0	0
31/07/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	455.0000	411.0000	(9.670)	0	0	0
31/07/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	419.0000	461.0000	10.024	0	0	0
31/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	352.0000	312.0000	(11.364)	0	0	0
31/07/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	283.0000	314.0000	10.954	0	0	0
31/07/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	484.0000	529.0000	9.298	0	0	0
31/07/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,010.0000	3,946.0000	(1.596)	0	0	0
31/07/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	176.0000	154.0000	(12.500)	0	0	0
31/07/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,858.0000	5,794.0000	(1.093)	0	0	0
31/07/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	125.0000	107.0000	(14.400)	0	0	0
31/07/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	198.0000	218.0000	10.101	0	0	0
31/07/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	352.0000	312.0000	(11.364)	0	0	0

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31/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	289.0000	257.0000	(11.073)	0	0	0
31/07/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,857.0000	7,793.0000	(0.815)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	518.0000	565.0000	9.073	0	0	0
31/07/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
31/07/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,193.0000	3,257.0000	2.004	0	0	0
31/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	245.0000	270.0000	10.204	0	0	0
31/07/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	140.0000	122.0000	(12.857)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,013.0000	1,076.0000	6.219	0	0	0
31/07/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,808.0000	5,744.0000	(1.102)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	492.0000	446.0000	(9.350)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	228.0000	251.0000	10.088	0	0	0
31/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	333.0000	369.0000	10.811	0	0	0
31/07/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,107.0000	8,043.0000	(0.789)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	185.0000	203.0000	9.730	0	0	0
31/07/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	158.0000	137.0000	(13.291)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	245.0000	270.0000	10.204	0	0	0
31/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	172.0000	190.0000	10.465	0	0	0
31/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	217.0000	191.0000	(11.982)	0	0	0
31/07/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,888.0000	1,826.0000	(3.284)	0	0	0
31/07/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,993.0000	4,057.0000	1.603	0	0	0
31/07/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,807.0000	7,743.0000	(0.820)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	385.0000	344.0000	(10.649)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	529.0000	482.0000	(8.885)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	240.0000	212.0000	(11.667)	0	0	0
31/07/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,143.0000	4,207.0000	1.545	0	0	0
31/07/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	172.0000	190.0000	10.465	0	0	0
31/07/2009	ZAAD 2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	6,108.0000	6,044.0000	(1.048)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	385.0000	344.0000	(10.649)	0	0	0
31/07/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
31/07/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0



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31/07/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	529.0000	482.0000	(8.885)	0	0	0
31/07/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	1,997.0000	2,060.0000	3.155	0	0	0
31/07/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,811.0000	3,747.0000	(1.679)	0	0	0
31/07/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,110.0000	4,046.0000	(1.557)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	198.0000	218.0000	10.101	0	0	0
31/07/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	451.0000	494.0000	9.534	0	0	0
31/07/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	228.0000	251.0000	10.088	0	0	0
31/07/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	967.0000	1,027.0000	6.205	0	0	0
31/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	360.0000	398.0000	10.556	0	0	0
31/07/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
31/07/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	74.0000	63.0000	(14.865)	0	0	0
31/07/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,693.0000	5,757.0000	1.124	0	0	0
31/07/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	455.0000	411.0000	(9.670)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	196.0000	172.0000	(12.245)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	213.0000	234.0000	9.859	0	0	0
31/07/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,146.0000	2,209.0000	2.936	0	0	0
31/07/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,007.0000	7,943.0000	(0.799)	0	0	0
31/07/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	185.0000	203.0000	9.730	0	0	0
31/07/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	419.0000	461.0000	10.024	0	0	0
31/07/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,158.0000	1,221.0000	5.440	0	0	0
31/07/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,960.0000	3,896.0000	(1.616)	0	0	0
31/07/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,195.0000	2,259.0000	2.916	0	0	0
31/07/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	667.0000	720.0000	7.946	0	0	0
31/07/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	196.0000	172.0000	(12.245)	0	0	0
31/07/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	647.0000	597.0000	(7.728)	0	0	0
31/07/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	101.0000	110.0000	8.911	0	0	0
31/07/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	814.0000	761.0000	(6.511)	0	0	0
31/07/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	420.0000	377.0000	(10.238)	0	0	0

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31/07/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	492.0000	446.0000	(9.350)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,207.0000	1,270.0000	5.220	0	0	0
31/07/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	772.0000	719.0000	(6.865)	0	0	0
31/07/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	108.0000	118.0000	9.259	0	0	0
31/07/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,082.0000	2,021.0000	(2.930)	0	0	0
31/07/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,907.0000	7,843.0000	(0.809)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/07/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,958.0000	5,894.0000	(1.074)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	389.0000	429.0000	10.283	0	0	0
31/07/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/07/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	131.0000	144.0000	9.924	0	0	0
31/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	729.0000	677.0000	(7.133)	0	0	0
31/07/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,943.0000	6,007.0000	1.077	0	0	0
31/07/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,947.0000	2,011.0000	3.287	0	0	0
31/07/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	289.0000	257.0000	(11.073)	0	0	0
31/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	140.0000	154.0000	10.000	0	0	0
31/07/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	858.0000	803.0000	(6.410)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	568.0000	519.0000	(8.627)	0	0	0
31/07/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	3,943.0000	4,007.0000	1.623	0	0	0
31/07/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	307.0000	341.0000	11.075	0	0	0
31/07/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,694.0000	2,758.0000	2.376	0	0	0
31/07/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	607.0000	558.0000	(8.072)	0	0	0
31/07/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	647.0000	597.0000	(7.728)	0	0	0
31/07/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	360.0000	398.0000	10.556	0	0	0
31/07/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,193.0000	4,257.0000	1.526	0	0	0
31/07/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	115.0000	126.0000	9.565	0	0	0
31/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	123.0000	135.0000	9.756	0	0	0
31/07/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	283.0000	314.0000	10.954	0	0	0
31/07/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,096.0000	2,160.0000	3.053	0	0	0

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31/07/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	688.0000	637.0000	(7.413)	0	0	0
31/07/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	140.0000	154.0000	10.000	0	0	0
31/07/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,860.0000	3,797.0000	(1.632)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	264.0000	234.0000	(11.364)	0	0	0
31/07/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/07/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
31/07/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	150.0000	165.0000	10.000	0	0	0
31/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	161.0000	177.0000	9.938	0	0	0
31/07/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	263.0000	289.0000	9.886	0	0	0
31/07/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,093.0000	3,157.0000	2.069	0	0	0
31/07/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	568.0000	519.0000	(8.627)	0	0	0
31/07/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
31/07/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	140.0000	122.0000	(12.857)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	320.0000	282.0000	(11.875)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,110.0000	1,173.0000	5.676	0	0	0
31/07/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	729.0000	677.0000	(7.133)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	707.0000	761.0000	7.638	0	0	0
31/07/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	217.0000	191.0000	(11.982)	0	0	0
31/07/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	123.0000	135.0000	9.756	0	0	0
31/07/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,452.0000	1,515.0000	4.339	0	0	0
31/07/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
31/07/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
31/07/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	161.0000	177.0000	9.938	0	0	0
31/07/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,598.0000	1,537.0000	(3.817)	0	0	0
31/07/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,060.0000	3,996.0000	(1.576)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
31/07/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,985.0000	1,923.0000	(3.123)	0	0	0
31/07/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	85.0000	72.0000	(15.294)	0	0	0
31/07/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,308.0000	6,243.0000	(1.030)	0	0	0
31/07/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,131.0000	2,069.0000	(2.909)	0	0	0
31/07/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,957.0000	7,893.0000	(0.804)	0	0	0

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31/07/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	628.0000	680.0000	8.280	0	0	0
31/07/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	333.0000	369.0000	10.811	0	0	0
31/07/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	389.0000	429.0000	10.283	0	0	0
31/07/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,061.0000	1,124.0000	5.938	0	0	0
31/07/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,057.0000	7,993.0000	(0.794)	0	0	0
31/07/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,093.0000	4,157.0000	1.564	0	0	0
31/07/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,839.0000	1,777.0000	(3.371)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
31/07/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/07/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,058.0000	5,994.0000	(1.056)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	240.0000	212.0000	(11.667)	0	0	0
31/07/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
31/07/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
31/07/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,559.0000	4,495.0000	(1.404)	0	0	0
31/07/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	484.0000	529.0000	9.298	0	0	0
31/07/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,809.0000	4,745.0000	(1.331)	0	0	0
31/07/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,908.0000	5,844.0000	(1.083)	0	0	0
31/07/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,313.0000	3,249.0000	(1.932)	0	0	0
31/07/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
31/07/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,065.0000	3,001.0000	(2.088)	0	0	0
31/07/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,893.0000	3,957.0000	1.644	0	0	0
31/07/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,043.0000	4,107.0000	1.583	0	0	0
31/07/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,944.0000	3,008.0000	2.174	0	0	0
31/07/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,043.0000	3,107.0000	2.103	0	0	0
31/07/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,443.0000	4,507.0000	1.440	0	0	0
31/07/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

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31/07/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
31/07/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,910.0000	3,846.0000	(1.637)	0	0	0
31/07/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,936.0000	1,875.0000	(3.151)	0	0	0
31/07/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	553.0000	602.0000	8.861	0	0	0
31/07/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
31/07/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,897.0000	1,961.0000	3.374	0	0	0
31/07/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	922.0000	981.0000	6.399	0	0	0
31/07/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,894.0000	2,958.0000	2.211	0	0	0
31/07/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,046.0000	2,110.0000	3.128	0	0	0
31/07/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,008.0000	5,944.0000	(1.065)	0	0	0
31/07/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,509.0000	4,445.0000	(1.419)	0	0	0
31/07/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,994.0000	3,058.0000	2.138	0	0	0
31/07/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,993.0000	6,057.0000	1.068	0	0	0
31/07/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,493.0000	4,557.0000	1.424	0	0	0
31/07/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,501.0000	1,565.0000	4.264	0	0	0
31/07/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,550.0000	1,489.0000	(3.935)	0	0	0
31/07/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
31/07/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/07/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,015.0000	2,952.0000	(2.090)	0	0	0
31/07/2009	ZAAD	2010/03/15			Currency Future	6.6013	6.6656	0.974	0.0000	0.0000	4
31/07/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
31/07/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0

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31/07/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,059.0000	2,123.0000	3.108	0	0	0
31/07/2009	ZAAD 2010/03/15	2.40	Call	Currency Future	4,201.0000	4,266.0000	1.547	0	0	0
31/07/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	121.0000	105.0000	(13.223)	0	0	0
31/07/2009	ZAAD 2010/03/15	4.45	Call	Currency Future	2,158.0000	2,222.0000	2.966	0	0	0
31/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	530.0000	570.0000	7.547	0	0	0
31/07/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	474.0000	434.0000	(8.439)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	379.0000	410.0000	8.179	0	0	0
31/07/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,974.0000	1,914.0000	(3.040)	0	0	0
31/07/2009	ZAAD 2010/03/15	4.60	Call	Currency Future	2,010.0000	2,074.0000	3.184	0	0	0
31/07/2009	ZAAD 2010/03/15	3.55	Call	Currency Future	3,053.0000	3,116.0000	2.064	0	0	0
31/07/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	508.0000	467.0000	(8.071)	0	0	0
31/07/2009	ZAAD 2010/03/15	3.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	309.0000	332.0000	7.443	0	0	0
31/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	441.0000	402.0000	(8.844)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.50	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
31/07/2009	ZAAD 2010/03/15	3.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/07/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,202.0000	3,266.0000	1.999	0	0	0
31/07/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	309.0000	332.0000	7.443	0	0	0
31/07/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,151.0000	4,216.0000	1.566	0	0	0
31/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	228.0000	204.0000	(10.526)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	325.0000	350.0000	7.692	0	0	0
31/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	378.0000	345.0000	(8.730)	0	0	0
31/07/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,135.0000	1,196.0000	5.374	0	0	0
31/07/2009	ZAAD 2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	228.0000	204.0000	(10.526)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.45	Put	Currency Future	1,926.0000	1,867.0000	(3.063)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	508.0000	467.0000	(8.071)	0	0	0
31/07/2009	ZAAD 2010/03/15	12.65	Put	Currency Future	6,052.0000	5,987.0000	(1.074)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	425.0000	459.0000	8.000	0	0	0
31/07/2009	ZAAD 2010/03/15	4.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/07/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	530.0000	570.0000	7.547	0	0	0
31/07/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,850.0000	7,786.0000	(0.815)	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
31/07/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	578.0000	535.0000	(7.439)	0	0	0
31/07/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	324.0000	293.0000	(9.568)	0	0	0
31/07/2009	ZAAD 2010/03/15	4.50	Call	Currency Future	2,109.0000	2,173.0000	3.035	0	0	0
31/07/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	4,001.0000	4,066.0000	1.625	0	0	0
31/07/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
31/07/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	653.0000	699.0000	7.044	0	0	0
31/07/2009	ZAAD 2010/03/15	5.45	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
31/07/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	253.0000	272.0000	7.510	0	0	0
31/07/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	8,050.0000	7,986.0000	(0.795)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,040.0000	1,101.0000	5.865	0	0	0
31/07/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	722.0000	771.0000	6.787	0	0	0
31/07/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	279.0000	300.0000	7.527	0	0	0
31/07/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,040.0000	1,101.0000	5.865	0	0	0
31/07/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	5,952.0000	5,888.0000	(1.075)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	152.0000	134.0000	(11.842)	0	0	0
31/07/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/07/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	728.0000	681.0000	(6.456)	0	0	0
31/07/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	6,102.0000	6,037.0000	(1.065)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	342.0000	368.0000	7.602	0	0	0
31/07/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/07/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,003.0000	3,067.0000	2.131	0	0	0
31/07/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,087.0000	1,149.0000	5.704	0	0	0
31/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	188.0000	166.0000	(11.702)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.45	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
31/07/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	652.0000	606.0000	(7.055)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	449.0000	485.0000	8.018	0	0	0
31/07/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,101.0000	4,166.0000	1.585	0	0	0
31/07/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
31/07/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	589.0000	632.0000	7.301	0	0	0
31/07/2009	ZAAD 2010/03/15	3.45	Call	Currency Future	3,152.0000	3,216.0000	2.030	0	0	0
31/07/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	229.0000	247.0000	7.860	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD 2010/03/15	3.50	Call	Currency Future	3,102.0000	3,166.0000	2.063	0	0	0
31/07/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
31/07/2009	ZAAD 2010/03/15	5.45	Call	Currency Future	1,182.0000	1,244.0000	5.245	0	0	0
31/07/2009	ZAAD 2010/03/15	2.65	Call	Currency Future	3,951.0000	4,016.0000	1.645	0	0	0
31/07/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	409.0000	372.0000	(9.046)	0	0	0
31/07/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	8,000.0000	7,936.0000	(0.800)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,022.0000	1,962.0000	(2.967)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.45	Put	Currency Future	3,858.0000	3,794.0000	(1.659)	0	0	0
31/07/2009	ZAAD 2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	441.0000	402.0000	(8.844)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	4,106.0000	4,042.0000	(1.559)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	360.0000	387.0000	7.500	0	0	0
31/07/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	3,957.0000	3,893.0000	(1.617)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
31/07/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	342.0000	368.0000	7.602	0	0	0
31/07/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,907.0000	3,844.0000	(1.612)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	250.0000	225.0000	(10.000)	0	0	0
31/07/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	14.55	Put	Currency Future	7,950.0000	7,886.0000	(0.805)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.05	Put	Currency Future	136.0000	119.0000	(12.500)	0	0	0
31/07/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	10.65	Put	Currency Future	4,056.0000	3,992.0000	(1.578)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	266.0000	286.0000	7.519	0	0	0
31/07/2009	ZAAD 2010/03/15	12.60	Put	Currency Future	6,002.0000	5,938.0000	(1.066)	0	0	0
31/07/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,208.0000	2,272.0000	2.899	0	0	0
31/07/2009	ZAAD 2010/03/15	6.05	Call	Currency Future	687.0000	734.0000	6.841	0	0	0
31/07/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,852.0000	5,788.0000	(1.094)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	2,116.0000	2,057.0000	(2.788)	0	0	0
31/07/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,902.0000	5,838.0000	(1.084)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	188.0000	166.0000	(11.702)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	2,953.0000	3,017.0000	2.167	0	0	0
31/07/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	614.0000	570.0000	(7.166)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	274.0000	246.0000	(10.219)	0	0	0
31/07/2009	ZAAD 2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/07/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	621.0000	665.0000	7.085	0	0	0
31/07/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	955.0000	1,011.0000	5.864	0	0	0
31/07/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	1,961.0000	2,025.0000	3.264	0	0	0
31/07/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	169.0000	149.0000	(11.834)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	2,069.0000	2,009.0000	(2.900)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
31/07/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	997.0000	1,054.0000	5.717	0	0	0
31/07/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	589.0000	632.0000	7.301	0	0	0
31/07/2009	ZAAD 2010/03/15	10.60	Put	Currency Future	4,006.0000	3,943.0000	(1.573)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
31/07/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	475.0000	512.0000	7.789	0	0	0
31/07/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	208.0000	185.0000	(11.058)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	2,162.0000	2,103.0000	(2.729)	0	0	0
31/07/2009	ZAAD 2010/03/15	8.65	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
31/07/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	559.0000	600.0000	7.335	0	0	0
31/07/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	378.0000	345.0000	(8.730)	0	0	0
31/07/2009	ZAAD 2010/03/15	5.65	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	294.0000	316.0000	7.483	0	0	0
31/07/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	379.0000	410.0000	8.179	0	0	0
31/07/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	502.0000	540.0000	7.570	0	0	0
31/07/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	542.0000	500.0000	(7.749)	0	0	0
31/07/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	350.0000	318.0000	(9.143)	0	0	0
31/07/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,912.0000	1,975.0000	3.295	0	0	0
31/07/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	3,901.0000	3,966.0000	1.666	0	0	0
31/07/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	298.0000	269.0000	(9.732)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/07/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	2,903.0000	2,967.0000	2.205	0	0	0
31/07/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	401.0000	434.0000	8.229	0	0	0
31/07/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,900.0000	7,836.0000	(0.810)	0	0	0
31/07/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
31/07/2009	ZAAD 2010/03/15	2.55	Call	Currency Future	4,051.0000	4,116.0000	1.605	0	0	0
31/07/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	14.70	Put	Currency Future	8,100.0000	8,036.0000	(0.790)	0	0	0
31/07/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
31/07/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,230.0000	1,292.0000	5.041	0	0	0
31/07/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,879.0000	1,819.0000	(3.193)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,808.0000	3,745.0000	(1.654)	0	0	0
31/07/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,802.0000	5,738.0000	(1.103)	0	0	0
31/07/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/07/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	80.0000	85.0000	6.250	0	0	0
31/07/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,800.0000	7,736.0000	(0.821)	0	0	0
31/07/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0

**Grand Total:** **1,145,681**