



Derivatives High/Low Report

High/Low for 23/06/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/09/14			Currency Future	8.3077	8.3696	0.745	8.4000	8.1900	204,951
23/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,523.0000	2,462.0000	(2.418)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,340.0000	1,283.0000	(4.254)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	108.0000	114.0000	5.556	0	0	0
23/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	271.0000	246.0000	(9.225)	0	0	25
23/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	446.0000	408.0000	(8.520)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	623.0000	579.0000	(7.063)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	381.0000	413.0000	8.399	0	0	0
23/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	321.0000	346.0000	7.788	0	0	25
23/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	303.0000	327.0000	7.921	0	0	0
23/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	323.0000	294.0000	(8.978)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	413.0000	376.0000	(8.959)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,250.0000	1,194.0000	(4.480)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	178.0000	190.0000	6.742	0	0	200
23/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	231.0000	248.0000	7.359	0	0	0
23/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,477.0000	1,419.0000	(3.927)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	820.0000	770.0000	(6.098)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
23/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,621.0000	2,559.0000	(2.366)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	429.0000	465.0000	8.392	0	0	25
23/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
23/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	351.0000	319.0000	(9.117)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	287.0000	309.0000	7.666	0	0	30
23/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,426.0000	2,365.0000	(2.514)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
23/06/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	479.0000	440.0000	(8.142)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,118.0000	1,063.0000	(4.919)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,137.0000	2,077.0000	(2.808)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	541.0000	584.0000	7.948	0	0	0
23/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	572.0000	617.0000	7.867	0	0	0
23/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
23/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,329.0000	2,269.0000	(2.576)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,865.0000	2,804.0000	(2.129)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	788.0000	841.0000	6.726	0	0	13,157
23/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,162.0000	1,107.0000	(4.733)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,569.0000	1,511.0000	(3.697)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
23/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	661.0000	616.0000	(6.808)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	119.0000	126.0000	5.882	0	0	0
23/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
23/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,090.0000	2,029.0000	(2.919)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,378.0000	2,317.0000	(2.565)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	113.0000	120.0000	6.195	0	0	0
23/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
23/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,206.0000	1,150.0000	(4.643)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
23/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,718.0000	2,657.0000	(2.244)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	200
23/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
23/06/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	358.0000	389.0000	8.659	0	0	1,000
23/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,088.0000	1,147.0000	5.423	0	0	0
23/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	779.0000	731.0000	(6.162)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,851.0000	1,792.0000	(3.187)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	2,000
23/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	187.0000	200.0000	6.952	0	0	0
23/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,572.0000	2,511.0000	(2.372)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	219.0000	235.0000	7.306	0	0	15,157
23/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	183.0000	165.0000	(9.836)	0	0	140
23/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	203.0000	183.0000	(9.852)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	45.0000	46.0000	2.222	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	446.0000	408.0000	(8.520)	0	0	0
23/06/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	511.0000	553.0000	8.219	0	0	2,000
23/06/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,616.0000	1,557.0000	(3.651)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,804.0000	1,744.0000	(3.326)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	126.0000	133.0000	5.556	0	0	0
23/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
23/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	30.0000	30.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
23/06/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	514.0000	473.0000	(7.977)	0	0	0
23/06/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,694.0000	4,632.0000	(1.321)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,710.0000	1,650.0000	(3.509)	0	0	0
23/06/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	272.0000	293.0000	7.721	0	0	0
23/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
23/06/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,137.0000	2,077.0000	(2.808)	0	0	0
23/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
23/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
23/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,804.0000	1,744.0000	(3.326)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,569.0000	1,511.0000	(3.697)	0	0	0
23/06/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	244.0000	262.0000	7.377	0	0	100
23/06/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
23/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,767.0000	2,706.0000	(2.205)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,090.0000	2,029.0000	(2.919)	0	0	0
23/06/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	303.0000	327.0000	7.921	0	0	140
23/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	161.0000	171.0000	6.211	0	0	0
23/06/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,669.0000	2,608.0000	(2.286)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,851.0000	1,792.0000	(3.187)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
23/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
23/06/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	700.0000	653.0000	(6.714)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,899.0000	1,839.0000	(3.160)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
23/06/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	23.0000	23.0000	-	0	0	0

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23/06/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	257.0000	277.0000	7.782	0	0	0
23/06/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	586.0000	543.0000	(7.338)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
23/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
23/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
23/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,477.0000	1,419.0000	(3.927)	0	0	0
23/06/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,060.0000	2,999.0000	(1.993)	0	0	0
23/06/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	339.0000	366.0000	7.965	0	0	0
23/06/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	550.0000	507.0000	(7.818)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,233.0000	2,172.0000	(2.732)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,572.0000	2,511.0000	(2.372)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
23/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
23/06/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	381.0000	346.0000	(9.186)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	903.0000	852.0000	(5.648)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,899.0000	1,839.0000	(3.160)	0	0	0
23/06/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,865.0000	2,804.0000	(2.129)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	161.0000	171.0000	6.211	0	0	0
23/06/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	208.0000	223.0000	7.212	0	0	0
23/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,663.0000	1,604.0000	(3.548)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,378.0000	2,317.0000	(2.565)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	903.0000	852.0000	(5.648)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,074.0000	1,020.0000	(5.028)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	132.0000	140.0000	6.061	0	0	0
23/06/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	861.0000	811.0000	(5.807)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
23/06/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,431.0000	1,374.0000	(3.983)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
23/06/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	164.0000	147.0000	(10.366)	0	0	25
23/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,663.0000	1,604.0000	(3.548)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,185.0000	2,125.0000	(2.746)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,385.0000	1,328.0000	(4.116)	0	0	0
23/06/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	404.0000	439.0000	8.663	0	0	140
23/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,031.0000	978.0000	(5.141)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	50.0000	51.0000	2.000	0	0	0

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23/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
23/06/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	103.0000	108.0000	4.854	0	0	0
23/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,042.0000	1,982.0000	(2.938)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	297.0000	269.0000	(9.428)	0	0	140
23/06/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,842.0000	6,780.0000	(0.906)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	139.0000	147.0000	5.755	0	0	0
23/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
23/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,475.0000	2,414.0000	(2.465)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
23/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
23/06/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,295.0000	1,239.0000	(4.324)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,618.0000	1,680.0000	3.832	0	0	0
23/06/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	710.0000	761.0000	7.183	0	0	0
23/06/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,343.0000	5,281.0000	(1.160)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
23/06/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,914.0000	2,853.0000	(2.093)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	169.0000	180.0000	6.509	0	0	0
23/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	102.0000	92.0000	(9.804)	0	0	0
23/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/06/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,847.0000	3,785.0000	(1.612)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,994.0000	1,934.0000	(3.009)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,816.0000	2,755.0000	(2.166)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	113.0000	120.0000	6.195	0	0	0
23/06/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,897.0000	3,835.0000	(1.591)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	153.0000	163.0000	6.536	0	0	0
23/06/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	91.0000	81.0000	(10.989)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,523.0000	1,465.0000	(3.808)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	30.0000	30.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	945.0000	893.0000	(5.503)	0	0	0
23/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	748.0000	801.0000	7.086	0	0	0
23/06/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	247.0000	224.0000	(9.312)	0	0	0
23/06/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,113.0000	2,174.0000	2.887	0	0	0
23/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,658.0000	3,720.0000	1.695	0	0	0
23/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,092.0000	7,030.0000	(0.874)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	955.0000	1,012.0000	5.969	0	0	0
23/06/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,608.0000	3,670.0000	1.718	0	0	0
23/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,444.0000	4,382.0000	(1.395)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,423.0000	1,484.0000	4.287	0	0	0
23/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	455.0000	493.0000	8.352	0	0	0
23/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,947.0000	1,887.0000	(3.082)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,431.0000	1,374.0000	(3.983)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
23/06/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,162.0000	2,223.0000	2.821	0	0	0
23/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/06/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,230.0000	1,290.0000	4.878	0	0	0
23/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,340.0000	1,283.0000	(4.254)	0	0	0
23/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	115.0000	103.0000	(10.435)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	988.0000	935.0000	(5.364)	0	0	0
23/06/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,158.0000	5,220.0000	1.202	0	0	0
23/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,452.0000	3,390.0000	(1.796)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,195.0000	4,133.0000	(1.478)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,494.0000	4,432.0000	(1.380)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,281.0000	2,220.0000	(2.674)	0	0	0
23/06/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,593.0000	5,531.0000	(1.109)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	108.0000	114.0000	5.556	0	0	0
23/06/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,393.0000	5,331.0000	(1.150)	0	0	0
23/06/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,394.0000	4,333.0000	(1.388)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,757.0000	1,697.0000	(3.415)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
23/06/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,501.0000	3,439.0000	(1.771)	0	0	0
23/06/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,717.0000	1,778.0000	3.553	0	0	0
23/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
23/06/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,250.0000	1,194.0000	(4.480)	0	0	0
23/06/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,892.0000	6,830.0000	(0.900)	0	0	0
23/06/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	130.0000	117.0000	(10.000)	0	0	0
23/06/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,520.0000	1,581.0000	4.013	0	0	0
23/06/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
23/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,816.0000	2,755.0000	(2.166)	0	0	0
23/06/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
23/06/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,908.0000	4,970.0000	1.263	0	0	0
23/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	231.0000	248.0000	7.359	0	0	0
23/06/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	1,043.0000	1,101.0000	5.561	0	0	0
23/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,281.0000	2,220.0000	(2.674)	0	0	0
23/06/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	146.0000	155.0000	6.164	0	0	0
23/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	623.0000	579.0000	(7.063)	0	0	0
23/06/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/06/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,183.0000	1,242.0000	4.987	0	0	0
23/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,042.0000	1,982.0000	(2.938)	0	0	0
23/06/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,096.0000	4,034.0000	(1.514)	0	0	0
23/06/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	153.0000	163.0000	6.536	0	0	0
23/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
23/06/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	672.0000	722.0000	7.440	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	638.0000	686.0000	7.524	0	0	0
23/06/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
23/06/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	945.0000	893.0000	(5.503)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,403.0000	3,341.0000	(1.822)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
23/06/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,329.0000	2,269.0000	(2.576)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/06/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	3,946.0000	3,885.0000	(1.546)	0	0	0
23/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,710.0000	1,650.0000	(3.509)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,915.0000	1,976.0000	3.185	0	0	0
23/06/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,668.0000	1,729.0000	3.657	0	0	0
23/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	2,064.0000	2,125.0000	2.955	0	0	0
23/06/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,408.0000	3,470.0000	1.819	0	0	0
23/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,385.0000	1,328.0000	(4.116)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,145.0000	4,084.0000	(1.472)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,206.0000	1,150.0000	(4.643)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,353.0000	3,292.0000	(1.819)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
23/06/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,375.0000	1,435.0000	4.364	0	0	0
23/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	139.0000	147.0000	5.755	0	0	0
23/06/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,616.0000	1,557.0000	(3.651)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,865.0000	1,927.0000	3.324	0	0	0
23/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,031.0000	978.0000	(5.141)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,344.0000	4,283.0000	(1.404)	0	0	0
23/06/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,108.0000	5,170.0000	1.214	0	0	0
23/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
23/06/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	912.0000	968.0000	6.140	0	0	0
23/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,158.0000	3,096.0000	(1.963)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,326.0000	1,387.0000	4.600	0	0	0
23/06/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,012.0000	2,950.0000	(2.058)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,947.0000	1,887.0000	(3.082)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,569.0000	1,630.0000	3.888	0	0	0
23/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	62.0000	56.0000	(9.677)	0	0	0
23/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	870.0000	925.0000	6.322	0	0	0
23/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,206.0000	3,145.0000	(1.903)	0	0	0
23/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	119.0000	126.0000	5.882	0	0	0
23/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,162.0000	1,107.0000	(4.733)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	197.0000	211.0000	7.107	0	0	0
23/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,135.0000	1,194.0000	5.198	0	0	0
23/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,816.0000	1,877.0000	3.359	0	0	0
23/06/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
23/06/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	739.0000	692.0000	(6.360)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,963.0000	2,902.0000	(2.059)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,304.0000	3,243.0000	(1.846)	0	0	0
23/06/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
23/06/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,046.0000	3,984.0000	(1.532)	0	0	0
23/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/06/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,295.0000	4,233.0000	(1.444)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/06/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	604.0000	651.0000	7.781	0	0	0
23/06/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,964.0000	2,026.0000	3.157	0	0	0
23/06/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,472.0000	1,532.0000	4.076	0	0	0
23/06/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/06/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	998.0000	1,056.0000	5.812	0	0	0
23/06/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
23/06/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	146.0000	131.0000	(10.274)	0	0	0
23/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,767.0000	2,706.0000	(2.205)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,523.0000	2,462.0000	(2.418)	0	0	0
23/06/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
23/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,621.0000	2,559.0000	(2.366)	0	0	0
23/06/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	3,996.0000	3,934.0000	(1.552)	0	0	0
23/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	2,014.0000	2,075.0000	3.029	0	0	0
23/06/2009	\$ / R	2009/12/14			Currency Future	8.4360	8.5006	0.766	8.5400	8.4600	28,685
23/06/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	541.0000	575.0000	6.285	0	0	0
23/06/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	505.0000	474.0000	(6.139)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	246.0000	262.0000	6.504	0	0	0
23/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
23/06/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,402.0000	4,341.0000	(1.386)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	132.0000	142.0000	7.576	0	0	0
23/06/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,696.0000	4,635.0000	(1.299)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,623.0000	2,567.0000	(2.135)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,158.0000	4,098.0000	(1.443)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	390.0000	414.0000	6.154	0	0	0
23/06/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,296.0000	2,241.0000	(2.395)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
23/06/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	109.0000	117.0000	7.339	0	0	0
23/06/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
23/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	804.0000	764.0000	(4.975)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	288.0000	307.0000	6.597	0	0	0
23/06/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,304.0000	4,244.0000	(1.394)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,532.0000	1,482.0000	(3.264)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
23/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	483.0000	512.0000	6.004	0	0	0
23/06/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	501.0000	531.0000	5.988	0	0	0
23/06/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	218.0000	233.0000	6.881	0	0	0
23/06/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,336.0000	5,274.0000	(1.162)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	894.0000	941.0000	5.257	0	0	0
23/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	191.0000	175.0000	(8.377)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	563.0000	598.0000	6.217	0	0	0
23/06/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,318.0000	1,270.0000	(3.642)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,152.0000	1,106.0000	(3.993)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	206.0000	220.0000	6.796	0	0	0
23/06/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	565.0000	530.0000	(6.195)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
23/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
23/06/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	597.0000	562.0000	(5.863)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,620.0000	1,569.0000	(3.148)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	136.0000	145.0000	6.618	0	0	9,530
23/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	329.0000	350.0000	6.383	0	0	0
23/06/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
23/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,941.0000	4,880.0000	(1.235)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	927.0000	975.0000	5.178	0	0	0
23/06/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	424.0000	396.0000	(6.604)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	262.0000	279.0000	6.489	0	0	0
23/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	993.0000	949.0000	(4.431)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,194.0000	3,135.0000	(1.847)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	208.0000	191.0000	(8.173)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	610.0000	647.0000	6.066	0	0	0
23/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	377.0000	400.0000	6.101	0	0	0
23/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,723.0000	3,663.0000	(1.612)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
23/06/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,579.0000	3,519.0000	(1.676)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	841.0000	800.0000	(4.875)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	270.0000	288.0000	6.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,204.0000	2,149.0000	(2.495)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,483.0000	2,427.0000	(2.255)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
23/06/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,771.0000	3,711.0000	(1.591)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
23/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	520.0000	553.0000	6.346	0	0	0
23/06/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,360.0000	1,312.0000	(3.529)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
23/06/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,843.0000	4,782.0000	(1.260)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,276.0000	1,228.0000	(3.762)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	122.0000	131.0000	7.377	0	0	0
23/06/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	225.0000	240.0000	6.667	0	0	0
23/06/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	597.0000	562.0000	(5.863)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	741.0000	783.0000	5.668	0	0	0
23/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	477.0000	447.0000	(6.289)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,489.0000	1,439.0000	(3.358)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	284.0000	262.0000	(7.746)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	305.0000	282.0000	(7.541)	0	0	0
23/06/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	534.0000	502.0000	(5.993)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	586.0000	622.0000	6.143	0	0	0
23/06/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,436.0000	2,380.0000	(2.299)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,531.0000	3,472.0000	(1.671)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	307.0000	327.0000	6.515	0	0	0
23/06/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,040.0000	4,978.0000	(1.230)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	450.0000	421.0000	(6.444)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	140.0000	150.0000	7.143	0	0	0
23/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
23/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,071.0000	1,027.0000	(4.108)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	927.0000	975.0000	5.178	0	0	0
23/06/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	830.0000	875.0000	5.422	0	0	0
23/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	450.0000	421.0000	(6.444)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	352.0000	374.0000	6.250	0	0	0
23/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	119.0000	127.0000	6.723	0	0	0
23/06/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,794.0000	4,733.0000	(1.272)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	26.0000	29.0000	11.538	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	586.0000	622.0000	6.143	0	0	0
23/06/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	916.0000	873.0000	(4.694)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	119.0000	127.0000	6.723	0	0	0
23/06/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
23/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	483.0000	512.0000	6.004	0	0	0
23/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,941.0000	4,880.0000	(1.235)	0	0	0
23/06/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,582.0000	1,642.0000	3.793	0	0	0
23/06/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,483.0000	2,427.0000	(2.255)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,146.0000	3,087.0000	(1.875)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	88.0000	95.0000	7.955	0	0	0
23/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	191.0000	175.0000	(8.377)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	244.0000	225.0000	(7.787)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	171.0000	183.0000	7.018	0	0	0
23/06/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,242.0000	3,183.0000	(1.820)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,916.0000	3,856.0000	(1.532)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
23/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	768.0000	728.0000	(5.208)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,885.0000	1,832.0000	(2.812)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	106.0000	114.0000	7.547	0	0	0
23/06/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
23/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	770.0000	813.0000	5.584	0	0	0
23/06/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,975.0000	1,922.0000	(2.684)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	404.0000	429.0000	6.188	0	0	0
23/06/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,670.0000	2,613.0000	(2.135)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
23/06/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	161.0000	172.0000	6.832	0	0	0
23/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	434.0000	460.0000	5.991	0	0	0
23/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,930.0000	1,877.0000	(2.746)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	63.0000	68.0000	7.937	0	0	0
23/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	208.0000	191.0000	(8.173)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,752.0000	1,700.0000	(2.968)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
23/06/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	894.0000	941.0000	5.257	0	0	0
23/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	466.0000	494.0000	6.009	0	0	0
23/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	698.0000	660.0000	(5.444)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	30.0000	33.0000	10.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
23/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,964.0000	3,904.0000	(1.514)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	254.0000	270.0000	6.299	0	0	3,000
23/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	188.0000	200.0000	6.383	0	0	0
23/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,627.0000	3,567.0000	(1.654)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,484.0000	5,422.0000	(1.131)	0	0	0
23/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,536.0000	1,596.0000	3.906	0	0	0
23/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,402.0000	4,341.0000	(1.386)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	364.0000	387.0000	6.319	0	0	0
23/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	52.0000	56.0000	7.692	0	0	1,093
23/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	307.0000	327.0000	6.515	0	0	0
23/06/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,013.0000	3,952.0000	(1.520)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	146.0000	133.0000	(8.904)	0	0	0
23/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,628.0000	1,688.0000	3.686	0	0	0
23/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,916.0000	3,856.0000	(1.532)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,234.0000	1,187.0000	(3.809)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	166.0000	178.0000	7.229	0	0	0
23/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
23/06/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
23/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,032.0000	1,083.0000	4.942	0	0	0
23/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	171.0000	183.0000	7.018	0	0	0
23/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,536.0000	1,596.0000	3.906	0	0	0
23/06/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	34.0000	37.0000	8.824	0	0	9,626
23/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	52.0000	56.0000	7.692	0	0	10,100
23/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,451.0000	4,390.0000	(1.370)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	878.0000	836.0000	(4.784)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,885.0000	1,832.0000	(2.812)	0	0	0
23/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	419.0000	444.0000	5.967	0	0	0
23/06/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	109.0000	98.0000	(10.092)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,892.0000	4,831.0000	(1.247)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
23/06/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	116.0000	124.0000	6.897	0	0	0
23/06/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
23/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	630.0000	594.0000	(5.714)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,145.0000	1,198.0000	4.629	0	0	13,513
23/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,403.0000	1,354.0000	(3.493)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,632.0000	5,570.0000	(1.101)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,530.0000	2,473.0000	(2.253)	0	0	0
23/06/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,121.0000	7,058.0000	(0.885)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	200.0000	213.0000	6.500	0	0	11,094
23/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	377.0000	400.0000	6.101	0	0	13,513
23/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,718.0000	2,660.0000	(2.134)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	434.0000	460.0000	5.991	0	0	0
23/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,290.0000	3,231.0000	(1.793)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
23/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	733.0000	694.0000	(5.321)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,286.0000	5,225.0000	(1.154)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,194.0000	3,135.0000	(1.847)	0	0	0
23/06/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,389.0000	3,454.0000	1.918	0	0	0
23/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,598.0000	4,537.0000	(1.327)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	262.0000	279.0000	6.489	0	0	0
23/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	104.0000	111.0000	6.731	0	0	0
23/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
23/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
23/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
23/06/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	698.0000	660.0000	(5.444)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,531.0000	3,472.0000	(1.671)	0	0	0
23/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,032.0000	988.0000	(4.264)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
23/06/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,674.0000	1,735.0000	3.644	0	0	0
23/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	878.0000	836.0000	(4.784)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	176.0000	189.0000	7.386	0	0	0
23/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,338.0000	3,279.0000	(1.768)	0	0	0
23/06/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,886.0000	4,951.0000	1.330	0	0	0
23/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	520.0000	553.0000	6.346	0	0	0
23/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	136.0000	145.0000	6.618	0	0	174

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	152.0000	163.0000	7.237	0	0	0
23/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,250.0000	2,195.0000	(2.444)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
23/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	466.0000	494.0000	6.009	0	0	0
23/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,066.0000	2,012.0000	(2.614)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
23/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	449.0000	477.0000	6.236	0	0	0
23/06/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	318.0000	338.0000	6.289	0	0	0
23/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,696.0000	4,635.0000	(1.299)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	927.0000	975.0000	5.178	0	0	0
23/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
23/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	534.0000	502.0000	(5.993)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,250.0000	2,195.0000	(2.444)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	663.0000	626.0000	(5.581)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,089.0000	5,028.0000	(1.199)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	191.0000	175.0000	(8.377)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	477.0000	447.0000	(6.289)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	630.0000	594.0000	(5.714)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,276.0000	1,228.0000	(3.762)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,500.0000	4,439.0000	(1.356)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
23/06/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,002.0000	2,944.0000	(1.932)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	713.0000	754.0000	5.750	0	0	0
23/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,664.0000	1,613.0000	(3.065)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
23/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	841.0000	800.0000	(4.875)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,620.0000	1,569.0000	(3.148)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
23/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,110.0000	4,049.0000	(1.484)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,955.0000	2,897.0000	(1.963)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,483.0000	3,424.0000	(1.694)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	327.0000	303.0000	(7.339)	0	0	0
23/06/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,638.0000	3,703.0000	1.787	0	0	0
23/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	364.0000	387.0000	6.319	0	0	0
23/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	144.0000	154.0000	6.944	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
23/06/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
23/06/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
23/06/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,050.0000	2,992.0000	(1.902)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,907.0000	2,849.0000	(1.995)	0	0	0
23/06/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,151.0000	2,214.0000	2.929	0	0	0
23/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	563.0000	598.0000	6.217	0	0	0
23/06/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,796.0000	1,744.0000	(2.895)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
23/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,152.0000	1,106.0000	(3.993)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
23/06/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	86.0000	92.0000	6.977	0	0	0
23/06/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,576.0000	1,526.0000	(3.173)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,576.0000	2,520.0000	(2.174)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	166.0000	178.0000	7.229	0	0	0
23/06/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,435.0000	3,376.0000	(1.718)	0	0	0
23/06/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,136.0000	5,201.0000	1.266	0	0	0
23/06/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	288.0000	307.0000	6.597	0	0	0
23/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,930.0000	1,877.0000	(2.746)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
23/06/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	206.0000	220.0000	6.796	0	0	0
23/06/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,158.0000	2,103.0000	(2.549)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	239.0000	255.0000	6.695	0	0	0
23/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	398.0000	372.0000	(6.533)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,226.0000	1,282.0000	4.568	0	0	0
23/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,071.0000	1,027.0000	(4.108)	0	0	0
23/06/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,207.0000	4,146.0000	(1.450)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	686.0000	726.0000	5.831	0	0	0
23/06/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
23/06/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/06/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	182.0000	194.0000	6.593	0	0	0
23/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	768.0000	728.0000	(5.208)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	634.0000	672.0000	5.994	0	0	0
23/06/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	93.0000	100.0000	7.527	0	0	0
23/06/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	212.0000	226.0000	6.604	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,188.0000	5,126.0000	(1.195)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	350.0000	325.0000	(7.143)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	390.0000	414.0000	6.154	0	0	0
23/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,256.0000	4,195.0000	(1.433)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	404.0000	429.0000	6.188	0	0	0
23/06/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	298.0000	317.0000	6.376	0	0	0
23/06/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	226.0000	207.0000	(8.407)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
23/06/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,718.0000	2,660.0000	(2.134)	0	0	0
23/06/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/06/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,446.0000	2,510.0000	2.617	0	0	0
23/06/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	157.0000	168.0000	7.006	0	0	0
23/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
23/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	104.0000	111.0000	6.731	0	0	0
23/06/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,873.0000	6,810.0000	(0.917)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,647.0000	4,586.0000	(1.313)	0	0	0
23/06/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,389.0000	2,333.0000	(2.344)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,435.0000	3,376.0000	(1.718)	0	0	0
23/06/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,112.0000	1,066.0000	(4.137)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	804.0000	764.0000	(4.975)	0	0	0
23/06/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/06/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	125.0000	134.0000	7.200	0	0	0
23/06/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,819.0000	3,759.0000	(1.571)	0	0	0
23/06/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	713.0000	754.0000	5.750	0	0	0
23/06/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,909.0000	1,972.0000	3.300	0	0	0
23/06/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,860.0000	2,802.0000	(2.028)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,138.0000	5,077.0000	(1.187)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
23/06/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,490.0000	1,550.0000	4.027	0	0	0
23/06/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
23/06/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,955.0000	2,897.0000	(1.963)	0	0	0
23/06/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
23/06/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,061.0000	4,001.0000	(1.477)	0	0	0
23/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	770.0000	813.0000	5.584	0	0	0
23/06/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,343.0000	2,287.0000	(2.390)	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
23/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,549.0000	4,488.0000	(1.341)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	175.0000	160.0000	(8.571)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
23/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	284.0000	262.0000	(7.746)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	176.0000	189.0000	7.386	0	0	0
23/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	279.0000	297.0000	6.452	0	0	0
23/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	961.0000	1,010.0000	5.099	0	0	0
23/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,483.0000	3,424.0000	(1.694)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
23/06/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	6,922.0000	6,859.0000	(0.910)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	129.0000	138.0000	6.977	0	0	0
23/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,840.0000	1,788.0000	(2.826)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,991.0000	4,929.0000	(1.242)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	862.0000	908.0000	5.336	0	0	0
23/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,256.0000	4,195.0000	(1.433)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,184.0000	1,238.0000	4.561	0	0	0
23/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
23/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
23/06/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	90.0000	81.0000	(10.000)	0	0	0
23/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,992.0000	3,056.0000	2.139	0	0	0
23/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
23/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,193.0000	1,146.0000	(3.940)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	160.0000	146.0000	(8.750)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,313.0000	1,369.0000	4.265	0	0	0
23/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,178.0000	6,115.0000	(1.020)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	194.0000	207.0000	6.701	0	0	0
23/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,021.0000	1,967.0000	(2.672)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,708.0000	1,656.0000	(3.044)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	996.0000	1,046.0000	5.020	0	0	0
23/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,644.0000	2,708.0000	2.421	0	0	0
23/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
23/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	96.0000	102.0000	6.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
23/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	76.0000	82.0000	7.895	0	0	0
23/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
23/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,112.0000	2,058.0000	(2.557)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,964.0000	3,904.0000	(1.514)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	83.0000	75.0000	(9.639)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,387.0000	3,327.0000	(1.771)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
23/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	6,972.0000	6,909.0000	(0.904)	0	0	0
23/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	148.0000	158.0000	6.757	0	0	0
23/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
23/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	663.0000	626.0000	(5.581)	0	0	0
23/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,840.0000	1,788.0000	(2.826)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	101.0000	108.0000	6.931	0	0	0
23/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,290.0000	3,231.0000	(1.793)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,385.0000	5,323.0000	(1.151)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,269.0000	1,325.0000	4.413	0	0	0
23/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,765.0000	2,707.0000	(2.098)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	327.0000	303.0000	(7.339)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,426.0000	6,363.0000	(0.980)	0	0	0
23/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
23/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
23/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,868.0000	3,807.0000	(1.577)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
23/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	449.0000	477.0000	6.236	0	0	0
23/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,439.0000	3,503.0000	1.861	0	0	0
23/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,545.0000	2,609.0000	2.515	0	0	0
23/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,539.0000	3,603.0000	1.808	0	0	0
23/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,823.0000	6,760.0000	(0.923)	0	0	0
23/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,724.0000	6,661.0000	(0.937)	0	0	0
23/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,812.0000	2,755.0000	(2.027)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	98.0000	105.0000	7.143	0	0	0
23/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
23/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
23/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	329.0000	350.0000	6.383	0	0	0
23/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,187.0000	4,251.0000	1.529	0	0	0
23/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,721.0000	1,782.0000	3.544	0	0	0
23/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
23/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
23/06/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,723.0000	3,663.0000	(1.612)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,327.0000	6,264.0000	(0.996)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	264.0000	243.0000	(7.955)	0	0	0
23/06/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,815.0000	1,877.0000	3.416	0	0	0
23/06/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	800.0000	844.0000	5.500	0	0	0
23/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	993.0000	949.0000	(4.431)	0	0	0
23/06/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,793.0000	2,857.0000	2.291	0	0	0
23/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,987.0000	4,052.0000	1.630	0	0	0
23/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
23/06/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
23/06/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,200.0000	2,264.0000	2.909	0	0	0
23/06/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,674.0000	6,611.0000	(0.944)	0	0	0
23/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,451.0000	4,390.0000	(1.370)	0	0	0
23/06/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,190.0000	3,255.0000	2.038	0	0	0
23/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,091.0000	3,155.0000	2.071	0	0	0
23/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,237.0000	5,175.0000	(1.184)	0	0	0
23/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,688.0000	3,753.0000	1.762	0	0	0
23/06/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,595.0000	2,659.0000	2.466	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,102.0000	2,165.0000	2.997	0	0	0
23/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
23/06/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,694.0000	2,758.0000	2.376	0	0	0
23/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,788.0000	3,852.0000	1.690	0	0	0
23/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	634.0000	672.0000	5.994	0	0	0
23/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	4,087.0000	4,152.0000	1.590	0	0	0
23/06/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	374.0000	348.0000	(6.952)	0	0	0
23/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	660.0000	699.0000	5.909	0	0	0
23/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
23/06/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
23/06/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,137.0000	4,201.0000	1.547	0	0	0
23/06/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,862.0000	1,924.0000	3.330	0	0	0
23/06/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,838.0000	3,902.0000	1.668	0	0	0
23/06/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,588.0000	3,653.0000	1.812	0	0	0
23/06/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/06/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/06/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,843.0000	2,907.0000	2.251	0	0	0
23/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,376.0000	6,314.0000	(0.972)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
23/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,583.0000	5,521.0000	(1.111)	0	0	0
23/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	398.0000	372.0000	(6.533)	0	0	0
23/06/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,106.0000	1,159.0000	4.792	0	0	0
23/06/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	2,005.0000	2,068.0000	3.142	0	0	0
23/06/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	120.0000	108.0000	(10.000)	0	0	0
23/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	194.0000	207.0000	6.701	0	0	0
23/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,708.0000	1,656.0000	(3.044)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,525.0000	6,463.0000	(0.950)	0	0	0
23/06/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
23/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,141.0000	3,205.0000	2.038	0	0	0
23/06/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	4,037.0000	4,102.0000	1.610	0	0	0
23/06/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	3,041.0000	3,105.0000	2.105	0	0	0
23/06/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
23/06/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,476.0000	6,413.0000	(0.973)	0	0	0
23/06/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	2,053.0000	2,117.0000	3.117	0	0	0
23/06/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/06/2009	\$ / R	2010/03/15			Currency Future	8.5598	8.6287	0.805	8.6500	8.5600	13
23/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,838.0000	1,788.0000	(2.720)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,429.0000	3,370.0000	(1.721)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	258.0000	275.0000	6.589	0	0	0
23/06/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	271.0000	288.0000	6.273	0	0	0
23/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,960.0000	2,903.0000	(1.926)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,862.0000	4,799.0000	(1.296)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
23/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,011.0000	1,959.0000	(2.586)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	193.0000	207.0000	7.254	0	0	0
23/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
23/06/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,481.0000	4,420.0000	(1.361)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	198.0000	211.0000	6.566	0	0	0
23/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,683.0000	2,628.0000	(2.050)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,775.0000	2,719.0000	(2.018)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,055.0000	2,002.0000	(2.579)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,298.0000	1,253.0000	(3.467)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,638.0000	2,582.0000	(2.123)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	169.0000	182.0000	7.692	0	0	0
23/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	206.0000	220.0000	6.796	0	0	0
23/06/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	560.0000	590.0000	5.357	0	0	0
23/06/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,043.0000	2,986.0000	(1.873)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,547.0000	2,492.0000	(2.159)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,138.0000	1,190.0000	4.569	0	0	0
23/06/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	623.0000	591.0000	(5.136)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	408.0000	431.0000	5.637	0	0	0
23/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	166.0000	178.0000	7.229	0	0	0
23/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	920.0000	880.0000	(4.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,592.0000	2,537.0000	(2.122)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,102.0000	5,039.0000	(1.235)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	228.0000	211.0000	(7.456)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,410.0000	2,356.0000	(2.241)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	202.0000	216.0000	6.931	0	0	0
23/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	62.0000	68.0000	9.677	0	0	0
23/06/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
23/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,298.0000	1,253.0000	(3.467)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,006.0000	2,949.0000	(1.896)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	264.0000	281.0000	6.439	0	0	0
23/06/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	114.0000	122.0000	7.018	0	0	0
23/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	530.0000	559.0000	5.472	0	0	0
23/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	235.0000	251.0000	6.809	0	0	0
23/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	185.0000	198.0000	7.027	0	0	0
23/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	81.0000	88.0000	8.642	0	0	0
23/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	408.0000	431.0000	5.637	0	0	0
23/06/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	683.0000	720.0000	5.417	0	0	0
23/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,276.0000	2,222.0000	(2.373)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,320.0000	2,267.0000	(2.284)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
23/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,904.0000	3,844.0000	(1.537)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	749.0000	713.0000	(4.806)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	850.0000	812.0000	(4.471)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	163.0000	175.0000	7.362	0	0	0
23/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	230.0000	245.0000	6.522	0	0	0
23/06/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,529.0000	4,467.0000	(1.369)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	277.0000	294.0000	6.137	0	0	0
23/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	920.0000	880.0000	(4.348)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	361.0000	382.0000	5.817	0	0	0
23/06/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	566.0000	536.0000	(5.300)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,180.0000	1,136.0000	(3.729)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,796.0000	1,745.0000	(2.840)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,904.0000	3,844.0000	(1.537)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	749.0000	788.0000	5.207	0	0	0
23/06/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	220.0000	235.0000	6.818	0	0	0
23/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	306.0000	324.0000	5.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,006.0000	4,943.0000	(1.258)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	114.0000	122.0000	7.018	0	0	0
23/06/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	663.0000	699.0000	5.430	0	0	0
23/06/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	539.0000	509.0000	(5.566)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
23/06/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,671.0000	4,609.0000	(1.327)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	653.0000	620.0000	(5.054)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	726.0000	765.0000	5.372	0	0	0
23/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	440.0000	465.0000	5.682	0	0	0
23/06/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	159.0000	171.0000	7.547	0	0	0
23/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,913.0000	2,857.0000	(1.922)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	264.0000	281.0000	6.439	0	0	0
23/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	177.0000	189.0000	6.780	0	0	0
23/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	206.0000	220.0000	6.796	0	0	0
23/06/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	105.0000	113.0000	7.619	0	0	0
23/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	241.0000	257.0000	6.639	0	0	0
23/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,098.0000	2,046.0000	(2.479)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	982.0000	1,030.0000	4.888	0	0	0
23/06/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	196.0000	180.0000	(8.163)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	298.0000	316.0000	6.040	0	0	0
23/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,547.0000	2,492.0000	(2.159)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,055.0000	2,002.0000	(2.579)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	138.0000	149.0000	7.971	0	0	0
23/06/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	576.0000	607.0000	5.382	0	0	0
23/06/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,385.0000	4,323.0000	(1.414)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	323.0000	301.0000	(6.811)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,099.0000	3,042.0000	(1.839)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	235.0000	251.0000	6.809	0	0	0
23/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,429.0000	3,370.0000	(1.721)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,719.0000	4,656.0000	(1.335)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,433.0000	4,371.0000	(1.399)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,276.0000	2,222.0000	(2.373)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,096.0000	4,035.0000	(1.489)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
23/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	530.0000	559.0000	5.472	0	0	0
23/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,011.0000	1,959.0000	(2.586)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	370.0000	391.0000	5.676	0	0	0
23/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	189.0000	202.0000	6.878	0	0	0
23/06/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	398.0000	421.0000	5.779	0	0	0
23/06/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
23/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	271.0000	288.0000	6.273	0	0	0
23/06/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,066.0000	1,024.0000	(3.940)	0	0	0
23/06/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	609.0000	641.0000	5.255	0	0	0
23/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,729.0000	2,673.0000	(2.052)	0	0	0
23/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,456.0000	2,401.0000	(2.239)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,338.0000	1,292.0000	(3.438)	0	0	0
23/06/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,392.0000	5,328.0000	(1.187)	0	0	0
23/06/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	93.0000	100.0000	7.527	0	0	0
23/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	336.0000	356.0000	5.952	0	0	28,058
23/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,460.0000	1,413.0000	(3.219)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,711.0000	1,662.0000	(2.864)	0	0	0
23/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	153.0000	164.0000	7.190	0	0	0
23/06/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
23/06/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	871.0000	915.0000	5.052	0	0	0
23/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,627.0000	1,577.0000	(3.073)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	429.0000	454.0000	5.828	0	0	0
23/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,231.0000	2,178.0000	(2.376)	0	0	0
23/06/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,754.0000	1,703.0000	(2.908)	0	0	0
23/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	592.0000	624.0000	5.405	0	0	0
23/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	215.0000	230.0000	6.977	0	0	0
23/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	230.0000	245.0000	6.522	0	0	0
23/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,924.0000	1,873.0000	(2.651)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	321.0000	340.0000	5.919	0	0	0
23/06/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,821.0000	2,765.0000	(1.985)	0	0	0
23/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,381.0000	3,323.0000	(1.715)	0	0	0
23/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,320.0000	2,267.0000	(2.284)	0	0	0
23/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	284.0000	302.0000	6.338	0	0	0
23/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	476.0000	503.0000	5.672	0	0	17,948
23/06/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,867.0000	2,811.0000	(1.953)	0	0	0
23/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	107.0000	116.0000	8.411	0	0	0
23/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,711.0000	1,662.0000	(2.864)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,219.0000	1,175.0000	(3.610)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,047.0000	3,987.0000	(1.483)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	321.0000	340.0000	5.919	0	0	0
23/06/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	225.0000	240.0000	6.667	0	0	0
23/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,501.0000	2,446.0000	(2.199)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,815.0000	4,752.0000	(1.308)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	411.0000	386.0000	(6.083)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,365.0000	2,311.0000	(2.283)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	211.0000	225.0000	6.635	0	0	0
23/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	141.0000	151.0000	7.092	0	0	0
23/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	313.0000	332.0000	6.070	0	0	0
23/06/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,856.0000	3,796.0000	(1.556)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	291.0000	309.0000	6.186	0	0	0
23/06/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,054.0000	4,991.0000	(1.247)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	147.0000	157.0000	6.803	0	0	0
23/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,683.0000	2,628.0000	(2.050)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	502.0000	530.0000	5.578	0	0	0
23/06/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,259.0000	1,214.0000	(3.574)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	181.0000	193.0000	6.630	0	0	0
23/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	173.0000	185.0000	6.936	0	0	0
23/06/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	64.0000	70.0000	9.375	0	0	0
23/06/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,441.0000	5,376.0000	(1.195)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	102.0000	109.0000	6.863	0	0	0
23/06/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	644.0000	678.0000	5.280	0	0	0
23/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,881.0000	1,830.0000	(2.711)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,192.0000	4,131.0000	(1.455)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	684.0000	649.0000	(5.117)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	418.0000	442.0000	5.742	0	0	0
23/06/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
23/06/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,108.0000	7,041.0000	(0.943)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	344.0000	321.0000	(6.686)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,187.0000	2,134.0000	(2.423)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,199.0000	5,135.0000	(1.231)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	379.0000	401.0000	5.805	0	0	0
23/06/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
23/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,287.0000	3,229.0000	(1.765)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	116.0000	125.0000	7.759	0	0	28,058
23/06/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	329.0000	348.0000	5.775	0	0	0
23/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,960.0000	2,903.0000	(1.926)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,193.0000	3,135.0000	(1.816)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,501.0000	1,453.0000	(3.198)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,180.0000	1,136.0000	(3.729)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,955.0000	2,018.0000	3.223	0	0	0
23/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	193.0000	207.0000	7.254	0	0	17,948
23/06/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	782.0000	745.0000	(4.731)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,669.0000	1,619.0000	(2.996)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	246.0000	262.0000	6.504	0	0	0
23/06/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	144.0000	154.0000	6.944	0	0	0
23/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	361.0000	382.0000	5.817	0	0	0
23/06/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	212.0000	195.0000	(8.019)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,419.0000	1,372.0000	(3.312)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	241.0000	257.0000	6.639	0	0	0
23/06/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,053.0000	2,995.0000	(1.900)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
23/06/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
23/06/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,418.0000	3,487.0000	2.019	0	0	0
23/06/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,172.0000	1,224.0000	4.437	0	0	0
23/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,231.0000	2,178.0000	(2.376)	0	0	0
23/06/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,910.0000	4,979.0000	1.405	0	0	0
23/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	370.0000	391.0000	5.676	0	0	0
23/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	291.0000	309.0000	6.186	0	0	0
23/06/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	489.0000	516.0000	5.521	0	0	0
23/06/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,767.0000	4,704.0000	(1.322)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,501.0000	1,453.0000	(3.198)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	885.0000	846.0000	(4.407)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	163.0000	174.0000	6.748	0	0	0
23/06/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
23/06/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,206.0000	1,259.0000	4.395	0	0	0
23/06/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,808.0000	3,748.0000	(1.576)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	595.0000	563.0000	(5.378)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	992.0000	951.0000	(4.133)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,796.0000	1,745.0000	(2.840)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,501.0000	2,446.0000	(2.199)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	118.0000	127.0000	7.627	0	0	0
23/06/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	704.0000	742.0000	5.398	0	0	0
23/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	545.0000	574.0000	5.321	0	0	0
23/06/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,378.0000	1,332.0000	(3.338)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	211.0000	225.0000	6.635	0	0	0
23/06/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,543.0000	1,494.0000	(3.176)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,151.0000	5,087.0000	(1.242)	0	0	0
23/06/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,666.0000	3,735.0000	1.882	0	0	0
23/06/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	352.0000	373.0000	5.966	0	0	0
23/06/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	516.0000	544.0000	5.426	0	0	0
23/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	429.0000	454.0000	5.828	0	0	0
23/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	388.0000	411.0000	5.928	0	0	0
23/06/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,967.0000	1,916.0000	(2.593)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,219.0000	1,175.0000	(3.610)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	306.0000	324.0000	5.882	0	0	0
23/06/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,142.0000	2,090.0000	(2.428)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,104.0000	1,061.0000	(3.895)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	953.0000	1,000.0000	4.932	0	0	0
23/06/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	284.0000	302.0000	6.338	0	0	0
23/06/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,468.0000	3,536.0000	1.961	0	0	0
23/06/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	252.0000	268.0000	6.349	0	0	0
23/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	464.0000	490.0000	5.603	0	0	0
23/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	298.0000	316.0000	6.040	0	0	0
23/06/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	181.0000	166.0000	(8.287)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,881.0000	1,830.0000	(2.711)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,240.0000	3,182.0000	(1.790)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,029.0000	987.0000	(4.082)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,838.0000	1,788.0000	(2.720)	0	0	0
23/06/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,460.0000	1,413.0000	(3.219)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	185.0000	198.0000	7.027	0	0	0
23/06/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	189.0000	202.0000	6.878	0	0	0
23/06/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	956.0000	916.0000	(4.184)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	366.0000	342.0000	(6.557)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/06/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,729.0000	2,673.0000	(2.052)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	440.0000	465.0000	5.682	0	0	0
23/06/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,482.0000	2,548.0000	2.659	0	0	0
23/06/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,334.0000	3,276.0000	(1.740)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	816.0000	778.0000	(4.657)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	344.0000	365.0000	6.105	0	0	0
23/06/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,559.0000	1,617.0000	3.720	0	0	0
23/06/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,517.0000	3,586.0000	1.962	0	0	0
23/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,775.0000	2,719.0000	(2.018)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	111.0000	120.0000	8.108	0	0	0
23/06/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	452.0000	477.0000	5.531	0	0	0
23/06/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,476.0000	3,417.0000	(1.697)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,584.0000	1,536.0000	(3.030)	0	0	0
23/06/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,924.0000	1,873.0000	(2.651)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,188.0000	2,253.0000	2.971	0	0	0
23/06/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
23/06/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,952.0000	3,891.0000	(1.544)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,241.0000	1,295.0000	4.351	0	0	0
23/06/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,381.0000	3,323.0000	(1.715)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
23/06/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
23/06/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
23/06/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,240.0000	4,179.0000	(1.439)	0	0	0
23/06/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,861.0000	6,795.0000	(0.962)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,142.0000	1,099.0000	(3.765)	0	0	0
23/06/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,489.0000	5,425.0000	(1.166)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	166.0000	178.0000	7.229	0	0	0
23/06/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,958.0000	4,895.0000	(1.271)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	925.0000	971.0000	4.973	0	0	0
23/06/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,531.0000	2,597.0000	2.608	0	0	0
23/06/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	68.0000	74.0000	8.824	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	99.0000	89.0000	(10.101)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,000.0000	3,939.0000	(1.525)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,864.0000	1,926.0000	3.326	0	0	0
23/06/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	125.0000	135.0000	8.000	0	0	0
23/06/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	54.0000	47.0000	(12.963)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	84.0000	90.0000	7.143	0	0	0
23/06/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
23/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	141.0000	151.0000	7.092	0	0	0
23/06/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,074.0000	1,123.0000	4.562	0	0	0
23/06/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,601.0000	1,660.0000	3.685	0	0	0
23/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	169.0000	182.0000	7.692	0	0	0
23/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	138.0000	149.0000	7.971	0	0	0
23/06/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,006.0000	2,949.0000	(1.896)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,913.0000	2,857.0000	(1.922)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	772.0000	812.0000	5.181	0	0	0
23/06/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,875.0000	2,943.0000	2.365	0	0	0
23/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,456.0000	2,401.0000	(2.239)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,910.0000	4,847.0000	(1.283)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,584.0000	1,536.0000	(3.030)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	512.0000	483.0000	(5.664)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	128.0000	137.0000	7.031	0	0	0
23/06/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,909.0000	1,972.0000	3.300	0	0	0
23/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	150.0000	161.0000	7.333	0	0	0
23/06/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,523.0000	3,464.0000	(1.675)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	388.0000	364.0000	(6.186)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	133.0000	143.0000	7.519	0	0	0
23/06/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	436.0000	409.0000	(6.193)	0	0	0
23/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	336.0000	356.0000	5.952	0	0	0
23/06/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	1,105.0000	1,156.0000	4.615	0	0	0
23/06/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,193.0000	3,135.0000	(1.816)	0	0	0
23/06/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,618.0000	3,559.0000	(1.631)	0	0	0
23/06/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	845.0000	888.0000	5.089	0	0	0
23/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,627.0000	1,577.0000	(3.073)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,678.0000	2,745.0000	2.502	0	0	0
23/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
23/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,624.0000	4,562.0000	(1.341)	0	0	0
23/06/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	120.0000	129.0000	7.500	0	0	0
23/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	215.0000	230.0000	6.977	0	0	0
23/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	153.0000	164.0000	7.190	0	0	0
23/06/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,635.0000	5,570.0000	(1.154)	0	0	0
23/06/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	109.0000	118.0000	8.257	0	0	0
23/06/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,160.0000	5,229.0000	1.337	0	0	0
23/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	246.0000	227.0000	(7.724)	0	0	0
23/06/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	156.0000	167.0000	7.051	0	0	0
23/06/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	4,064.0000	4,132.0000	1.673	0	0	0
23/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	344.0000	365.0000	6.105	0	0	0
23/06/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	898.0000	943.0000	5.011	0	0	0
23/06/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,865.0000	3,933.0000	1.759	0	0	0
23/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/06/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,716.0000	3,784.0000	1.830	0	0	0
23/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,122.0000	3,190.0000	2.178	0	0	0
23/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	173.0000	185.0000	6.936	0	0	0
23/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,665.0000	3,606.0000	(1.610)	0	0	0
23/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,761.0000	3,701.0000	(1.595)	0	0	0
23/06/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	264.0000	245.0000	(7.197)	0	0	0
23/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	134.0000	122.0000	(8.955)	0	0	0
23/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,140.0000	2,204.0000	2.991	0	0	0
23/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,394.0000	1,451.0000	4.089	0	0	0
23/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	489.0000	516.0000	5.521	0	0	0
23/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,731.0000	1,791.0000	3.466	0	0	0
23/06/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,276.0000	1,331.0000	4.310	0	0	0
23/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,104.0000	1,061.0000	(3.895)	0	0	0
23/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,029.0000	987.0000	(4.082)	0	0	0
23/06/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,571.0000	3,511.0000	(1.680)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
23/06/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	167.0000	153.0000	(8.383)	0	0	0
23/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	379.0000	401.0000	5.805	0	0	0
23/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,113.0000	4,182.0000	1.678	0	0	0
23/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,419.0000	1,372.0000	(3.312)	0	0	0
23/06/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,146.0000	3,088.0000	(1.844)	0	0	0
23/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	130.0000	140.0000	7.692	0	0	0
23/06/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,687.0000	1,747.0000	3.557	0	0	0
23/06/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/06/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/06/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,617.0000	3,685.0000	1.880	0	0	0
23/06/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/06/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,629.0000	2,696.0000	2.548	0	0	0
23/06/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	302.0000	281.0000	(6.954)	0	0	0
23/06/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	65.0000	57.0000	(12.308)	0	0	0
23/06/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,826.0000	2,893.0000	2.371	0	0	0
23/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	464.0000	490.0000	5.603	0	0	0
23/06/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,815.0000	3,884.0000	1.809	0	0	0
23/06/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	3,072.0000	3,140.0000	2.214	0	0	0
23/06/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	1,012.0000	1,060.0000	4.743	0	0	0
23/06/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,964.0000	4,033.0000	1.741	0	0	0
23/06/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/06/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,727.0000	2,794.0000	2.457	0	0	0
23/06/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
23/06/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	155.0000	142.0000	(8.387)	0	0	0
23/06/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,974.0000	3,042.0000	2.286	0	0	0
23/06/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,296.0000	5,231.0000	(1.227)	0	0	0
23/06/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/06/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	91.0000	82.0000	(9.890)	0	0	0
23/06/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/06/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
23/06/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/06/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	2,000.0000	2,064.0000	3.200	0	0	0
23/06/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	55.0000	60.0000	9.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,315.0000	1,371.0000	4.259	0	0	0
23/06/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,775.0000	1,836.0000	3.437	0	0	0
23/06/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
23/06/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,171.0000	3,239.0000	2.144	0	0	0
23/06/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	4,163.0000	4,232.0000	1.657	0	0	0
23/06/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	2,093.0000	2,157.0000	3.058	0	0	0
23/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/06/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	3,023.0000	3,091.0000	2.249	0	0	0
23/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	2,047.0000	2,110.0000	3.078	0	0	0
23/06/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
23/06/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	1,354.0000	1,410.0000	4.136	0	0	0
23/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	86.0000	93.0000	8.140	0	0	0
23/06/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	145.0000	132.0000	(8.966)	0	0	0
23/06/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,576.0000	4,514.0000	(1.355)	0	0	0
23/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	4,014.0000	4,083.0000	1.719	0	0	0
23/06/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	2,237.0000	2,302.0000	2.906	0	0	0
23/06/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/06/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	3,220.0000	3,289.0000	2.143	0	0	0
23/06/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	4,213.0000	4,281.0000	1.614	0	0	0
23/06/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	\$ / R	2010/06/14			Currency Future	8.6849	8.7568	0.828	0.0000	0.0000	0
23/06/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	705.0000	735.0000	4.255	0	0	0
23/06/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	920.0000	878.0000	(4.565)	0	0	0
23/06/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	728.0000	692.0000	(4.945)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	528.0000	551.0000	4.356	0	0	0
23/06/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	431.0000	405.0000	(6.032)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,393.0000	1,344.0000	(3.518)	0	0	0
23/06/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,066.0000	1,112.0000	4.315	0	0	0
23/06/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	853.0000	814.0000	(4.572)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	373.0000	389.0000	4.290	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,893.0000	3,830.0000	(1.618)	0	0	0
23/06/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	813.0000	848.0000	4.305	0	0	0
23/06/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	178.0000	186.0000	4.494	0	0	0
23/06/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	466.0000	486.0000	4.292	0	0	0
23/06/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,058.0000	1,014.0000	(4.159)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	448.0000	467.0000	4.241	0	0	0
23/06/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	563.0000	587.0000	4.263	0	0	26,596
23/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,631.0000	1,579.0000	(3.188)	0	0	0
23/06/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	789.0000	751.0000	(4.816)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	396.0000	414.0000	4.545	0	0	0
23/06/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	774.0000	808.0000	4.393	0	0	0
23/06/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	721.0000	753.0000	4.438	0	0	0
23/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,088.0000	2,032.0000	(2.682)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,713.0000	1,660.0000	(3.094)	0	0	0
23/06/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	738.0000	770.0000	4.336	0	0	0
23/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,003.0000	1,948.0000	(2.746)	0	0	0
23/06/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	886.0000	846.0000	(4.515)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	643.0000	671.0000	4.355	0	0	0
23/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,278.0000	1,230.0000	(3.756)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	388.0000	405.0000	4.381	0	0	0
23/06/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	698.0000	662.0000	(5.158)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,838.0000	1,784.0000	(2.938)	0	0	0
23/06/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	688.0000	718.0000	4.360	0	0	0
23/06/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,093.0000	1,140.0000	4.300	0	0	0
23/06/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	758.0000	721.0000	(4.881)	0	0	0
23/06/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,427.0000	3,365.0000	(1.809)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,796.0000	1,742.0000	(3.007)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	466.0000	486.0000	4.292	0	0	0
23/06/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	793.0000	828.0000	4.414	0	0	0
23/06/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	431.0000	449.0000	4.176	0	0	0
23/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,631.0000	1,579.0000	(3.188)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,920.0000	1,866.0000	(2.813)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	476.0000	496.0000	4.202	0	0	0
23/06/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	169.0000	177.0000	4.734	0	0	0
23/06/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	668.0000	634.0000	(5.090)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	517.0000	539.0000	4.255	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,591.0000	1,539.0000	(3.268)	0	0	0
23/06/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	853.0000	891.0000	4.455	0	0	0
23/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,432.0000	1,382.0000	(3.492)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	422.0000	441.0000	4.502	0	0	0
23/06/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	833.0000	869.0000	4.322	0	0	0
23/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,672.0000	1,620.0000	(3.110)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,034.0000	3,970.0000	(1.587)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	212.0000	222.0000	4.717	0	0	21,978
23/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	457.0000	477.0000	4.376	0	0	0
23/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,237.0000	1,289.0000	4.204	0	0	0
23/06/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,962.0000	1,907.0000	(2.803)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	302.0000	283.0000	(6.291)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,094.0000	1,049.0000	(4.113)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	380.0000	397.0000	4.474	0	0	0
23/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	551.0000	575.0000	4.356	0	0	0
23/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,045.0000	1,990.0000	(2.689)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	190.0000	200.0000	5.263	0	0	0
23/06/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,550.0000	1,500.0000	(3.226)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	175.0000	183.0000	4.571	0	0	0
23/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,706.0000	3,643.0000	(1.700)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	194.0000	203.0000	4.639	0	0	29,129
23/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	485.0000	506.0000	4.330	0	0	0
23/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,591.0000	1,539.0000	(3.268)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,659.0000	3,596.0000	(1.722)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	628.0000	656.0000	4.459	0	0	21,978
23/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,752.0000	3,689.0000	(1.679)	0	0	0
23/06/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	954.0000	912.0000	(4.403)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,278.0000	1,230.0000	(3.756)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,511.0000	1,460.0000	(3.375)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	563.0000	587.0000	4.263	0	0	2,533
23/06/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	539.0000	562.0000	4.267	0	0	0
23/06/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	405.0000	422.0000	4.198	0	0	0
23/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	476.0000	496.0000	4.202	0	0	0
23/06/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,354.0000	1,306.0000	(3.545)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,833.0000	2,774.0000	(2.083)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	283.0000	264.0000	(6.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,268.0000	1,321.0000	4.180	0	0	0
23/06/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,316.0000	1,268.0000	(3.647)	0	0	0
23/06/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,081.0000	4,017.0000	(1.568)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	448.0000	467.0000	4.241	0	0	0
23/06/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,130.0000	1,085.0000	(3.982)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,754.0000	1,701.0000	(3.022)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,713.0000	1,660.0000	(3.094)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	673.0000	702.0000	4.309	0	0	0
23/06/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	439.0000	458.0000	4.328	0	0	0
23/06/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	166.0000	174.0000	4.819	0	0	0
23/06/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	358.0000	373.0000	4.190	0	0	0
23/06/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	658.0000	686.0000	4.255	0	0	0
23/06/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	495.0000	517.0000	4.444	0	0	0
23/06/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	479.0000	452.0000	(5.637)	0	0	0
23/06/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	187.0000	196.0000	4.813	0	0	0
23/06/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,940.0000	3,876.0000	(1.624)	0	0	0
23/06/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	247.0000	230.0000	(6.883)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	614.0000	641.0000	4.397	0	0	0
23/06/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	989.0000	1,033.0000	4.449	0	0	0
23/06/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,014.0000	1,059.0000	4.438	0	0	0
23/06/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	588.0000	613.0000	4.252	0	0	0
23/06/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,023.0000	979.0000	(4.301)	0	0	0
23/06/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,936.0000	5,008.0000	1.459	0	0	0
23/06/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	505.0000	476.0000	(5.743)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,203.0000	1,157.0000	(3.824)	0	0	0
23/06/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,664.0000	5,597.0000	(1.183)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	457.0000	477.0000	4.376	0	0	0
23/06/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	988.0000	945.0000	(4.352)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,471.0000	1,421.0000	(3.399)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,003.0000	1,948.0000	(2.746)	0	0	0
23/06/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,223.0000	4,159.0000	(1.516)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	414.0000	431.0000	4.106	0	0	0
23/06/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	388.0000	405.0000	4.381	0	0	0
23/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	158.0000	166.0000	5.063	0	0	0
23/06/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,332.0000	1,387.0000	4.129	0	0	0
23/06/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,879.0000	1,825.0000	(2.874)	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
23/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,672.0000	1,620.0000	(3.110)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,302.0000	2,245.0000	(2.476)	0	0	0
23/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	99.0000	104.0000	5.051	0	0	0
23/06/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,173.0000	2,117.0000	(2.577)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	337.0000	352.0000	4.451	0	0	0
23/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	268.0000	281.0000	4.851	0	0	0
23/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	506.0000	528.0000	4.348	0	0	0
23/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	408.0000	383.0000	(6.127)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,300.0000	1,354.0000	4.154	0	0	0
23/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
23/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,118.0000	7,049.0000	(0.969)	0	0	0
23/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	584.0000	552.0000	(5.479)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,216.0000	2,159.0000	(2.572)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,316.0000	1,268.0000	(3.647)	0	0	0
23/06/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,796.0000	4,730.0000	(1.376)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	350.0000	366.0000	4.571	0	0	0
23/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	551.0000	575.0000	4.356	0	0	0
23/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	130.0000	137.0000	5.385	0	0	0
23/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,240.0000	1,193.0000	(3.790)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	330.0000	345.0000	4.545	0	0	0
23/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	431.0000	449.0000	4.176	0	0	0
23/06/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,345.0000	2,288.0000	(2.431)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	265.0000	247.0000	(6.792)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	228.0000	239.0000	4.825	0	0	0
23/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	575.0000	600.0000	4.348	0	0	0
23/06/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,243.0000	3,183.0000	(1.850)	0	0	0
23/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	530.0000	501.0000	(5.472)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,796.0000	1,742.0000	(3.007)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	161.0000	169.0000	4.969	0	0	0
23/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,520.0000	3,458.0000	(1.761)	0	0	0
23/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,451.0000	3,522.0000	2.057	0	0	0
23/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	380.0000	397.0000	4.474	0	0	0
23/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,846.0000	3,783.0000	(1.638)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,045.0000	1,990.0000	(2.689)	0	0	0
23/06/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,797.0000	3,868.0000	1.870	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,176.0000	4,112.0000	(1.533)	0	0	0
23/06/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
23/06/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,021.0000	2,086.0000	3.216	0	0	0
23/06/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,130.0000	2,074.0000	(2.629)	0	0	0
23/06/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,461.0000	4,396.0000	(1.457)	0	0	0
23/06/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	365.0000	381.0000	4.384	0	0	0
23/06/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	137.0000	144.0000	5.109	0	0	0
23/06/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,987.0000	3,923.0000	(1.605)	0	0	0
23/06/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	181.0000	190.0000	4.972	0	0	0
23/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/06/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,788.0000	2,729.0000	(2.116)	0	0	0
23/06/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	107.0000	112.0000	4.673	0	0	0
23/06/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/06/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,652.0000	4,587.0000	(1.397)	0	0	0
23/06/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,422.0000	5,355.0000	(1.236)	0	0	0
23/06/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,815.0000	2,885.0000	2.487	0	0	0
23/06/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
23/06/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,149.0000	1,198.0000	4.265	0	0	0
23/06/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,875.0000	6,806.0000	(1.004)	0	0	0
23/06/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,891.0000	1,954.0000	3.332	0	0	0
23/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	273.0000	286.0000	4.762	0	0	0
23/06/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	172.0000	180.0000	4.651	0	0	0
23/06/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	86.0000	79.0000	(8.140)	0	0	0
23/06/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	364.0000	341.0000	(6.319)	0	0	0
23/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	156.0000	144.0000	(7.692)	0	0	0
23/06/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,609.0000	2,551.0000	(2.223)	0	0	0
23/06/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	117.0000	123.0000	5.128	0	0	0
23/06/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,641.0000	1,701.0000	3.656	0	0	0
23/06/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	294.0000	308.0000	4.762	0	0	0
23/06/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,132.0000	5,066.0000	(1.286)	0	0	0
23/06/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
23/06/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	233.0000	244.0000	4.721	0	0	0
23/06/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	205.0000	214.0000	4.390	0	0	0
23/06/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	124.0000	130.0000	4.839	0	0	0
23/06/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,500.0000	3,571.0000	2.029	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
23/06/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	4,939.0000	4,874.0000	(1.316)	0	0	0
23/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/06/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,185.0000	5,257.0000	1.389	0	0	0
23/06/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,152.0000	3,092.0000	(1.904)	0	0	0
23/06/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,084.0000	5,018.0000	(1.298)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,528.0000	2,597.0000	2.729	0	0	0
23/06/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
23/06/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,129.0000	4,065.0000	(1.550)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,924.0000	2,864.0000	(2.052)	0	0	0
23/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	965.0000	1,008.0000	4.456	0	0	0
23/06/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	919.0000	959.0000	4.353	0	0	0
23/06/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
23/06/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	237.0000	248.0000	4.641	0	0	0
23/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	147.0000	136.0000	(7.483)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,061.0000	3,000.0000	(1.993)	0	0	0
23/06/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/06/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,036.0000	4,970.0000	(1.311)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	163.0000	171.0000	4.908	0	0	0
23/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,843.0000	4,778.0000	(1.342)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,247.0000	2,314.0000	2.982	0	0	0
23/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,681.0000	1,742.0000	3.629	0	0	0
23/06/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	245.0000	257.0000	4.898	0	0	0
23/06/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,698.0000	3,769.0000	1.920	0	0	0
23/06/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	216.0000	226.0000	4.630	0	0	0
23/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,576.0000	2,645.0000	2.679	0	0	0
23/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,522.0000	1,580.0000	3.811	0	0	0
23/06/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	259.0000	271.0000	4.633	0	0	0
23/06/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,259.0000	2,202.0000	(2.523)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,198.0000	3,137.0000	(1.907)	0	0	0
23/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	373.0000	389.0000	4.290	0	0	0
23/06/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	344.0000	359.0000	4.360	0	0	0
23/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,550.0000	3,621.0000	2.000	0	0	0
23/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	106.0000	98.0000	(7.547)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	455.0000	428.0000	(5.934)	0	0	0
23/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	254.0000	266.0000	4.724	0	0	0
23/06/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,599.0000	3,670.0000	1.973	0	0	0
23/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	121.0000	112.0000	(7.438)	0	0	0
23/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,847.0000	3,918.0000	1.846	0	0	0
23/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,623.0000	2,693.0000	2.669	0	0	0
23/06/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,407.0000	1,463.0000	3.980	0	0	0
23/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,088.0000	2,032.0000	(2.682)	0	0	0
23/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
23/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,863.0000	2,933.0000	2.445	0	0	0
23/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,723.0000	1,784.0000	3.540	0	0	0
23/06/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,879.0000	2,819.0000	(2.084)	0	0	0
23/06/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	263.0000	276.0000	4.943	0	0	0
23/06/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	1,040.0000	1,085.0000	4.327	0	0	0
23/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,381.0000	3,320.0000	(1.804)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	322.0000	301.0000	(6.522)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	138.0000	127.0000	(7.971)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,207.0000	1,258.0000	4.225	0	0	0
23/06/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	184.0000	193.0000	4.891	0	0	0
23/06/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,192.0000	4,264.0000	1.718	0	0	0
23/06/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
23/06/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	601.0000	627.0000	4.326	0	0	0
23/06/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,799.0000	3,736.0000	(1.658)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,120.0000	1,169.0000	4.375	0	0	0
23/06/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	385.0000	362.0000	(5.974)	0	0	0
23/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,166.0000	1,120.0000	(3.945)	0	0	0
23/06/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,748.0000	4,682.0000	(1.390)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	250.0000	262.0000	4.800	0	0	0
23/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	128.0000	135.0000	5.469	0	0	0
23/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,393.0000	1,344.0000	(3.518)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,806.0000	1,868.0000	3.433	0	0	0
23/06/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	113.0000	104.0000	(7.965)	0	0	0
23/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	528.0000	551.0000	4.356	0	0	0
23/06/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	92.0000	85.0000	(7.609)	0	0	0
23/06/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,015.0000	2,955.0000	(1.990)	0	0	0
23/06/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	2,969.0000	2,909.0000	(2.021)	0	0	0
23/06/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	187.0000	173.0000	(7.487)	0	0	0
23/06/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/06/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,848.0000	1,911.0000	3.409	0	0	0
23/06/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/06/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	99.0000	91.0000	(8.081)	0	0	0
23/06/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,767.0000	2,837.0000	2.530	0	0	0
23/06/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,204.0000	3,275.0000	2.216	0	0	0
23/06/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,934.0000	1,998.0000	3.309	0	0	0
23/06/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/06/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,719.0000	2,789.0000	2.574	0	0	0
23/06/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/06/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,748.0000	3,819.0000	1.894	0	0	0
23/06/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,509.0000	4,444.0000	(1.442)	0	0	0
23/06/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,977.0000	2,042.0000	3.288	0	0	0
23/06/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/06/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	3,154.0000	3,226.0000	2.283	0	0	0
23/06/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,177.0000	1,228.0000	4.333	0	0	0
23/06/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
23/06/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/06/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,896.0000	3,967.0000	1.822	0	0	0
23/06/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	126.0000	133.0000	5.556	0	0	0
23/06/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	4,143.0000	4,215.0000	1.738	0	0	0
23/06/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	343.0000	321.0000	(6.414)	0	0	0
23/06/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,891.0000	4,826.0000	(1.329)	0	0	0
23/06/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,911.0000	2,982.0000	2.439	0	0	0
23/06/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,612.0000	3,550.0000	(1.717)	0	0	0
23/06/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	2,200.0000	2,267.0000	3.045	0	0	0
23/06/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/06/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	197.0000	207.0000	5.076	0	0	0
23/06/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	142.0000	149.0000	4.930	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,557.0000	4,492.0000	(1.426)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,698.0000	2,640.0000	(2.150)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	283.0000	296.0000	4.594	0	0	0
23/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,369.0000	1,425.0000	4.091	0	0	0
23/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	0
23/06/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	234.0000	218.0000	(6.838)	0	0	0
23/06/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	4,094.0000	4,166.0000	1.759	0	0	0
23/06/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,105.0000	3,176.0000	2.287	0	0	0
23/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	144.0000	151.0000	4.861	0	0	0
23/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,154.0000	2,220.0000	3.064	0	0	0
23/06/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	201.0000	211.0000	4.975	0	0	0
23/06/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,604.0000	4,539.0000	(1.412)	0	0	0
23/06/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,566.0000	3,504.0000	(1.739)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	289.0000	302.0000	4.498	0	0	0
23/06/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,743.0000	2,684.0000	(2.151)	0	0	0
23/06/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,654.0000	2,595.0000	(2.223)	0	0	0
23/06/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,995.0000	4,067.0000	1.802	0	0	0
23/06/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/06/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	3,008.0000	3,079.0000	2.360	0	0	0
23/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/06/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	4,045.0000	4,116.0000	1.755	0	0	0
23/06/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,908.0000	5,840.0000	(1.151)	0	0	0
23/06/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
23/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	3,057.0000	3,128.0000	2.323	0	0	0
23/06/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	139.0000	146.0000	5.036	0	0	0
23/06/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	74.0000	68.0000	(8.108)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,109.0000	2,175.0000	3.129	0	0	0
23/06/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	278.0000	291.0000	4.676	0	0	0
23/06/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/06/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,065.0000	2,130.0000	3.148	0	0	0
23/06/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	80.0000	73.0000	(8.750)	0	0	0
23/06/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	90.0000	94.0000	4.444	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,106.0000	3,046.0000	(1.932)	0	0	0
23/06/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	241.0000	253.0000	4.979	0	0	0
23/06/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	91.0000	96.0000	5.495	0	0	0
23/06/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,005.0000	5,938.0000	(1.116)	0	0	0
23/06/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	5,956.0000	5,889.0000	(1.125)	0	0	0
23/06/2009	£ / R	2009/09/14			Currency Future	13.6285	13.6403	0.087	13.6600	13.5900	20,147
23/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	261.0000	269.0000	3.065	0	0	0
23/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	669.0000	682.0000	1.943	0	0	0
23/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	389.0000	399.0000	2.571	0	0	0
23/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,318.0000	2,309.0000	(0.388)	0	0	0
23/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,729.0000	4,740.0000	0.233	0	0	0
23/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,082.0000	1,078.0000	(0.370)	0	0	0
23/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	529.0000	541.0000	2.268	0	0	0
23/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	340.0000	342.0000	0.588	0	0	0
23/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	211.0000	218.0000	3.318	0	0	0
23/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
23/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,040.0000	2,032.0000	(0.392)	0	0	0
23/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	416.0000	417.0000	0.240	0	0	0
23/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	761.0000	759.0000	(0.263)	0	0	0
23/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,995.0000	1,987.0000	(0.401)	0	0	0
23/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
23/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	595.0000	607.0000	2.017	0	0	0
23/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	154.0000	156.0000	1.299	0	0	0
23/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,233.0000	1,228.0000	(0.406)	0	0	0
23/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	404.0000	414.0000	2.475	0	0	0
23/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,599.0000	1,592.0000	(0.438)	0	0	0
23/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	572.0000	584.0000	2.098	0	0	0
23/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	304.0000	312.0000	2.632	0	0	0
23/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,459.0000	2,450.0000	(0.366)	0	0	0
23/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,022.0000	6,010.0000	(0.199)	0	0	0
23/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,728.0000	1,721.0000	(0.405)	0	0	0
23/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	443.0000	444.0000	0.226	0	0	0
23/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	818.0000	832.0000	1.711	0	0	0
23/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
23/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,772.0000	1,764.0000	(0.451)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	106.0000	111.0000	4.717	0	0	0
23/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	501.0000	501.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	239.0000	241.0000	0.837	0	0	0
23/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	975.0000	972.0000	(0.308)	0	0	0
23/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,231.0000	1,244.0000	1.056	0	0	0
23/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
23/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	289.0000	297.0000	2.768	0	0	0
23/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	180.0000	182.0000	1.111	0	0	0
23/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	179.0000	186.0000	3.911	0	0	0
23/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
23/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	754.0000	768.0000	1.857	0	0	0
23/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	958.0000	972.0000	1.461	0	0	0
23/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,860.0000	1,852.0000	(0.430)	0	0	0
23/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
23/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	127.0000	132.0000	3.937	0	0	0
23/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	276.0000	278.0000	0.725	0	0	0
23/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	530.0000	530.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,351.0000	1,345.0000	(0.444)	0	0	0
23/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	102.0000	104.0000	1.961	0	0	0
23/06/2009	£ / R	2009/09/14	15.95	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
23/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,010.0000	1,007.0000	(0.297)	0	0	0
23/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	509.0000	521.0000	2.358	0	0	0
23/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,071.0000	1,085.0000	1.307	0	0	0
23/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,365.0000	2,356.0000	(0.381)	0	0	0
23/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
23/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	248.0000	255.0000	2.823	0	0	0
23/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	256.0000	258.0000	0.781	0	0	0
23/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	143.0000	145.0000	1.399	0	0	0
23/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,271.0000	2,262.0000	(0.396)	0	0	0
23/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	94.0000	99.0000	5.319	0	0	0
23/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	785.0000	798.0000	1.656	0	0	0
23/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	1,033.0000	1,047.0000	1.355	0	0	0
23/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	691.0000	690.0000	(0.145)	0	0	0
23/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,178.0000	2,169.0000	(0.413)	0	0	0
23/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	170.0000	176.0000	3.529	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	453.0000	464.0000	2.428	0	0	0
23/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,556.0000	1,550.0000	(0.386)	0	0	0
23/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,529.0000	5,540.0000	0.199	0	0	0
23/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,391.0000	1,385.0000	(0.431)	0	0	0
23/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	922.0000	936.0000	1.518	0	0	0
23/06/2009	£ / R	2009/09/14	12.80	Call	Currency Future	995.0000	1,009.0000	1.407	0	0	0
23/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,995.0000	1,987.0000	(0.401)	0	0	0
23/06/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,119.0000	1,115.0000	(0.357)	0	0	0
23/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	696.0000	710.0000	2.011	0	0	0
23/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	420.0000	430.0000	2.381	0	0	0
23/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	167.0000	169.0000	1.198	0	0	0
23/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,318.0000	2,309.0000	(0.388)	0	0	0
23/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	975.0000	972.0000	(0.308)	0	0	0
23/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	624.0000	623.0000	(0.160)	0	0	0
23/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
23/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	318.0000	319.0000	0.314	0	0	0
23/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,412.0000	2,403.0000	(0.373)	0	0	0
23/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	4,972.0000	4,960.0000	(0.241)	0	0	0
23/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
23/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	348.0000	357.0000	2.586	0	0	0
23/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,816.0000	1,808.0000	(0.441)	0	0	0
23/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	276.0000	278.0000	0.725	0	0	0
23/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	530.0000	530.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
23/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	304.0000	312.0000	2.632	0	0	0
23/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	754.0000	768.0000	1.857	0	0	0
23/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,480.0000	3,469.0000	(0.316)	0	0	0
23/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
23/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,225.0000	2,216.0000	(0.404)	0	0	0
23/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	550.0000	562.0000	2.182	0	0	0
23/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,225.0000	2,216.0000	(0.404)	0	0	0
23/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
23/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	725.0000	738.0000	1.793	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	501.0000	501.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	132.0000	134.0000	1.515	0	0	0
23/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	121.0000	123.0000	1.653	0	0	0
23/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
23/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,816.0000	1,808.0000	(0.441)	0	0	0
23/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	296.0000	298.0000	0.676	0	0	0
23/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	529.0000	541.0000	2.268	0	0	0
23/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,150.0000	1,163.0000	1.130	0	0	0
23/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,860.0000	1,852.0000	(0.430)	0	0	0
23/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,905.0000	1,897.0000	(0.420)	0	0	0
23/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	365.0000	366.0000	0.274	0	0	0
23/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	111.0000	113.0000	1.802	0	0	0
23/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,110.0000	1,124.0000	1.261	0	0	0
23/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	4,029.0000	4,040.0000	0.273	0	0	0
23/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
23/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,040.0000	2,032.0000	(0.392)	0	0	0
23/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	472.0000	472.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	852.0000	866.0000	1.643	0	0	0
23/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	256.0000	258.0000	0.781	0	0	0
23/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,472.0000	6,460.0000	(0.185)	0	0	0
23/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,507.0000	2,497.0000	(0.399)	0	0	0
23/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	869.0000	867.0000	(0.230)	0	0	0
23/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
23/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	785.0000	798.0000	1.656	0	0	0
23/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,156.0000	1,152.0000	(0.346)	0	0	0
23/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	94.0000	99.0000	5.319	0	0	0
23/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	223.0000	225.0000	0.897	0	0	0
23/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	509.0000	521.0000	2.358	0	0	0
23/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	657.0000	656.0000	(0.152)	0	0	0
23/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
23/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,233.0000	1,228.0000	(0.406)	0	0	0
23/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
23/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	618.0000	631.0000	2.104	0	0	0
23/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	887.0000	900.0000	1.466	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,532.0000	2,545.0000	0.513	0	0	0
23/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	726.0000	724.0000	(0.275)	0	0	0
23/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,979.0000	2,991.0000	0.403	0	0	0
23/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,010.0000	1,007.0000	(0.297)	0	0	0
23/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
23/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	624.0000	623.0000	(0.160)	0	0	0
23/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
23/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,086.0000	2,078.0000	(0.384)	0	0	0
23/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	390.0000	391.0000	0.256	0	0	0
23/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	471.0000	482.0000	2.335	0	0	0
23/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	869.0000	867.0000	(0.230)	0	0	0
23/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
23/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
23/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	833.0000	830.0000	(0.360)	0	0	0
23/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	348.0000	357.0000	2.586	0	0	0
23/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,479.0000	4,490.0000	0.246	0	0	0
23/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,194.0000	1,190.0000	(0.335)	0	0	0
23/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,046.0000	1,042.0000	(0.382)	0	0	0
23/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	643.0000	656.0000	2.022	0	0	0
23/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	235.0000	242.0000	2.979	0	0	0
23/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,979.0000	5,990.0000	0.184	0	0	0
23/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	211.0000	218.0000	3.318	0	0	0
23/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,950.0000	1,942.0000	(0.410)	0	0	0
23/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
23/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	375.0000	384.0000	2.400	0	0	0
23/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
23/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	275.0000	283.0000	2.909	0	0	0
23/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	194.0000	196.0000	1.031	0	0	0
23/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,156.0000	1,152.0000	(0.346)	0	0	0
23/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
23/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,772.0000	5,760.0000	(0.208)	0	0	0
23/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	289.0000	297.0000	2.768	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,641.0000	1,635.0000	(0.366)	0	0	0
23/06/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,132.0000	2,123.0000	(0.422)	0	0	0
23/06/2009	£ / R 2009/09/14	14.55	Call	Currency Future	235.0000	242.0000	2.979	0	0	0
23/06/2009	£ / R 2009/09/14	18.15	Put	Currency Future	4,523.0000	4,511.0000	(0.265)	0	0	0
23/06/2009	£ / R 2009/09/14	16.40	Put	Currency Future	2,795.0000	2,785.0000	(0.358)	0	0	0
23/06/2009	£ / R 2009/09/14	13.90	Call	Currency Future	420.0000	430.0000	2.381	0	0	0
23/06/2009	£ / R 2009/09/14	15.70	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
23/06/2009	£ / R 2009/09/14	15.10	Call	Currency Future	127.0000	132.0000	3.937	0	0	0
23/06/2009	£ / R 2009/09/14	13.40	Put	Currency Future	390.0000	391.0000	0.256	0	0	0
23/06/2009	£ / R 2009/09/14	13.80	Call	Currency Future	453.0000	464.0000	2.428	0	0	0
23/06/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,532.0000	1,545.0000	0.849	0	0	0
23/06/2009	£ / R 2009/09/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,698.0000	2,688.0000	(0.371)	0	0	0
23/06/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,272.0000	1,267.0000	(0.393)	0	0	0
23/06/2009	£ / R 2009/09/14	13.40	Call	Currency Future	618.0000	631.0000	2.104	0	0	0
23/06/2009	£ / R 2009/09/14	12.95	Put	Currency Future	208.0000	210.0000	0.962	0	0	0
23/06/2009	£ / R 2009/09/14	18.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
23/06/2009	£ / R 2009/09/14	11.90	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
23/06/2009	£ / R 2009/09/14	14.05	Call	Currency Future	375.0000	384.0000	2.400	0	0	0
23/06/2009	£ / R 2009/09/14	15.15	Call	Currency Future	120.0000	125.0000	4.167	0	0	0
23/06/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,046.0000	1,042.0000	(0.382)	0	0	0
23/06/2009	£ / R 2009/09/14	14.70	Call	Currency Future	200.0000	207.0000	3.500	0	0	0
23/06/2009	£ / R 2009/09/14	16.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/06/2009	£ / R 2009/09/14	11.90	Call	Currency Future	1,760.0000	1,773.0000	0.739	0	0	0
23/06/2009	£ / R 2009/09/14	14.05	Put	Currency Future	796.0000	794.0000	(0.251)	0	0	0
23/06/2009	£ / R 2009/09/14	14.40	Call	Currency Future	275.0000	283.0000	2.909	0	0	0
23/06/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,599.0000	1,592.0000	(0.438)	0	0	0
23/06/2009	£ / R 2009/09/14	12.90	Put	Currency Future	194.0000	196.0000	1.031	0	0	0
23/06/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,038.0000	3,027.0000	(0.362)	0	0	0
23/06/2009	£ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R 2009/09/14	16.30	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
23/06/2009	£ / R 2009/09/14	15.00	Call	Currency Future	143.0000	149.0000	4.196	0	0	0
23/06/2009	£ / R 2009/09/14	12.85	Put	Currency Future	180.0000	182.0000	1.111	0	0	0
23/06/2009	£ / R 2009/09/14	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R 2009/09/14	13.75	Put	Currency Future	592.0000	591.0000	(0.169)	0	0	0
23/06/2009	£ / R 2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,274.0000	4,262.0000	(0.281)	0	0	0
23/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	833.0000	830.0000	(0.360)	0	0	0
23/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	436.0000	446.0000	2.294	0	0	0
23/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,229.0000	3,241.0000	0.372	0	0	0
23/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	691.0000	690.0000	(0.145)	0	0	0
23/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	489.0000	501.0000	2.454	0	0	0
23/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,229.0000	6,240.0000	0.177	0	0	0
23/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
23/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	796.0000	794.0000	(0.251)	0	0	0
23/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,071.0000	1,085.0000	1.307	0	0	0
23/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	657.0000	656.0000	(0.152)	0	0	0
23/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	561.0000	560.0000	(0.178)	0	0	0
23/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,311.0000	1,306.0000	(0.381)	0	0	0
23/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	725.0000	738.0000	1.793	0	0	0
23/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	189.0000	196.0000	3.704	0	0	0
23/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	335.0000	344.0000	2.687	0	0	0
23/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
23/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	907.0000	904.0000	(0.331)	0	0	0
23/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,514.0000	1,508.0000	(0.396)	0	0	0
23/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	120.0000	125.0000	4.167	0	0	0
23/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	436.0000	446.0000	2.294	0	0	0
23/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,641.0000	1,635.0000	(0.366)	0	0	0
23/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	170.0000	176.0000	3.529	0	0	0
23/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	941.0000	938.0000	(0.319)	0	0	0
23/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,391.0000	1,385.0000	(0.431)	0	0	0
23/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	319.0000	328.0000	2.821	0	0	0
23/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,190.0000	1,204.0000	1.176	0	0	0
23/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
23/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	958.0000	972.0000	1.461	0	0	0
23/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	922.0000	936.0000	1.518	0	0	0
23/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,194.0000	1,190.0000	(0.335)	0	0	0
23/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,272.0000	1,286.0000	1.101	0	0	0
23/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,432.0000	1,426.0000	(0.419)	0	0	0
23/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	94.0000	96.0000	2.128	0	0	0
23/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	160.0000	166.0000	3.750	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	143.0000	145.0000	1.399	0	0	0
23/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
23/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	296.0000	298.0000	0.676	0	0	0
23/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,473.0000	1,467.0000	(0.407)	0	0	0
23/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	113.0000	118.0000	4.425	0	0	0
23/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,685.0000	1,678.0000	(0.415)	0	0	0
23/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,772.0000	1,764.0000	(0.451)	0	0	0
23/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,432.0000	1,426.0000	(0.419)	0	0	0
23/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
23/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,556.0000	1,550.0000	(0.386)	0	0	0
23/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,351.0000	1,345.0000	(0.444)	0	0	0
23/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
23/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	179.0000	186.0000	3.911	0	0	0
23/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	643.0000	656.0000	2.022	0	0	0
23/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	365.0000	366.0000	0.274	0	0	0
23/06/2009	£ / R	2009/12/14			Currency Future	13.8347	13.8507	0.116	13.8400	13.8300	12,521
23/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	816.0000	816.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	830.0000	847.0000	2.048	0	0	0
23/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,806.0000	1,801.0000	(0.277)	0	0	0
23/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	944.0000	944.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	989.0000	1,007.0000	1.820	0	0	0
23/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	695.0000	696.0000	0.144	0	0	0
23/06/2009	£ / R	2009/12/14	10.85	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
23/06/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,874.0000	1,892.0000	0.961	0	0	0
23/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	374.0000	386.0000	3.209	0	0	0
23/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	750.0000	767.0000	2.267	0	0	0
23/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	830.0000	847.0000	2.048	0	0	0
23/06/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,202.0000	1,221.0000	1.581	0	0	0
23/06/2009	£ / R	2009/12/14	10.85	Call	Currency Future	3,006.0000	3,023.0000	0.566	0	0	0
23/06/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,735.0000	4,751.0000	0.338	0	0	0
23/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	430.0000	443.0000	3.023	0	0	0
23/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	504.0000	506.0000	0.397	0	0	0
23/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	561.0000	576.0000	2.674	0	0	0
23/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,020.0000	6,005.0000	(0.249)	0	0	0
23/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	139.0000	142.0000	2.158	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,540.0000	1,536.0000	(0.260)	0	0	0
23/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,127.0000	1,125.0000	(0.177)	0	0	0
23/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	916.0000	934.0000	1.965	0	0	0
23/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	367.0000	370.0000	0.817	0	0	0
23/06/2009	£ / R	2009/12/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,395.0000	1,392.0000	(0.215)	0	0	0
23/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	809.0000	826.0000	2.101	0	0	0
23/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,467.0000	1,463.0000	(0.273)	0	0	0
23/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	581.0000	583.0000	0.344	0	0	0
23/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	10.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/06/2009	£ / R	2009/12/14	15.10	Call	Currency Future	349.0000	360.0000	3.152	0	0	0
23/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	724.0000	725.0000	0.138	0	0	0
23/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	637.0000	639.0000	0.314	0	0	0
23/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	785.0000	785.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,537.0000	4,523.0000	(0.309)	0	0	0
23/06/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,248.0000	3,265.0000	0.523	0	0	0
23/06/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,614.0000	1,609.0000	(0.310)	0	0	0
23/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,431.0000	1,427.0000	(0.280)	0	0	0
23/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	609.0000	611.0000	0.328	0	0	0
23/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
23/06/2009	£ / R	2009/12/14	16.60	Call	Currency Future	108.0000	114.0000	5.556	0	0	0
23/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	679.0000	694.0000	2.209	0	0	0
23/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	416.0000	428.0000	2.885	0	0	0
23/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	401.0000	414.0000	3.242	0	0	0
23/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	769.0000	786.0000	2.211	0	0	0
23/06/2009	£ / R	2009/12/14	12.35	Put	Currency Future	187.0000	190.0000	1.604	0	0	0
23/06/2009	£ / R	2009/12/14	16.60	Put	Currency Future	2,873.0000	2,863.0000	(0.348)	0	0	0
23/06/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,006.0000	2,000.0000	(0.299)	0	0	0
23/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	580.0000	594.0000	2.414	0	0	0
23/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
23/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
23/06/2009	£ / R	2009/12/14	15.60	Call	Currency Future	241.0000	251.0000	4.149	0	0	0
23/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	401.0000	414.0000	3.242	0	0	0
23/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	555.0000	557.0000	0.360	0	0	0
23/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,235.0000	1,254.0000	1.538	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/12/14	15.35	Call	Currency Future	291.0000	301.0000	3.436	0	0	0
23/06/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,690.0000	1,685.0000	(0.296)	0	0	0
23/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,467.0000	1,463.0000	(0.273)	0	0	0
23/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,095.0000	1,094.0000	(0.091)	0	0	0
23/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	695.0000	696.0000	0.144	0	0	0
23/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	350.0000	353.0000	0.857	0	0	0
23/06/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,103.0000	3,092.0000	(0.354)	0	0	0
23/06/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,326.0000	1,323.0000	(0.226)	0	0	0
23/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	879.0000	879.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	14.70	Call	Currency Future	460.0000	474.0000	3.043	0	0	0
23/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,258.0000	1,255.0000	(0.238)	0	0	0
23/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	658.0000	673.0000	2.280	0	0	0
23/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	939.0000	958.0000	2.023	0	0	0
23/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	713.0000	729.0000	2.244	0	0	0
23/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	336.0000	348.0000	3.571	0	0	0
23/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,137.0000	1,156.0000	1.671	0	0	0
23/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,652.0000	1,647.0000	(0.303)	0	0	0
23/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	402.0000	405.0000	0.746	0	0	0
23/06/2009	£ / R	2009/12/14	20.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	492.0000	506.0000	2.846	0	0	0
23/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,191.0000	1,189.0000	(0.168)	0	0	0
23/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	696.0000	712.0000	2.299	0	0	0
23/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	679.0000	694.0000	2.209	0	0	0
23/06/2009	£ / R	2009/12/14	9.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,360.0000	1,357.0000	(0.221)	0	0	0
23/06/2009	£ / R	2009/12/14	14.50	Call	Currency Future	526.0000	540.0000	2.662	0	0	0
23/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	964.0000	982.0000	1.867	0	0	0
23/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,269.0000	1,288.0000	1.497	0	0	0
23/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	445.0000	458.0000	2.921	0	0	0
23/06/2009	£ / R	2009/12/14	14.30	Call	Currency Future	599.0000	613.0000	2.337	0	0	0
23/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	476.0000	490.0000	2.941	0	0	0
23/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	529.0000	531.0000	0.378	0	0	0
23/06/2009	£ / R	2009/12/14	13.80	Call	Currency Future	789.0000	806.0000	2.155	0	0	0
23/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	529.0000	531.0000	0.378	0	0	0
23/06/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,772.0000	5,756.0000	(0.277)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	973.0000	973.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	480.0000	482.0000	0.417	0	0	0
23/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	637.0000	639.0000	0.314	0	0	0
23/06/2009	£ / R	2009/12/14	19.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	509.0000	523.0000	2.750	0	0	0
23/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	666.0000	667.0000	0.150	0	0	0
23/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	334.0000	337.0000	0.898	0	0	0
23/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	944.0000	944.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,293.0000	4,280.0000	(0.303)	0	0	0
23/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,224.0000	1,222.0000	(0.163)	0	0	0
23/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	850.0000	868.0000	2.118	0	0	0
23/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	964.0000	982.0000	1.867	0	0	0
23/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	637.0000	639.0000	0.314	0	0	0
23/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,485.0000	4,501.0000	0.357	0	0	0
23/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,291.0000	1,289.0000	(0.155)	0	0	0
23/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	872.0000	889.0000	1.950	0	0	0
23/06/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,672.0000	1,691.0000	1.136	0	0	0
23/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,075.0000	1,093.0000	1.674	0	0	0
23/06/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,064.0000	1,063.0000	(0.094)	0	0	0
23/06/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,985.0000	6,001.0000	0.267	0	0	0
23/06/2009	£ / R	2009/12/14	15.20	Call	Currency Future	324.0000	336.0000	3.704	0	0	0
23/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	755.0000	755.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	476.0000	490.0000	2.941	0	0	0
23/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	816.0000	816.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	724.0000	725.0000	0.138	0	0	0
23/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	334.0000	337.0000	0.898	0	0	0
23/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	666.0000	667.0000	0.150	0	0	0
23/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	440.0000	443.0000	0.682	0	0	0
23/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	769.0000	786.0000	2.211	0	0	0
23/06/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,468.0000	6,453.0000	(0.232)	0	0	0
23/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	618.0000	633.0000	2.427	0	0	0
23/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	750.0000	767.0000	2.267	0	0	0
23/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,269.0000	1,288.0000	1.497	0	0	0
23/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	911.0000	911.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,033.0000	1,032.0000	(0.097)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	809.0000	826.0000	2.101	0	0	0
23/06/2009	£ / R	2009/12/14	12.70	Put	Currency Future	274.0000	277.0000	1.095	0	0	0
23/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	872.0000	889.0000	1.950	0	0	0
23/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,291.0000	1,289.0000	(0.155)	0	0	0
23/06/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,580.0000	2,598.0000	0.698	0	0	0
23/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,235.0000	6,251.0000	0.257	0	0	0
23/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	911.0000	911.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,481.0000	1,500.0000	1.283	0	0	0
23/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	850.0000	868.0000	2.118	0	0	0
23/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	460.0000	462.0000	0.435	0	0	0
23/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,106.0000	1,125.0000	1.718	0	0	0
23/06/2009	£ / R	2009/12/14	15.05	Call	Currency Future	361.0000	373.0000	3.324	0	0	0
23/06/2009	£ / R	2009/12/14	12.80	Put	Currency Future	303.0000	306.0000	0.990	0	0	0
23/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	561.0000	576.0000	2.674	0	0	0
23/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	247.0000	250.0000	1.215	0	0	0
23/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	4,037.0000	4,053.0000	0.396	0	0	0
23/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,127.0000	1,125.0000	(0.177)	0	0	0
23/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,258.0000	1,255.0000	(0.238)	0	0	0
23/06/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,408.0000	1,427.0000	1.349	0	0	0
23/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	1,014.0000	1,033.0000	1.874	0	0	0
23/06/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,373.0000	1,392.0000	1.384	0	0	0
23/06/2009	£ / R	2009/12/14	9.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	13.55	Call	Currency Future	894.0000	911.0000	1.902	0	0	0
23/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	872.0000	889.0000	1.950	0	0	0
23/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	421.0000	424.0000	0.713	0	0	0
23/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	785.0000	785.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	15.80	Call	Currency Future	207.0000	215.0000	3.865	0	0	0
23/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	492.0000	506.0000	2.846	0	0	0
23/06/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,337.0000	1,356.0000	1.421	0	0	0
23/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	944.0000	944.0000	-	0	0	0
23/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	638.0000	653.0000	2.351	0	0	0
23/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,503.0000	1,499.0000	(0.266)	0	0	0
23/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,172.0000	2,165.0000	(0.322)	0	0	0
23/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	388.0000	400.0000	3.093	0	0	0
23/06/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,524.0000	3,512.0000	(0.341)	0	0	0
23/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,003.0000	1,002.0000	(0.100)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,577.0000	1,572.0000	(0.317)	0	0	0
23/06/2009	£ / R 2009/12/14	18.80	Put	Currency Future	4,979.0000	4,965.0000	(0.281)	0	0	0
23/06/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,159.0000	1,157.0000	(0.173)	0	0	0
23/06/2009	£ / R 2009/12/14	14.55	Call	Currency Future	509.0000	523.0000	2.750	0	0	0
23/06/2009	£ / R 2009/12/14	18.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/06/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	£ / R 2009/12/14	14.05	Call	Currency Future	696.0000	712.0000	2.299	0	0	0
23/06/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,535.0000	5,551.0000	0.289	0	0	0
23/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	679.0000	694.0000	2.209	0	0	0
23/06/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,224.0000	1,222.0000	(0.163)	0	0	0
23/06/2009	£ / R 2009/12/14	17.30	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
23/06/2009	£ / R 2009/12/14	11.30	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
23/06/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,106.0000	1,125.0000	1.718	0	0	0
23/06/2009	£ / R 2009/12/14	14.45	Call	Currency Future	544.0000	558.0000	2.574	0	0	0
23/06/2009	£ / R 2009/12/14	13.85	Put	Currency Future	785.0000	785.0000	-	0	0	0
23/06/2009	£ / R 2009/12/14	13.85	Call	Currency Future	769.0000	786.0000	2.211	0	0	0
23/06/2009	£ / R 2009/12/14	13.20	Call	Currency Future	1,075.0000	1,093.0000	1.674	0	0	0
23/06/2009	£ / R 2009/12/14	13.95	Put	Currency Future	847.0000	847.0000	-	0	0	0
23/06/2009	£ / R 2009/12/14	13.20	Put	Currency Future	440.0000	443.0000	0.682	0	0	0
23/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	580.0000	594.0000	2.414	0	0	0
23/06/2009	£ / R 2009/12/14	14.15	Call	Currency Future	658.0000	673.0000	2.280	0	0	0
23/06/2009	£ / R 2009/12/14	13.10	Put	Currency Future	402.0000	405.0000	0.746	0	0	0
23/06/2009	£ / R 2009/12/14	13.95	Call	Currency Future	732.0000	748.0000	2.186	0	0	0
23/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,095.0000	1,094.0000	(0.091)	0	0	0
23/06/2009	£ / R 2009/12/14	14.15	Put	Currency Future	973.0000	973.0000	-	0	0	0
23/06/2009	£ / R 2009/12/14	13.15	Put	Currency Future	421.0000	424.0000	0.713	0	0	0
23/06/2009	£ / R 2009/12/14	13.10	Call	Currency Future	1,137.0000	1,156.0000	1.671	0	0	0
23/06/2009	£ / R 2009/12/14	13.25	Call	Currency Future	1,044.0000	1,063.0000	1.820	0	0	0
23/06/2009	£ / R 2009/12/14	12.75	Put	Currency Future	288.0000	291.0000	1.042	0	0	0
23/06/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,303.0000	1,322.0000	1.458	0	0	0
23/06/2009	£ / R 2009/12/14	13.05	Call	Currency Future	1,169.0000	1,188.0000	1.625	0	0	0
23/06/2009	£ / R 2009/12/14	13.05	Put	Currency Future	384.0000	387.0000	0.781	0	0	0
23/06/2009	£ / R 2009/12/14	12.85	Put	Currency Future	318.0000	321.0000	0.943	0	0	0
23/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	504.0000	506.0000	0.397	0	0	0
23/06/2009	£ / R 2009/12/14	13.35	Call	Currency Future	989.0000	1,007.0000	1.820	0	0	0
23/06/2009	£ / R 2009/12/14	14.00	Put	Currency Future	879.0000	879.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	713.0000	729.0000	2.244	0	0	0
23/06/2009	£ / R	2010/03/15			Currency Future	14.0372	14.0578	0.147	0.0000	0.0000	0
23/06/2009	£ / R	2010/03/15	15.90	Call	Currency Future	517.0000	529.0000	2.321	0	0	0
23/06/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,589.0000	1,585.0000	(0.252)	0	0	0
23/06/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,380.0000	2,372.0000	(0.336)	0	0	0
23/06/2009	£ / R	2010/03/15	13.90	Call	Currency Future	1,057.0000	1,078.0000	1.987	0	0	0
23/06/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,236.0000	3,225.0000	(0.340)	0	0	0
23/06/2009	£ / R	2010/03/15	14.90	Call	Currency Future	727.0000	743.0000	2.201	0	0	0
23/06/2009	£ / R	2010/03/15	16.90	Call	Currency Future	373.0000	383.0000	2.681	0	0	0
23/06/2009	£ / R	2010/03/15	12.90	Put	Currency Future	423.0000	426.0000	0.709	0	0	0
23/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	698.0000	699.0000	0.143	0	0	0
23/06/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,561.0000	1,584.0000	1.473	0	0	0
23/06/2009	£ / R	2010/03/15	11.90	Put	Currency Future	165.0000	167.0000	1.212	0	0	0
23/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	1,037.0000	1,057.0000	1.929	0	0	0
23/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	950.0000	949.0000	(0.105)	0	0	0
23/06/2009	£ / R	2010/03/15	14.05	Put	Currency Future	0.0000	1,010.0000	100.000	0	0	0
23/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,236.0000	1,257.0000	1.699	0	0	0
23/06/2009	£ / R	2010/03/15	13.90	Put	Currency Future	920.0000	920.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,165.0000	1,186.0000	1.803	0	0	0
23/06/2009	£ / R	2010/03/15	13.65	Put	Currency Future	778.0000	779.0000	0.129	0	0	0
23/06/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,302.0000	2,325.0000	0.999	0	0	0
23/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	1,078.0000	1,098.0000	1.855	0	0	0
23/06/2009	£ / R	2010/03/15	10.90	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
23/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	891.0000	891.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,204.0000	3,225.0000	0.655	0	0	0
23/06/2009	£ / R	2010/03/15	9.90	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
23/06/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,183.0000	4,204.0000	0.502	0	0	0
23/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,121.0000	1,142.0000	1.873	0	0	0
23/06/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,134.0000	4,121.0000	(0.314)	0	0	0
23/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	834.0000	834.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	17.90	Call	Currency Future	271.0000	279.0000	2.952	0	0	0
23/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,212.0000	1,233.0000	1.733	0	0	0
23/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	862.0000	862.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	724.0000	725.0000	0.138	0	0	0
23/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,188.0000	1,210.0000	1.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,099.0000	1,120.0000	1.911	0	0	0
23/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	751.0000	752.0000	0.133	0	0	0
23/06/2009	£ / R	2010/03/15	14.05	Call	Currency Future	0.0000	1,017.0000	100.000	0	0	0
23/06/2009	£ / R	2010/03/15	15.65	Call	Currency Future	561.0000	574.0000	2.317	0	0	0
23/06/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,409.0000	1,405.0000	(0.284)	0	0	0
23/06/2009	£ / R	2010/03/15	14.65	Call	Currency Future	796.0000	813.0000	2.136	0	0	0
23/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	158.0000	160.0000	1.266	0	0	0
23/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	543.0000	556.0000	2.394	0	0	0
23/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,143.0000	1,164.0000	1.837	0	0	0
23/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,345.0000	2,368.0000	0.981	0	0	0
23/06/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,174.0000	2,166.0000	(0.368)	0	0	0
23/06/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,016.0000	3,006.0000	(0.332)	0	0	0
23/06/2009	£ / R	2010/03/15	16.65	Call	Currency Future	403.0000	414.0000	2.730	0	0	0
23/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,104.0000	3,093.0000	(0.354)	0	0	0
23/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,906.0000	3,893.0000	(0.333)	0	0	0
23/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	391.0000	401.0000	2.558	0	0	0
23/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,297.0000	2,289.0000	(0.348)	0	0	0
23/06/2009	£ / R	2010/03/15	17.65	Call	Currency Future	293.0000	301.0000	2.730	0	0	0
23/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	284.0000	292.0000	2.817	0	0	0
23/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	385.0000	395.0000	2.597	0	0	0
23/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,256.0000	2,248.0000	(0.355)	0	0	0
23/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	534.0000	547.0000	2.434	0	0	0
23/06/2009	£ / R	2010/03/15	12.65	Put	Currency Future	343.0000	346.0000	0.875	0	0	0
23/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	280.0000	287.0000	2.500	0	0	0
23/06/2009	£ / R	2010/03/15	11.65	Put	Currency Future	133.0000	135.0000	1.504	0	0	0
23/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,043.0000	4,030.0000	(0.322)	0	0	0
23/06/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,520.0000	2,543.0000	0.913	0	0	0
23/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,147.0000	3,137.0000	(0.318)	0	0	0
23/06/2009	£ / R	2010/03/15	10.65	Put	Currency Future	61.0000	61.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,516.0000	1,512.0000	(0.264)	0	0	0
23/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	3,997.0000	3,984.0000	(0.325)	0	0	0
23/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	40.0000	40.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,448.0000	3,469.0000	0.609	0	0	0
23/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	390.0000	392.0000	0.513	0	0	0
23/06/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,420.0000	4,441.0000	0.475	0	0	0
23/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	782.0000	798.0000	2.046	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,444.0000	1,441.0000	(0.208)	0	0	0
23/06/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	33.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	806.0000	806.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	358.0000	361.0000	0.838	0	0	0
23/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	767.0000	784.0000	2.216	0	0	0
23/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	552.0000	565.0000	2.355	0	0	0
23/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,480.0000	1,476.0000	(0.270)	0	0	0
23/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	66.0000	66.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	397.0000	407.0000	2.519	0	0	0
23/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,661.0000	1,684.0000	1.385	0	0	0
23/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	43.0000	43.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,060.0000	3,049.0000	(0.359)	0	0	0
23/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,339.0000	1,336.0000	(0.224)	0	0	0
23/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,230.0000	4,251.0000	0.496	0	0	0
23/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,215.0000	2,207.0000	(0.361)	0	0	0
23/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	580.0000	594.0000	2.414	0	0	0
23/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,594.0000	1,617.0000	1.443	0	0	0
23/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	288.0000	296.0000	2.778	0	0	0
23/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,695.0000	1,719.0000	1.416	0	0	0
23/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,476.0000	2,499.0000	0.929	0	0	0
23/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,093.0000	2,086.0000	(0.334)	0	0	0
23/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	416.0000	427.0000	2.644	0	0	0
23/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,929.0000	2,919.0000	(0.341)	0	0	0
23/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	139.0000	141.0000	1.439	0	0	0
23/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	826.0000	844.0000	2.179	0	0	0
23/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,372.0000	4,393.0000	0.480	0	0	0
23/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	302.0000	310.0000	2.649	0	0	0
23/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,399.0000	3,420.0000	0.618	0	0	0
23/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	314.0000	317.0000	0.955	0	0	0
23/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	62.0000	62.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	122.0000	124.0000	1.639	0	0	0
23/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
23/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,516.0000	4,537.0000	0.465	0	0	0
23/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	754.0000	770.0000	2.122	0	0	0
23/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,951.0000	3,939.0000	(0.304)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,546.0000	3,567.0000	0.592	0	0	0
23/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	59.0000	59.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	65.0000	65.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,253.0000	3,274.0000	0.646	0	0	0
23/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,609.0000	2,631.0000	0.843	0	0	0
23/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,302.0000	3,323.0000	0.636	0	0	0
23/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	406.0000	409.0000	0.739	0	0	0
23/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,801.0000	1,824.0000	1.277	0	0	0
23/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,389.0000	2,411.0000	0.921	0	0	0
23/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	374.0000	376.0000	0.535	0	0	0
23/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,627.0000	1,650.0000	1.414	0	0	0
23/06/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,730.0000	1,753.0000	1.329	0	0	0
23/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	151.0000	154.0000	1.987	0	0	0
23/06/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,088.0000	4,075.0000	(0.318)	0	0	0
23/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,325.0000	4,346.0000	0.486	0	0	0
23/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,277.0000	4,298.0000	0.491	0	0	0
23/06/2009	£ / R	2010/03/15	17.85	Call	Currency Future	275.0000	283.0000	2.909	0	0	0
23/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	38.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,191.0000	3,181.0000	(0.313)	0	0	0
23/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,815.0000	3,803.0000	(0.315)	0	0	0
23/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	379.0000	389.0000	2.639	0	0	0
23/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	740.0000	756.0000	2.162	0	0	0
23/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	526.0000	538.0000	2.281	0	0	0
23/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,338.0000	2,330.0000	(0.342)	0	0	0
23/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,553.0000	1,548.0000	(0.322)	0	0	0
23/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,627.0000	1,622.0000	(0.307)	0	0	0
23/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	508.0000	520.0000	2.362	0	0	0
23/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,421.0000	2,413.0000	(0.330)	0	0	0
23/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	367.0000	376.0000	2.452	0	0	0
23/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	265.0000	273.0000	3.019	0	0	0
23/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	714.0000	730.0000	2.241	0	0	0
23/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,178.0000	4,165.0000	(0.311)	0	0	0
23/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	444.0000	446.0000	0.450	0	0	0
23/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,279.0000	3,268.0000	(0.335)	0	0	0
23/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	174.0000	176.0000	1.149	0	0	0
23/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,531.0000	1,554.0000	1.502	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,133.0000	4,155.0000	0.532	0	0	0
23/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,261.0000	2,284.0000	1.017	0	0	0
23/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
23/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	71.0000	71.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,158.0000	3,179.0000	0.665	0	0	0
23/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,351.0000	3,371.0000	0.597	0	0	0
23/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,432.0000	2,455.0000	0.946	0	0	0
23/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	145.0000	147.0000	1.379	0	0	0
23/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
23/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,374.0000	1,371.0000	(0.218)	0	0	0
23/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	328.0000	331.0000	0.915	0	0	0
23/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	811.0000	828.0000	2.096	0	0	0
23/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,497.0000	3,518.0000	0.601	0	0	0
23/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,766.0000	1,789.0000	1.302	0	0	0
23/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	60.0000	60.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,565.0000	2,587.0000	0.858	0	0	0
23/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	128.0000	129.0000	0.781	0	0	0
23/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	570.0000	584.0000	2.456	0	0	0
23/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,468.0000	4,489.0000	0.470	0	0	0
23/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	31.0000	31.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,133.0000	2,126.0000	(0.328)	0	0	0
23/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,973.0000	2,962.0000	(0.370)	0	0	0
23/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	410.0000	420.0000	2.439	0	0	0
23/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	298.0000	306.0000	2.685	0	0	0
23/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,860.0000	3,848.0000	(0.311)	0	0	0
23/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	842.0000	859.0000	2.019	0	0	0
23/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	300.0000	303.0000	1.000	0	0	0
23/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,837.0000	1,861.0000	1.306	0	0	0
23/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	117.0000	118.0000	0.855	0	0	0
23/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,305.0000	1,302.0000	(0.230)	0	0	0
23/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,053.0000	2,046.0000	(0.341)	0	0	0
23/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	590.0000	604.0000	2.373	0	0	0
23/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	423.0000	434.0000	2.600	0	0	0
23/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	307.0000	315.0000	2.606	0	0	0
23/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,654.0000	2,676.0000	0.829	0	0	0
23/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,595.0000	3,616.0000	0.584	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
23/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	27.0000	27.0000	-	0	0	0
23/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,564.0000	4,585.0000	0.460	0	0	0
23/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,770.0000	3,758.0000	(0.318)	0	0	0
23/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,886.0000	2,876.0000	(0.347)	0	0	0
23/06/2009	£ / R	2010/06/14			Currency Future	14.2414	14.2648	0.164	0.0000	0.0000	0
23/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,352.0000	1,407.0000	4.068	0	0	0
23/06/2009	£ / R	2010/06/14	13.25	Put	Currency Future	585.0000	616.0000	5.299	0	0	0
23/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,879.0000	2,918.0000	1.355	0	0	0
23/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	151.0000	168.0000	11.258	0	0	0
23/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,550.0000	1,605.0000	3.548	0	0	0
23/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,576.0000	1,631.0000	3.490	0	0	0
23/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,037.0000	1,089.0000	5.014	0	0	0
23/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	518.0000	549.0000	5.985	0	0	0
23/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	353.0000	380.0000	7.649	0	0	0
23/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	811.0000	843.0000	3.946	0	0	0
23/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	137.0000	153.0000	11.679	0	0	0
23/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,129.0000	5,129.0000	-	0	0	0
23/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	608.0000	640.0000	5.263	0	0	0
23/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	330.0000	355.0000	7.576	0	0	0
23/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,510.0000	6,503.0000	(0.108)	0	0	0
23/06/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,920.0000	2,933.0000	0.445	0	0	0
23/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	417.0000	445.0000	6.715	0	0	0
23/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,264.0000	1,319.0000	4.351	0	0	0
23/06/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,296.0000	1,324.0000	2.160	0	0	0
23/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	271.0000	294.0000	8.487	0	0	0
23/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,412.0000	4,415.0000	0.068	0	0	0
23/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	2,071.0000	2,120.0000	2.366	0	0	0
23/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,785.0000	3,793.0000	0.211	0	0	0
23/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,165.0000	1,196.0000	2.661	0	0	0
23/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	426.0000	457.0000	7.277	0	0	0
23/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	807.0000	853.0000	5.700	0	0	0
23/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,202.0000	1,257.0000	4.576	0	0	0
23/06/2009	£ / R	2010/06/14	14.25	Put	Currency Future	0.0000	1,164.0000	100.000	0	0	0
23/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	761.0000	805.0000	5.782	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,660.0000	1,714.0000	3.253	0	0	0
23/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	462.0000	494.0000	6.926	0	0	0
23/06/2009	£ / R	2010/06/14	16.50	Call	Currency Future	577.0000	613.0000	6.239	0	0	0
23/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	151.0000	168.0000	11.258	0	0	0
23/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,521.0000	3,529.0000	0.227	0	0	0
23/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	438.0000	469.0000	7.078	0	0	12,179
23/06/2009	£ / R	2010/06/14	13.35	Put	Currency Future	632.0000	664.0000	5.063	0	0	0
23/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,500.0000	2,516.0000	0.640	0	0	0
23/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,666.0000	2,681.0000	0.563	0	0	0
23/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	811.0000	843.0000	3.946	0	0	0
23/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,197.0000	1,227.0000	2.506	0	0	0
23/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
23/06/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,376.0000	2,420.0000	1.852	0	0	0
23/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	344.0000	371.0000	7.849	0	0	0
23/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	608.0000	646.0000	6.250	0	0	0
23/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,696.0000	3,704.0000	0.216	0	0	0
23/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,089.0000	1,142.0000	4.867	0	0	0
23/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,019.0000	2,040.0000	1.040	0	0	0
23/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,199.0000	4,226.0000	0.643	0	0	0
23/06/2009	£ / R	2010/06/14	12.10	Put	Currency Future	234.0000	255.0000	8.974	0	0	0
23/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,174.0000	3,185.0000	0.347	0	0	0
23/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,866.0000	1,889.0000	1.233	0	0	0
23/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,163.0000	1,217.0000	4.643	0	0	0
23/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	432.0000	463.0000	7.176	0	0	0
23/06/2009	£ / R	2010/06/14	14.25	Call	Currency Future	0.0000	1,179.0000	100.000	0	0	0
23/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,524.0000	1,578.0000	3.543	0	0	0
23/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	641.0000	681.0000	6.240	0	0	0
23/06/2009	£ / R	2010/06/14	15.60	Call	Currency Future	739.0000	782.0000	5.819	0	0	0
23/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	516.0000	550.0000	6.589	0	0	0
23/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,107.0000	1,160.0000	4.788	0	0	0
23/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	119.0000	134.0000	12.605	0	0	0
23/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	69.0000	76.0000	10.145	0	0	0
23/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,648.0000	5,673.0000	0.443	0	0	0
23/06/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,097.0000	2,117.0000	0.954	0	0	0
23/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	6,095.0000	6,118.0000	0.377	0	0	0
23/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,942.0000	1,964.0000	1.133	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,859.0000	1,910.0000	2.743	0	0	0
23/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,072.0000	1,102.0000	2.799	0	0	0
23/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,047.0000	3,058.0000	0.361	0	0	0
23/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,041.0000	1,072.0000	2.978	0	0	0
23/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,307.0000	1,362.0000	4.208	0	0	0
23/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,835.0000	2,848.0000	0.459	0	0	0
23/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
23/06/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,685.0000	4,688.0000	0.064	0	0	0
23/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	728.0000	771.0000	5.907	0	0	0
23/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,503.0000	4,506.0000	0.067	0	0	0
23/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	957.0000	1,008.0000	5.329	0	0	0
23/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,352.0000	1,407.0000	4.068	0	0	0
23/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,792.0000	2,832.0000	1.433	0	0	0
23/06/2009	£ / R	2010/06/14	11.10	Put	Currency Future	92.0000	105.0000	14.130	0	0	0
23/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,137.0000	2,156.0000	0.889	0	0	0
23/06/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,858.0000	5,853.0000	(0.085)	0	0	0
23/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,221.0000	2,267.0000	2.071	0	0	0
23/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,918.0000	3,924.0000	0.153	0	0	0
23/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,498.0000	1,553.0000	3.672	0	0	12,179
23/06/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,182.0000	1,237.0000	4.653	0	0	0
23/06/2009	£ / R	2010/06/14	18.60	Call	Currency Future	327.0000	352.0000	7.645	0	0	0
23/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	481.0000	514.0000	6.861	0	0	0
23/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	199.0000	218.0000	9.548	0	0	0
23/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	795.0000	841.0000	5.786	0	0	0
23/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	409.0000	439.0000	7.335	0	0	0
23/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,011.0000	1,042.0000	3.066	0	0	0
23/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	468.0000	501.0000	7.051	0	0	0
23/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,811.0000	3,841.0000	0.787	0	0	0
23/06/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,233.0000	3,270.0000	1.144	0	0	0
23/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	372.0000	399.0000	7.258	0	0	0
23/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	181.0000	199.0000	9.945	0	0	0
23/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	600.0000	637.0000	6.167	0	0	0
23/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	3,010.0000	3,048.0000	1.262	0	0	0
23/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	656.0000	688.0000	4.878	0	0	0
23/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,664.0000	2,706.0000	1.577	0	0	0
23/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,447.0000	1,502.0000	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
23/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,769.0000	4,794.0000	0.524	0	0	0
23/06/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,089.0000	6,084.0000	(0.082)	0	0	0
23/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,708.0000	2,722.0000	0.517	0	0	0
23/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	538.0000	573.0000	6.506	0	0	0
23/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	923.0000	954.0000	3.359	0	0	0
23/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	173.0000	191.0000	10.405	0	0	0
23/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	706.0000	738.0000	4.533	0	0	0
23/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	866.0000	898.0000	3.695	0	0	0
23/06/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,963.0000	2,013.0000	2.547	0	0	0
23/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	784.0000	829.0000	5.740	0	0	0
23/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	456.0000	488.0000	7.018	0	0	0
23/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	894.0000	926.0000	3.579	0	0	0
23/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,216.0000	2,235.0000	0.857	0	0	0
23/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	78.0000	87.0000	11.538	0	0	0
23/06/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,188.0000	3,225.0000	1.161	0	0	0
23/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	304.0000	328.0000	7.895	0	0	0
23/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	433.0000	462.0000	6.697	0	0	0
23/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,286.0000	1,340.0000	4.199	0	0	0
23/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,741.0000	3,748.0000	0.187	0	0	0
23/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
23/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
23/06/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
23/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,145.0000	2,193.0000	2.238	0	0	0
23/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	292.0000	315.0000	7.877	0	0	0
23/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,466.0000	1,493.0000	1.842	0	0	0
23/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,264.0000	1,319.0000	4.351	0	0	0
23/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,569.0000	3,602.0000	0.925	0	0	0
23/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,625.0000	4,651.0000	0.562	0	0	0
23/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,824.0000	1,876.0000	2.851	0	0	0
23/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	707.0000	750.0000	6.082	0	0	0
23/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	820.0000	866.0000	5.610	0	0	0
23/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
23/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	279.0000	302.0000	8.244	0	0	0
23/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	65.0000	70.0000	7.692	0	0	0
23/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	402.0000	429.0000	6.716	0	0	0
23/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	97.0000	110.0000	13.402	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,183.0000	2,230.0000	2.153	0	0	0
23/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,893.0000	1,944.0000	2.694	0	0	0
23/06/2009	£ / R	2010/06/14	16.60	Call	Currency Future	562.0000	597.0000	6.228	0	0	0
23/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,343.0000	6,367.0000	0.378	0	0	0
23/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,564.0000	3,573.0000	0.253	0	0	0
23/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
23/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	981.0000	1,012.0000	3.160	0	0	0
23/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,477.0000	3,486.0000	0.259	0	0	0
23/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,904.0000	1,926.0000	1.155	0	0	0
23/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,908.0000	3,937.0000	0.742	0	0	0
23/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,223.0000	1,277.0000	4.415	0	0	0
23/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	616.0000	654.0000	6.169	0	0	0
23/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,865.0000	4,891.0000	0.534	0	0	0
23/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,457.0000	4,461.0000	0.090	0	0	0
23/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	72.0000	9.091	0	0	0
23/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,828.0000	1,851.0000	1.258	0	0	0
23/06/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,457.0000	2,500.0000	1.750	0	0	0
23/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,390.0000	3,399.0000	0.265	0	0	0
23/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	84.0000	94.0000	11.905	0	0	0
23/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	349.0000	375.0000	7.450	0	0	0
23/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	923.0000	954.0000	3.359	0	0	0
23/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,966.0000	3,005.0000	1.315	0	0	0
23/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,366.0000	4,370.0000	0.092	0	0	0
23/06/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,292.0000	4,319.0000	0.629	0	0	0
23/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,425.0000	3,459.0000	0.993	0	0	0
23/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,529.0000	4,555.0000	0.574	0	0	0
23/06/2009	£ / R	2010/06/14	12.00	Put	Currency Future	215.0000	236.0000	9.767	0	0	0
23/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
23/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,625.0000	2,639.0000	0.533	0	0	0
23/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,472.0000	1,527.0000	3.736	0	0	0
23/06/2009	£ / R	2010/06/14	11.00	Put	Currency Future	88.0000	100.0000	13.636	0	0	0
23/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	358.0000	385.0000	7.542	0	0	0
23/06/2009	£ / R	2010/06/14	10.00	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
23/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,363.0000	1,391.0000	2.054	0	0	0
23/06/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,724.0000	1,778.0000	3.132	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,729.0000	4,731.0000	0.042	0	0	0
23/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,330.0000	1,385.0000	4.135	0	0	0
23/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,418.0000	2,435.0000	0.703	0	0	0
23/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	681.0000	713.0000	4.699	0	0	0
23/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	165.0000	183.0000	10.909	0	0	0
23/06/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,329.0000	3,364.0000	1.051	0	0	0
23/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	838.0000	870.0000	3.819	0	0	0
23/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,004.0000	1,056.0000	5.179	0	0	0
23/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,707.0000	2,748.0000	1.515	0	0	0
23/06/2009	£ / R	2010/06/14	13.00	Put	Currency Future	483.0000	513.0000	6.211	0	0	0
23/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,956.0000	3,985.0000	0.733	0	0	0
23/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	502.0000	535.0000	6.574	0	0	0
23/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
23/06/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,594.0000	4,597.0000	0.065	0	0	0
23/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,071.0000	1,124.0000	4.949	0	0	0
23/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	659.0000	700.0000	6.222	0	0	0
23/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,577.0000	4,603.0000	0.568	0	0	0
23/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	125.0000	140.0000	12.000	0	0	0
23/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,260.0000	3,270.0000	0.307	0	0	0
23/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
23/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	592.0000	629.0000	6.250	0	0	0
23/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,243.0000	1,298.0000	4.425	0	0	0
23/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,141.0000	4,146.0000	0.121	0	0	0
23/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
23/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,618.0000	3,650.0000	0.884	0	0	0
23/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,230.0000	1,259.0000	2.358	0	0	0
23/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	952.0000	983.0000	3.256	0	0	0
23/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,928.0000	1,978.0000	2.593	0	0	0
23/06/2009	£ / R	2010/06/14	18.50	Call	Currency Future	335.0000	361.0000	7.761	0	0	0
23/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	382.0000	411.0000	7.592	0	0	0
23/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	832.0000	879.0000	5.649	0	0	0
23/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,473.0000	3,507.0000	0.979	0	0	0
23/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	321.0000	346.0000	7.788	0	0	0
23/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	362.0000	390.0000	7.735	0	0	0
23/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,321.0000	4,325.0000	0.093	0	0	0
23/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,434.0000	4,461.0000	0.609	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	387.0000	414.0000	6.977	0	0	0
23/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,433.0000	3,443.0000	0.291	0	0	0
23/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,583.0000	2,598.0000	0.581	0	0	0
23/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	475.0000	507.0000	6.737	0	0	0
23/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,791.0000	1,814.0000	1.284	0	0	0
23/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	624.0000	663.0000	6.250	0	0	0
23/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	82.0000	92.0000	12.195	0	0	0
23/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,618.0000	3,650.0000	0.884	0	0	0
23/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	76.0000	85.0000	11.842	0	0	0
23/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,707.0000	2,748.0000	1.515	0	0	0
23/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,914.0000	4,939.0000	0.509	0	0	0
23/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	189.0000	208.0000	10.053	0	0	0
23/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	165.0000	183.0000	10.909	0	0	0
23/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,581.0000	2,623.0000	1.627	0	0	0
23/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	76.0000	85.0000	11.842	0	0	0
23/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,337.0000	2,381.0000	1.883	0	0	0
23/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,644.0000	1,669.0000	1.521	0	0	0
23/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	387.0000	414.0000	6.977	0	0	0
23/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	832.0000	879.0000	5.649	0	0	0
23/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,750.0000	2,764.0000	0.509	0	0	0
23/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,608.0000	3,617.0000	0.249	0	0	0
23/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	885.0000	933.0000	5.424	0	0	0
23/06/2009	£ / R	2010/06/14	17.40	Call	Currency Future	450.0000	482.0000	7.111	0	0	0
23/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,791.0000	1,814.0000	1.284	0	0	0
23/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,928.0000	1,978.0000	2.593	0	0	0
23/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	331.0000	357.0000	7.855	0	0	0
23/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,640.0000	4,642.0000	0.043	0	0	0
23/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,878.0000	2,890.0000	0.417	0	0	0
23/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	245.0000	267.0000	8.980	0	0	0
23/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,150.0000	4,178.0000	0.675	0	0	0
23/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,631.0000	1,686.0000	3.372	0	0	0
23/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	554.0000	589.0000	6.318	0	0	0
23/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	540.0000	571.0000	5.741	0	0	0
23/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	2,962.0000	2,974.0000	0.405	0	0	0
23/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	421.0000	451.0000	7.126	0	0	0
23/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,829.0000	3,836.0000	0.183	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,652.0000	3,660.0000	0.219	0	0	0
23/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	340.0000	366.0000	7.647	0	0	0
23/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,548.0000	4,551.0000	0.066	0	0	0
23/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	569.0000	605.0000	6.327	0	0	0
23/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,416.0000	2,460.0000	1.821	0	0	0
23/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	225.0000	245.0000	8.889	0	0	0
23/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,692.0000	1,745.0000	3.132	0	0	0
23/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	500.0000	531.0000	6.200	0	0	0
23/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	750.0000	793.0000	5.733	0	0	0
23/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	90.0000	102.0000	13.333	0	0	0
23/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,281.0000	3,317.0000	1.097	0	0	0
23/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,246.0000	4,273.0000	0.636	0	0	0
23/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	444.0000	475.0000	6.982	0	0	0
23/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
23/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,793.0000	2,806.0000	0.465	0	0	0
23/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,981.0000	2,002.0000	1.060	0	0	0
23/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,058.0000	2,079.0000	1.020	0	0	0
23/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	584.0000	621.0000	6.336	0	0	0
23/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,539.0000	2,582.0000	1.694	0	0	0
23/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
23/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,387.0000	4,413.0000	0.593	0	0	0
23/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	198.0000	217.0000	9.596	0	0	0
23/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	449.0000	478.0000	6.459	0	0	0
23/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,791.0000	1,843.0000	2.903	0	0	0
23/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
23/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,377.0000	3,412.0000	1.036	0	0	0
23/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,339.0000	4,366.0000	0.622	0	0	0
23/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	86.0000	97.0000	12.791	0	0	0
23/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	206.0000	226.0000	9.709	0	0	0
23/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	772.0000	817.0000	5.829	0	0	0
23/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,498.0000	2,541.0000	1.721	0	0	0
23/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	466.0000	495.0000	6.223	0	0	0
23/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,757.0000	1,810.0000	3.017	0	0	0
23/06/2009	€ / R	2009/09/14			Currency Future	11.5288	11.7090	1.563	11.7400	11.6300	19,725
23/06/2009	€ / R	2009/09/14	9.10	Call	Currency Future	2,429.0000	2,609.0000	7.410	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,421.0000	6,241.0000	(2.803)	0	0	0
23/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,360.0000	1,201.0000	(11.691)	0	0	0
23/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	377.0000	289.0000	(23.342)	0	0	0
23/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	670.0000	550.0000	(17.910)	0	0	0
23/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
23/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	111.0000	136.0000	22.523	0	0	0
23/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,434.0000	2,257.0000	(7.272)	0	0	0
23/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	60.0000	75.0000	25.000	0	0	0
23/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
23/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,000.0000	1,826.0000	(8.700)	0	0	0
23/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	299.0000	359.0000	20.067	0	0	0
23/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,905.0000	1,733.0000	(9.029)	0	0	0
23/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,921.0000	4,741.0000	(3.658)	0	0	0
23/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	456.0000	548.0000	20.175	0	0	0
23/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,239.0000	2,064.0000	(7.816)	0	0	0
23/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	13.50	Call	Currency Future	28.0000	35.0000	25.000	0	0	0
23/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	477.0000	574.0000	20.335	0	0	0
23/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,811.0000	1,641.0000	(9.387)	0	0	0
23/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,423.0000	3,243.0000	(5.259)	0	0	0
23/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	89.0000	110.0000	23.596	0	0	0
23/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	349.0000	265.0000	(24.069)	0	0	0
23/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	40.0000	50.0000	25.000	0	0	0
23/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,232.0000	1,077.0000	(12.581)	0	0	0
23/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	397.0000	477.0000	20.151	0	0	0
23/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,385.0000	2,208.0000	(7.421)	0	0	0
23/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	477.0000	574.0000	20.335	0	0	0
23/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
23/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	51.0000	64.0000	25.490	0	0	0
23/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	40.0000	50.0000	25.000	0	0	0
23/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	96.0000	118.0000	22.917	0	0	0
23/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
23/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,572.0000	3,392.0000	(5.039)	0	0	0
23/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,718.0000	1,550.0000	(9.779)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,143.0000	1,968.0000	(8.166)	0	0	0
23/06/2009	€ / R	2009/09/14	10.60	Call	Currency Future	1,008.0000	1,164.0000	15.476	0	0	0
23/06/2009	€ / R	2009/09/14	11.35	Call	Currency Future	500.0000	602.0000	20.400	0	0	0
23/06/2009	€ / R	2009/09/14	11.60	Put	Currency Future	468.0000	368.0000	(21.368)	0	0	0
23/06/2009	€ / R	2009/09/14	13.40	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
23/06/2009	€ / R	2009/09/14	7.60	Call	Currency Future	3,929.0000	4,109.0000	4.581	0	0	0
23/06/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,317.0000	1,159.0000	(11.997)	0	0	0
23/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	51.0000	64.0000	25.490	0	0	0
23/06/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,811.0000	1,641.0000	(9.387)	0	0	0
23/06/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,581.0000	1,416.0000	(10.436)	0	0	0
23/06/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,429.0000	5,609.0000	3.316	0	0	0
23/06/2009	€ / R	2009/09/14	5.95	Call	Currency Future	5,579.0000	5,759.0000	3.226	0	0	0
23/06/2009	€ / R	2009/09/14	11.35	Put	Currency Future	321.0000	243.0000	(24.299)	0	0	0
23/06/2009	€ / R	2009/09/14	11.40	Put	Currency Future	349.0000	265.0000	(24.069)	0	0	0
23/06/2009	€ / R	2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R	2009/09/14	7.45	Call	Currency Future	4,079.0000	4,259.0000	4.413	0	0	0
23/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,672.0000	1,505.0000	(9.988)	0	0	0
23/06/2009	€ / R	2009/09/14	16.60	Put	Currency Future	5,071.0000	4,891.0000	(3.550)	0	0	0
23/06/2009	€ / R	2009/09/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	€ / R	2009/09/14	12.60	Call	Currency Future	119.0000	146.0000	22.689	0	0	0
23/06/2009	€ / R	2009/09/14	10.60	Put	Currency Future	80.0000	55.0000	(31.250)	0	0	0
23/06/2009	€ / R	2009/09/14	10.45	Put	Currency Future	57.0000	38.0000	(33.333)	0	0	0
23/06/2009	€ / R	2009/09/14	11.60	Put	Currency Future	468.0000	368.0000	(21.368)	0	0	0
23/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,672.0000	1,505.0000	(9.988)	0	0	0
23/06/2009	€ / R	2009/09/14	11.85	Call	Currency Future	317.0000	380.0000	19.874	0	0	0
23/06/2009	€ / R	2009/09/14	18.10	Put	Currency Future	6,571.0000	6,391.0000	(2.739)	0	0	0
23/06/2009	€ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R	2009/09/14	13.20	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
23/06/2009	€ / R	2009/09/14	11.15	Put	Currency Future	227.0000	169.0000	(25.551)	0	0	0
23/06/2009	€ / R	2009/09/14	12.50	Call	Currency Future	137.0000	168.0000	22.628	0	0	0
23/06/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R	2009/09/14	10.45	Call	Currency Future	1,136.0000	1,297.0000	14.173	0	0	0
23/06/2009	€ / R	2009/09/14	11.15	Call	Currency Future	606.0000	728.0000	20.132	0	0	0
23/06/2009	€ / R	2009/09/14	9.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/06/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,579.0000	2,759.0000	6.979	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	397.0000	477.0000	20.151	0	0	0
23/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,108.0000	959.0000	(13.448)	0	0	0
23/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	65.0000	81.0000	24.615	0	0	0
23/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	317.0000	380.0000	19.874	0	0	0
23/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,536.0000	1,372.0000	(10.677)	0	0	0
23/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	638.0000	521.0000	(18.339)	0	0	0
23/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,029.0000	884.0000	(14.091)	0	0	0
23/06/2009	€ / R 2009/09/14	14.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
23/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	638.0000	521.0000	(18.339)	0	0	0
23/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	147.0000	180.0000	22.449	0	0	0
23/06/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,679.0000	2,501.0000	(6.644)	0	0	0
23/06/2009	€ / R 2009/09/14	12.05	Put	Currency Future	770.0000	642.0000	(16.623)	0	0	0
23/06/2009	€ / R 2009/09/14	11.05	Call	Currency Future	668.0000	799.0000	19.611	0	0	0
23/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
23/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	362.0000	436.0000	20.442	0	0	0
23/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	234.0000	283.0000	20.940	0	0	0
23/06/2009	€ / R 2009/09/14	11.05	Put	Currency Future	189.0000	140.0000	(25.926)	0	0	0
23/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,627.0000	1,460.0000	(10.264)	0	0	0
23/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	805.0000	674.0000	(16.273)	0	0	0
23/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	606.0000	728.0000	20.132	0	0	0
23/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	670.0000	550.0000	(17.910)	0	0	0
23/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
23/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	249.0000	301.0000	20.884	0	0	0
23/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	500.0000	397.0000	(20.600)	0	0	0
23/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,288.0000	2,112.0000	(7.692)	0	0	0
23/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	533.0000	427.0000	(19.887)	0	0	0
23/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	22.0000	27.0000	22.727	0	0	0
23/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	379.0000	456.0000	20.317	0	0	0
23/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
23/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	331.0000	398.0000	20.242	0	0	0
23/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	702.0000	580.0000	(17.379)	0	0	0
23/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	227.0000	169.0000	(25.551)	0	0	0
23/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,323.0000	3,144.0000	(5.387)	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
23/06/2009	€ / R	2009/09/14	11.80	Put	Currency Future	602.0000	489.0000	(18.771)	0	0	0
23/06/2009	€ / R	2009/09/14	11.90	Call	Currency Future	299.0000	359.0000	20.067	0	0	0
23/06/2009	€ / R	2009/09/14	13.10	Call	Currency Future	56.0000	69.0000	23.214	0	0	0
23/06/2009	€ / R	2009/09/14	12.00	Call	Currency Future	265.0000	320.0000	20.755	0	0	0
23/06/2009	€ / R	2009/09/14	14.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
23/06/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,143.0000	1,968.0000	(8.166)	0	0	0
23/06/2009	€ / R	2009/09/14	12.00	Put	Currency Future	736.0000	611.0000	(16.984)	0	0	0
23/06/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,581.0000	2,403.0000	(6.897)	0	0	0
23/06/2009	€ / R	2009/09/14	11.65	Put	Currency Future	500.0000	397.0000	(20.600)	0	0	0
23/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,047.0000	1,874.0000	(8.451)	0	0	0
23/06/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,483.0000	2,305.0000	(7.169)	0	0	0
23/06/2009	€ / R	2009/09/14	14.05	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
23/06/2009	€ / R	2009/09/14	11.95	Call	Currency Future	281.0000	339.0000	20.641	0	0	0
23/06/2009	€ / R	2009/09/14	11.75	Put	Currency Future	567.0000	457.0000	(19.400)	0	0	0
23/06/2009	€ / R	2009/09/14	11.65	Call	Currency Future	379.0000	456.0000	20.317	0	0	0
23/06/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,532.0000	2,354.0000	(7.030)	0	0	0
23/06/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,068.0000	921.0000	(13.764)	0	0	0
23/06/2009	€ / R	2009/09/14	11.35	Call	Currency Future	500.0000	602.0000	20.400	0	0	0
23/06/2009	€ / R	2009/09/14	14.15	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
23/06/2009	€ / R	2009/09/14	11.35	Put	Currency Future	321.0000	243.0000	(24.299)	0	0	0
23/06/2009	€ / R	2009/09/14	12.90	Call	Currency Future	76.0000	94.0000	23.684	0	0	0
23/06/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,190.0000	1,037.0000	(12.857)	0	0	0
23/06/2009	€ / R	2009/09/14	11.75	Call	Currency Future	346.0000	416.0000	20.231	0	0	0
23/06/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,447.0000	1,285.0000	(11.196)	0	0	0
23/06/2009	€ / R	2009/09/14	12.25	Put	Currency Future	914.0000	776.0000	(15.098)	0	0	0
23/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
23/06/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,728.0000	2,550.0000	(6.525)	0	0	0
23/06/2009	€ / R	2009/09/14	11.30	Put	Currency Future	296.0000	222.0000	(25.000)	0	0	0
23/06/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,627.0000	1,460.0000	(10.264)	0	0	0
23/06/2009	€ / R	2009/09/14	12.25	Call	Currency Future	193.0000	235.0000	21.762	0	0	0
23/06/2009	€ / R	2009/09/14	11.30	Call	Currency Future	524.0000	631.0000	20.420	0	0	0
23/06/2009	€ / R	2009/09/14	14.25	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
23/06/2009	€ / R	2009/09/14	12.40	Call	Currency Future	157.0000	193.0000	22.930	0	0	0
23/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
23/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,336.0000	2,160.0000	(7.534)	0	0	0
23/06/2009	€ / R	2009/09/14	12.30	Put	Currency Future	951.0000	811.0000	(14.721)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	82.0000	102.0000	24.390	0	0	0
23/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	56.0000	69.0000	23.214	0	0	0
23/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	60.0000	75.0000	25.000	0	0	0
23/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	70.0000	87.0000	24.286	0	0	0
23/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	180.0000	220.0000	22.222	0	0	0
23/06/2009	€ / R 2009/09/14	11.20	Put	Currency Future	249.0000	185.0000	(25.703)	0	0	0
23/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,581.0000	1,416.0000	(10.436)	0	0	0
23/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,403.0000	1,243.0000	(11.404)	0	0	0
23/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	577.0000	694.0000	20.277	0	0	0
23/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,492.0000	1,328.0000	(10.992)	0	0	0
23/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,630.0000	2,452.0000	(6.768)	0	0	0
23/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	636.0000	763.0000	19.969	0	0	0
23/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,629.0000	3,809.0000	4.960	0	0	0
23/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	550.0000	662.0000	20.364	0	0	0
23/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	10.95	Call	Currency Future	738.0000	874.0000	18.428	0	0	0
23/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	271.0000	203.0000	(25.092)	0	0	0
23/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	10.95	Put	Currency Future	159.0000	115.0000	(27.673)	0	0	0
23/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	208.0000	154.0000	(25.962)	0	0	0
23/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,129.0000	5,309.0000	3.509	0	0	0
23/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,131.0000	2,310.0000	8.400	0	0	0
23/06/2009	€ / R 2009/09/14	11.00	Call	Currency Future	702.0000	836.0000	19.088	0	0	0
23/06/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	89.0000	110.0000	23.596	0	0	0
23/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	774.0000	914.0000	18.088	0	0	0
23/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,447.0000	1,285.0000	(11.196)	0	0	0
23/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,371.0000	5,191.0000	(3.351)	0	0	0
23/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,360.0000	1,201.0000	(11.691)	0	0	0
23/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,274.0000	1,118.0000	(12.245)	0	0	0
23/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	76.0000	94.0000	23.684	0	0	0
23/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,872.0000	3,692.0000	(4.649)	0	0	0
23/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	103.0000	127.0000	23.301	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R	2009/09/14	10.90	Put	Currency Future	145.0000	105.0000	(27.586)	0	0	0
23/06/2009	€ / R	2009/09/14	11.45	Call	Currency Future	456.0000	548.0000	20.175	0	0	0
23/06/2009	€ / R	2009/09/14	11.55	Put	Currency Future	437.0000	340.0000	(22.197)	0	0	0
23/06/2009	€ / R	2009/09/14	12.15	Call	Currency Future	219.0000	266.0000	21.461	0	0	0
23/06/2009	€ / R	2009/09/14	11.55	Call	Currency Future	416.0000	499.0000	19.952	0	0	0
23/06/2009	€ / R	2009/09/14	11.45	Put	Currency Future	377.0000	289.0000	(23.342)	0	0	0
23/06/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,871.0000	6,691.0000	(2.620)	0	0	0
23/06/2009	€ / R	2009/09/14	11.50	Put	Currency Future	407.0000	314.0000	(22.850)	0	0	0
23/06/2009	€ / R	2009/09/14	11.50	Call	Currency Future	435.0000	523.0000	20.230	0	0	0
23/06/2009	€ / R	2009/09/14	11.00	Put	Currency Future	174.0000	127.0000	(27.011)	0	0	0
23/06/2009	€ / R	2009/09/14	12.15	Put	Currency Future	840.0000	707.0000	(15.833)	0	0	0
23/06/2009	€ / R	2009/09/14	13.60	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
23/06/2009	€ / R	2009/09/14	12.65	Call	Currency Future	111.0000	136.0000	22.523	0	0	0
23/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,095.0000	1,921.0000	(8.305)	0	0	0
23/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
23/06/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,232.0000	1,077.0000	(12.581)	0	0	0
23/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,047.0000	1,874.0000	(8.451)	0	0	0
23/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,385.0000	2,208.0000	(7.421)	0	0	0
23/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
23/06/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,952.0000	1,780.0000	(8.811)	0	0	0
23/06/2009	€ / R	2009/09/14	13.25	Call	Currency Future	44.0000	54.0000	22.727	0	0	0
23/06/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,765.0000	1,595.0000	(9.632)	0	0	0
23/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	37.0000	46.0000	24.324	0	0	0
23/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,858.0000	1,687.0000	(9.203)	0	0	0
23/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,858.0000	1,687.0000	(9.203)	0	0	0
23/06/2009	€ / R	2009/09/14	13.45	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
23/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,905.0000	1,733.0000	(9.029)	0	0	0
23/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,336.0000	2,160.0000	(7.534)	0	0	0
23/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
23/06/2009	€ / R	2009/09/14	13.40	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
23/06/2009	€ / R	2009/09/14	13.70	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
23/06/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,191.0000	2,016.0000	(7.987)	0	0	0
23/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	37.0000	46.0000	24.324	0	0	0
23/06/2009	€ / R	2009/09/14	12.20	Call	Currency Future	206.0000	250.0000	21.359	0	0	0
23/06/2009	€ / R	2009/09/14	12.10	Call	Currency Future	234.0000	283.0000	20.940	0	0	0
23/06/2009	€ / R	2009/09/14	12.10	Put	Currency Future	805.0000	674.0000	(16.273)	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
23/06/2009	€ / R	2009/09/14	12.85	Call	Currency Future	82.0000	102.0000	24.390	0	0	0
23/06/2009	€ / R	2009/09/14	12.20	Put	Currency Future	877.0000	741.0000	(15.507)	0	0	0
23/06/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,190.0000	1,037.0000	(12.857)	0	0	0
23/06/2009	€ / R	2009/09/14	12.60	Call	Currency Future	119.0000	146.0000	22.689	0	0	0
23/06/2009	€ / R	2009/09/14	12.35	Call	Currency Future	169.0000	206.0000	21.893	0	0	0
23/06/2009	€ / R	2009/09/14	12.35	Put	Currency Future	990.0000	847.0000	(14.444)	0	0	0
23/06/2009	€ / R	2009/09/14	12.55	Call	Currency Future	128.0000	157.0000	22.656	0	0	0
23/06/2009	€ / R	2009/09/14	12.15	Put	Currency Future	840.0000	707.0000	(15.833)	0	0	0
23/06/2009	€ / R	2009/09/14	12.35	Call	Currency Future	169.0000	206.0000	21.893	0	0	0
23/06/2009	€ / R	2009/09/14	12.35	Put	Currency Future	990.0000	847.0000	(14.444)	0	0	0
23/06/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,403.0000	1,243.0000	(11.404)	0	0	0
23/06/2009	€ / R	2009/09/14	12.15	Call	Currency Future	219.0000	266.0000	21.461	0	0	0
23/06/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,149.0000	998.0000	(13.142)	0	0	0
23/06/2009	€ / R	2009/09/14	13.60	Call	Currency Future	24.0000	30.0000	25.000	0	0	0
23/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,095.0000	1,921.0000	(8.305)	0	0	0
23/06/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,778.0000	2,599.0000	(6.443)	0	0	0
23/06/2009	€ / R	2009/09/14	14.30	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
23/06/2009	€ / R	2009/09/14	14.40	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/06/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,876.0000	2,698.0000	(6.189)	0	0	0
23/06/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,778.0000	2,599.0000	(6.443)	0	0	0
23/06/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,876.0000	2,698.0000	(6.189)	0	0	0
23/06/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,976.0000	2,796.0000	(6.048)	0	0	0
23/06/2009	€ / R	2009/09/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	€ / R	2009/09/14	13.80	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
23/06/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,288.0000	2,112.0000	(7.692)	0	0	0
23/06/2009	€ / R	2009/09/14	14.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/06/2009	€ / R	2009/09/14	14.10	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
23/06/2009	€ / R	2009/09/14	14.30	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
23/06/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,075.0000	2,895.0000	(5.854)	0	0	0
23/06/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,581.0000	2,403.0000	(6.897)	0	0	0
23/06/2009	€ / R	2009/09/14	14.40	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/06/2009	€ / R	2009/12/14			Currency Future	11.7045	11.8892	1.578	0.0000	0.0000	9,863
23/06/2009	€ / R	2009/12/14	18.55	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
23/06/2009	€ / R	2009/12/14	13.90	Call	Currency Future	196.0000	226.0000	15.306	0	0	0
23/06/2009	€ / R	2009/12/14	8.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	938.0000	1,061.0000	13.113	0	0	0
23/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,863.0000	4,046.0000	4.737	0	0	0
23/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	91.0000	110.0000	20.879	0	0	0
23/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,191.0000	2,372.0000	8.261	0	0	0
23/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
23/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,391.0000	2,237.0000	(6.441)	0	0	0
23/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	135.0000	158.0000	17.037	0	0	12,452
23/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,826.0000	3,008.0000	6.440	0	0	0
23/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	82.0000	67.0000	(18.293)	0	0	0
23/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	56.0000	48.0000	(14.286)	0	0	0
23/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	206.0000	161.0000	(21.845)	0	0	0
23/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,370.0000	5,192.0000	(3.315)	0	0	0
23/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	976.0000	855.0000	(12.398)	0	0	0
23/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	297.0000	338.0000	13.805	0	0	0
23/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	225.0000	259.0000	15.111	0	0	0
23/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	976.0000	855.0000	(12.398)	0	0	0
23/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,615.0000	3,798.0000	5.062	0	0	0
23/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	238.0000	189.0000	(20.588)	0	0	0
23/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,160.0000	1,301.0000	12.155	0	0	0
23/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
23/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	481.0000	544.0000	13.098	0	0	0
23/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	329.0000	374.0000	13.678	0	0	0
23/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	347.0000	394.0000	13.545	0	0	0
23/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	551.0000	466.0000	(15.426)	0	0	0
23/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,813.0000	3,996.0000	4.799	0	0	0
23/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,122.0000	3,304.0000	5.830	0	0	0
23/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,911.0000	2,088.0000	9.262	0	0	0
23/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
23/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,853.0000	6,670.0000	(2.670)	0	0	0
23/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,525.0000	1,385.0000	(9.180)	0	0	0
23/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,686.0000	1,856.0000	10.083	0	0	0
23/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,637.0000	3,470.0000	(4.592)	0	0	0
23/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	77.0000	93.0000	20.779	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	176.0000	203.0000	15.341	0	0	0
23/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,171.0000	2,020.0000	(6.955)	0	0	0
23/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	61.0000	52.0000	(14.754)	0	0	0
23/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
23/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,077.0000	4,900.0000	(3.486)	0	0	0
23/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	967.0000	1,093.0000	13.030	0	0	0
23/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	232.0000	266.0000	14.655	0	0	0
23/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	481.0000	544.0000	13.098	0	0	13,387
23/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	71.0000	59.0000	(16.901)	0	0	0
23/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,875.0000	3,057.0000	6.330	0	0	0
23/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,962.0000	4,145.0000	4.619	0	0	0
23/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
23/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
23/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,692.0000	1,549.0000	(8.452)	0	0	0
23/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
23/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	55.0000	68.0000	23.636	0	0	0
23/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,207.0000	4,037.0000	(4.041)	0	0	0
23/06/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,002.0000	2,181.0000	8.941	0	0	0
23/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,399.0000	4,226.0000	(3.933)	0	0	0
23/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,555.0000	6,373.0000	(2.777)	0	0	0
23/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	313.0000	254.0000	(18.850)	0	0	0
23/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
23/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	321.0000	364.0000	13.396	0	0	0
23/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,195.0000	1,338.0000	11.967	0	0	0
23/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,093.0000	1,229.0000	12.443	0	0	0
23/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,974.0000	3,156.0000	6.120	0	0	0
23/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	53.0000	65.0000	22.642	0	0	0
23/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
23/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,922.0000	3,754.0000	(4.284)	0	0	0
23/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	162.0000	125.0000	(22.840)	0	0	0
23/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,566.0000	1,425.0000	(9.004)	0	0	0
23/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,443.0000	1,305.0000	(9.563)	0	0	0
23/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	190.0000	149.0000	(21.579)	0	0	0
23/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,255.0000	4,084.0000	(4.019)	0	0	0
23/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	62.0000	76.0000	22.581	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,112.0000	3,942.0000	(4.134)	0	0	0
23/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,483.0000	2,665.0000	7.330	0	0	0
23/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,630.0000	2,811.0000	6.882	0	0	0
23/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,571.0000	2,414.0000	(6.107)	0	0	0
23/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	127.0000	149.0000	17.323	0	0	0
23/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,111.0000	4,295.0000	4.476	0	0	0
23/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	60.0000	73.0000	21.667	0	0	0
23/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	67.0000	81.0000	20.896	0	0	0
23/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	100.0000	119.0000	19.000	0	0	0
23/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,608.0000	1,466.0000	(8.831)	0	0	0
23/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	661.0000	756.0000	14.372	0	0	0
23/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,049.0000	2,229.0000	8.785	0	0	0
23/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,308.0000	3,144.0000	(4.958)	0	0	0
23/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
23/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
23/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,526.0000	2,370.0000	(6.176)	0	0	0
23/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	607.0000	517.0000	(14.827)	0	0	0
23/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,023.0000	3,205.0000	6.021	0	0	0
23/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	113.0000	133.0000	17.699	0	0	0
23/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,406.0000	6,224.0000	(2.841)	0	0	0
23/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	180.0000	209.0000	16.111	0	0	0
23/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	255.0000	292.0000	14.510	0	0	0
23/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,495.0000	3,330.0000	(4.721)	0	0	0
23/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,012.0000	4,195.0000	4.561	0	0	0
23/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,060.0000	1,194.0000	12.642	0	0	0
23/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,931.0000	4,754.0000	(3.590)	0	0	0
23/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,127.0000	1,977.0000	(7.052)	0	0	0
23/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,864.0000	1,717.0000	(7.886)	0	0	0
23/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	705.0000	805.0000	14.184	0	0	0
23/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	256.0000	204.0000	(20.313)	0	0	0
23/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	667.0000	571.0000	(14.393)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,951.0000	1,803.0000	(7.586)	0	0	0
23/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,351.0000	4,179.0000	(3.953)	0	0	0
23/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,030.0000	2,868.0000	(5.347)	0	0	0
23/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,122.0000	2,960.0000	(5.189)	0	0	0
23/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,714.0000	3,897.0000	4.927	0	0	0
23/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	586.0000	666.0000	13.652	0	0	0
23/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	268.0000	306.0000	14.179	0	0	0
23/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,065.0000	3,895.0000	(4.182)	0	0	0
23/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,728.0000	2,910.0000	6.672	0	0	0
23/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	367.0000	415.0000	13.079	0	0	0
23/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
23/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,402.0000	3,237.0000	(4.850)	0	0	0
23/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,448.0000	3,283.0000	(4.785)	0	0	0
23/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	72.0000	87.0000	20.833	0	0	0
23/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	106.0000	126.0000	18.868	0	0	0
23/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	103.0000	122.0000	18.447	0	0	0
23/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	261.0000	299.0000	14.559	0	0	0
23/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,362.0000	1,226.0000	(9.985)	0	0	0
23/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,017.0000	3,848.0000	(4.207)	0	0	0
23/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,111.0000	4,295.0000	4.476	0	0	0
23/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	293.0000	237.0000	(19.113)	0	0	0
23/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,665.0000	3,848.0000	4.993	0	0	0
23/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,907.0000	1,760.0000	(7.708)	0	0	0
23/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,322.0000	1,187.0000	(10.212)	0	0	0
23/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	69.0000	84.0000	21.739	0	0	0
23/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	998.0000	1,126.0000	12.826	0	0	0
23/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	76.0000	63.0000	(17.105)	0	0	0
23/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	622.0000	710.0000	14.148	0	0	0
23/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	261.0000	299.0000	14.559	0	0	0
23/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,095.0000	2,276.0000	8.640	0	0	0
23/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
23/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	333.0000	272.0000	(18.318)	0	0	0
23/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
23/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	377.0000	426.0000	12.997	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,072.0000	3,254.0000	5.924	0	0	0
23/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,679.0000	2,861.0000	6.794	0	0	0
23/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,266.0000	1,414.0000	11.690	0	0	0
23/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,731.0000	1,902.0000	9.879	0	0	0
23/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	282.0000	321.0000	13.830	0	0	0
23/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,061.0000	4,245.0000	4.531	0	0	0
23/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,775.0000	1,948.0000	9.746	0	0	0
23/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,447.0000	4,274.0000	(3.890)	0	0	0
23/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	732.0000	627.0000	(14.344)	0	0	0
23/06/2009	€ / R 2009/12/14	13.00	Call	Currency Future	312.0000	355.0000	13.782	0	0	0
23/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	51.0000	63.0000	23.529	0	0	0
23/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,907.0000	1,760.0000	(7.708)	0	0	0
23/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,865.0000	2,041.0000	9.437	0	0	0
23/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,777.0000	1,632.0000	(8.160)	0	0	0
23/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,402.0000	1,265.0000	(9.772)	0	0	0
23/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	467.0000	529.0000	13.276	0	0	0
23/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	180.0000	209.0000	16.111	0	0	0
23/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	508.0000	576.0000	13.386	0	0	0
23/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,481.0000	2,325.0000	(6.288)	0	0	0
23/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	940.0000	821.0000	(12.660)	0	0	0
23/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	185.0000	215.0000	16.216	0	0	0
23/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,142.0000	2,324.0000	8.497	0	0	0
23/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	904.0000	787.0000	(12.942)	0	0	0
23/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	833.0000	720.0000	(13.565)	0	0	0
23/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	799.0000	688.0000	(13.892)	0	0	0
23/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	213.0000	245.0000	15.023	0	0	0
23/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	494.0000	560.0000	13.360	0	0	0
23/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	523.0000	592.0000	13.193	0	0	0
23/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	604.0000	688.0000	13.907	0	0	0
23/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,708.0000	2,549.0000	(5.871)	0	0	0
23/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	162.0000	188.0000	16.049	0	0	0
23/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,526.0000	2,370.0000	(6.176)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,013.0000	890.0000	(12.142)	0	0	0
23/06/2009	€ / R 2009/12/14	15.60	Call	Currency Future	75.0000	91.0000	21.333	0	0	0
23/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	699.0000	599.0000	(14.306)	0	0	0
23/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	171.0000	198.0000	15.789	0	0	0
23/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,436.0000	2,281.0000	(6.363)	0	0	0
23/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	570.0000	646.0000	13.333	0	0	0
23/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	191.0000	220.0000	15.183	0	0	0
23/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	431.0000	487.0000	12.993	0	0	0
23/06/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,970.0000	3,801.0000	(4.257)	0	0	0
23/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	868.0000	753.0000	(13.249)	0	0	0
23/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	538.0000	609.0000	13.197	0	0	0
23/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,258.0000	2,106.0000	(6.732)	0	0	0
23/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,126.0000	998.0000	(11.368)	0	0	0
23/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	554.0000	627.0000	13.177	0	0	0
23/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,616.0000	2,459.0000	(6.002)	0	0	0
23/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	765.0000	656.0000	(14.248)	0	0	0
23/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,391.0000	2,237.0000	(6.441)	0	0	0
23/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	196.0000	226.0000	15.306	0	0	0
23/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,165.0000	1,035.0000	(11.159)	0	0	0
23/06/2009	€ / R 2009/12/14	10.50	Put	Currency Future	142.0000	111.0000	(21.831)	0	0	0
23/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,650.0000	1,507.0000	(8.667)	0	0	0
23/06/2009	€ / R 2009/12/14	11.50	Call	Currency Future	728.0000	831.0000	14.148	0	0	0
23/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,924.0000	3,106.0000	6.224	0	0	0
23/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	207.0000	239.0000	15.459	0	0	0
23/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	398.0000	450.0000	13.065	0	0	0
23/06/2009	€ / R 2009/12/14	11.50	Put	Currency Future	524.0000	442.0000	(15.649)	0	0	0
23/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,956.0000	2,134.0000	9.100	0	0	0
23/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	268.0000	306.0000	14.179	0	0	0
23/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,243.0000	1,111.0000	(10.619)	0	0	0
23/06/2009	€ / R 2009/12/14	14.50	Call	Currency Future	142.0000	166.0000	16.901	0	0	0
23/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,912.0000	4,096.0000	4.703	0	0	0
23/06/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,937.0000	2,776.0000	(5.482)	0	0	0
23/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	419.0000	474.0000	13.126	0	0	0
23/06/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,347.0000	1,500.0000	11.359	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,347.0000	2,193.0000	(6.562)	0	0	0
23/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	357.0000	404.0000	13.165	0	0	0
23/06/2009	€ / R 2009/12/14	15.50	Call	Currency Future	79.0000	96.0000	21.519	0	0	0
23/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	222.0000	175.0000	(21.171)	0	0	0
23/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	201.0000	232.0000	15.423	0	0	0
23/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,050.0000	926.0000	(11.810)	0	0	0
23/06/2009	€ / R 2009/12/14	9.50	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
23/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,864.0000	1,717.0000	(7.886)	0	0	0
23/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	289.0000	329.0000	13.841	0	0	0
23/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,735.0000	1,590.0000	(8.357)	0	0	0
23/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,160.0000	3,989.0000	(4.111)	0	0	0
23/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,303.0000	2,150.0000	(6.644)	0	0	0
23/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,210.0000	4,393.0000	4.347	0	0	0
23/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,215.0000	3,052.0000	(5.070)	0	0	0
23/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	255.0000	292.0000	14.510	0	0	0
23/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	455.0000	515.0000	13.187	0	0	0
23/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	120.0000	141.0000	17.500	0	0	0
23/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	225.0000	259.0000	15.111	0	0	0
23/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	431.0000	487.0000	12.993	0	0	0
23/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,220.0000	3,402.0000	5.652	0	0	0
23/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	304.0000	346.0000	13.816	0	0	0
23/06/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,239.0000	2,421.0000	8.129	0	0	0
23/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
23/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	289.0000	329.0000	13.841	0	0	0
23/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,126.0000	1,264.0000	12.256	0	0	0
23/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,303.0000	2,150.0000	(6.644)	0	0	0
23/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,874.0000	3,706.0000	(4.337)	0	0	0
23/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	64.0000	78.0000	21.875	0	0	0
23/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	207.0000	239.0000	15.459	0	0	0
23/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,692.0000	1,549.0000	(8.452)	0	0	0
23/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,951.0000	1,803.0000	(7.586)	0	0	0
23/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,735.0000	1,590.0000	(8.357)	0	0	0
23/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,126.0000	998.0000	(11.368)	0	0	0
23/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	297.0000	338.0000	13.805	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,171.0000	2,020.0000	(6.955)	0	0	0
23/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	388.0000	438.0000	12.887	0	0	0
23/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	176.0000	136.0000	(22.727)	0	0	0
23/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,029.0000	1,159.0000	12.634	0	0	0
23/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	133.0000	104.0000	(21.805)	0	0	0
23/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	752.0000	857.0000	13.963	0	0	0
23/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	640.0000	733.0000	14.531	0	0	0
23/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	123.0000	145.0000	17.886	0	0	0
23/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,169.0000	3,006.0000	(5.144)	0	0	0
23/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	498.0000	418.0000	(16.064)	0	0	0
23/06/2009	€ / R 2009/12/14	11.60	Put	Currency Future	579.0000	491.0000	(15.199)	0	0	0
23/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,283.0000	1,149.0000	(10.444)	0	0	0
23/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	636.0000	544.0000	(14.465)	0	0	0
23/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,388.0000	1,543.0000	11.167	0	0	0
23/06/2009	€ / R 2009/12/14	11.60	Call	Currency Future	683.0000	780.0000	14.202	0	0	0
23/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	131.0000	153.0000	16.794	0	0	0
23/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,076.0000	2,914.0000	(5.267)	0	0	0
23/06/2009	€ / R 2009/12/14	14.85	Call	Currency Future	116.0000	137.0000	18.103	0	0	0
23/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	909.0000	1,030.0000	13.311	0	0	0
23/06/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,261.0000	3,098.0000	(4.998)	0	0	0
23/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	355.0000	290.0000	(18.310)	0	0	0
23/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,230.0000	1,376.0000	11.870	0	0	0
23/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	274.0000	220.0000	(19.708)	0	0	0
23/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	219.0000	252.0000	15.068	0	0	0
23/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,215.0000	2,063.0000	(6.862)	0	0	0
23/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,127.0000	1,977.0000	(7.052)	0	0	0
23/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,083.0000	1,933.0000	(7.201)	0	0	0
23/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,083.0000	1,933.0000	(7.201)	0	0	0
23/06/2009	€ / R 2009/12/14	13.45	Call	Currency Future	249.0000	285.0000	14.458	0	0	0
23/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	237.0000	272.0000	14.768	0	0	0
23/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	243.0000	279.0000	14.815	0	0	0
23/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,039.0000	1,889.0000	(7.357)	0	0	0
23/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,994.0000	1,846.0000	(7.422)	0	0	0
23/06/2009	€ / R 2009/12/14	13.25	Call	Currency Future	275.0000	314.0000	14.182	0	0	0
23/06/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,820.0000	1,674.0000	(8.022)	0	0	0
23/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	237.0000	272.0000	14.768	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R	2009/12/14	13.60	Call	Currency Future	232.0000	266.0000	14.655	0	0	0
23/06/2009	€ / R	2009/12/14	13.85	Call	Currency Future	201.0000	232.0000	15.423	0	0	0
23/06/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,347.0000	2,193.0000	(6.562)	0	0	0
23/06/2009	€ / R	2009/12/14	12.35	Call	Currency Future	443.0000	501.0000	13.093	0	0	0
23/06/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,322.0000	1,187.0000	(10.212)	0	0	0
23/06/2009	€ / R	2009/12/14	12.35	Put	Currency Future	1,088.0000	962.0000	(11.581)	0	0	0
23/06/2009	€ / R	2009/12/14	12.65	Call	Currency Future	377.0000	426.0000	12.997	0	0	0
23/06/2009	€ / R	2009/12/14	12.60	Call	Currency Future	388.0000	438.0000	12.887	0	0	0
23/06/2009	€ / R	2009/12/14	13.05	Call	Currency Future	304.0000	346.0000	13.816	0	0	0
23/06/2009	€ / R	2009/12/14	12.85	Put	Currency Future	1,484.0000	1,344.0000	(9.434)	0	0	0
23/06/2009	€ / R	2009/12/14	12.85	Call	Currency Future	338.0000	384.0000	13.609	0	0	0
23/06/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,650.0000	1,507.0000	(8.667)	0	0	0
23/06/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,525.0000	1,385.0000	(9.180)	0	0	0
23/06/2009	€ / R	2009/12/14	12.50	Put	Currency Future	1,204.0000	1,073.0000	(10.880)	0	0	0
23/06/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,283.0000	1,149.0000	(10.444)	0	0	0
23/06/2009	€ / R	2009/12/14	12.50	Call	Currency Future	408.0000	462.0000	13.235	0	0	0
23/06/2009	€ / R	2009/12/14	12.90	Call	Currency Future	329.0000	374.0000	13.678	0	0	0
23/06/2009	€ / R	2010/03/15			Currency Future	11.8789	12.0702	1.610	0.0000	0.0000	33
23/06/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,094.0000	3,922.0000	(4.201)	0	0	0
23/06/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,745.0000	1,600.0000	(8.309)	0	0	0
23/06/2009	€ / R	2010/03/15	7.85	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/06/2009	€ / R	2010/03/15	15.25	Call	Currency Future	212.0000	235.0000	10.849	0	0	0
23/06/2009	€ / R	2010/03/15	9.80	Put	Currency Future	69.0000	53.0000	(23.188)	0	0	0
23/06/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,142.0000	4,332.0000	4.587	0	0	0
23/06/2009	€ / R	2010/03/15	10.15	Put	Currency Future	122.0000	96.0000	(21.311)	0	0	0
23/06/2009	€ / R	2010/03/15	8.85	Call	Currency Future	3,061.0000	3,251.0000	6.207	0	0	0
23/06/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,583.0000	3,415.0000	(4.689)	0	0	0
23/06/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,148.0000	2,323.0000	8.147	0	0	0
23/06/2009	€ / R	2010/03/15	7.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/06/2009	€ / R	2010/03/15	11.15	Put	Currency Future	425.0000	359.0000	(15.529)	0	0	0
23/06/2009	€ / R	2010/03/15	13.85	Call	Currency Future	365.0000	402.0000	10.137	0	0	0
23/06/2009	€ / R	2010/03/15	9.25	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
23/06/2009	€ / R	2010/03/15	8.80	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
23/06/2009	€ / R	2010/03/15	11.15	Call	Currency Future	1,154.0000	1,279.0000	10.832	0	0	0
23/06/2009	€ / R	2010/03/15	9.85	Call	Currency Future	2,105.0000	2,278.0000	8.219	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
23/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,507.0000	4,331.0000	(3.905)	0	0	0
23/06/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,110.0000	3,300.0000	6.109	0	0	0
23/06/2009	€ / R 2010/03/15	11.75	Call	Currency Future	863.0000	959.0000	11.124	0	0	0
23/06/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,159.0000	3,349.0000	6.015	0	0	0
23/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	474.0000	521.0000	9.916	0	0	0
23/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,044.0000	4,234.0000	4.698	0	0	0
23/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,682.0000	2,523.0000	(5.928)	0	0	0
23/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	324.0000	357.0000	10.185	0	0	0
23/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	136.0000	151.0000	11.029	0	0	0
23/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,364.0000	1,507.0000	10.484	0	0	0
23/06/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,196.0000	2,372.0000	8.015	0	0	0
23/06/2009	€ / R 2010/03/15	16.15	Call	Currency Future	143.0000	160.0000	11.888	0	0	0
23/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	311.0000	343.0000	10.289	0	0	0
23/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,264.0000	3,099.0000	(5.055)	0	0	0
23/06/2009	€ / R 2010/03/15	15.75	Call	Currency Future	176.0000	195.0000	10.795	0	0	0
23/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	220.0000	244.0000	10.909	0	0	0
23/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	285.0000	236.0000	(17.193)	0	0	0
23/06/2009	€ / R 2010/03/15	11.70	Put	Currency Future	706.0000	612.0000	(13.314)	0	0	0
23/06/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,128.0000	2,965.0000	(5.211)	0	0	0
23/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,851.0000	2,017.0000	8.968	0	0	0
23/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,466.0000	1,329.0000	(9.345)	0	0	0
23/06/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,047.0000	3,875.0000	(4.250)	0	0	0
23/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,595.0000	2,437.0000	(6.089)	0	0	0
23/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	470.0000	400.0000	(14.894)	0	0	0
23/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	172.0000	192.0000	11.628	0	0	0
23/06/2009	€ / R 2010/03/15	11.70	Call	Currency Future	884.0000	983.0000	11.199	0	0	0
23/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,867.0000	3,054.0000	6.522	0	0	0
23/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,099.0000	1,220.0000	11.010	0	0	0
23/06/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,174.0000	3,010.0000	(5.167)	0	0	0
23/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	147.0000	164.0000	11.565	0	0	0
23/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,491.0000	3,324.0000	(4.784)	0	0	0
23/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	456.0000	501.0000	9.868	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	252.0000	280.0000	11.111	0	0	0
23/06/2009	€ / R 2010/03/15	14.75	Call	Currency Future	257.0000	285.0000	10.895	0	0	0
23/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	464.0000	511.0000	10.129	0	0	0
23/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,414.0000	4,239.0000	(3.965)	0	0	0
23/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	76.0000	58.0000	(23.684)	0	0	0
23/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	141.0000	113.0000	(19.858)	0	0	0
23/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,294.0000	2,140.0000	(6.713)	0	0	0
23/06/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,251.0000	2,097.0000	(6.841)	0	0	0
23/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	447.0000	379.0000	(15.213)	0	0	0
23/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
23/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	373.0000	410.0000	9.920	0	0	0
23/06/2009	€ / R 2010/03/15	11.75	Put	Currency Future	735.0000	639.0000	(13.061)	0	0	0
23/06/2009	€ / R 2010/03/15	13.75	Call	Currency Future	379.0000	417.0000	10.026	0	0	0
23/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,786.0000	1,640.0000	(8.175)	0	0	0
23/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	337.0000	371.0000	10.089	0	0	0
23/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,674.0000	2,859.0000	6.918	0	0	0
23/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,094.0000	4,283.0000	4.617	0	0	0
23/06/2009	€ / R 2010/03/15	9.75	Put	Currency Future	67.0000	52.0000	(22.388)	0	0	0
23/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,638.0000	2,480.0000	(5.989)	0	0	0
23/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,505.0000	1,367.0000	(9.169)	0	0	0
23/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,650.0000	3,839.0000	5.178	0	0	0
23/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	545.0000	599.0000	9.908	0	0	0
23/06/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,398.0000	1,543.0000	10.372	0	0	0
23/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	317.0000	350.0000	10.410	0	0	0
23/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	229.0000	254.0000	10.917	0	0	0
23/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,332.0000	1,472.0000	10.511	0	0	0
23/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,770.0000	1,933.0000	9.209	0	0	0
23/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	769.0000	850.0000	10.533	0	0	0
23/06/2009	€ / R 2010/03/15	14.90	Call	Currency Future	243.0000	269.0000	10.700	0	0	0
23/06/2009	€ / R 2010/03/15	10.75	Put	Currency Future	269.0000	222.0000	(17.472)	0	0	0
23/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	216.0000	240.0000	11.111	0	0	0
23/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,508.0000	2,351.0000	(6.260)	0	0	0
23/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,276.0000	4,103.0000	(4.046)	0	0	0
23/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,827.0000	1,681.0000	(7.991)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R	2010/03/15	13.90	Call	Currency Future	358.0000	394.0000	10.056	0	0	0
23/06/2009	€ / R	2010/03/15	12.75	Call	Currency Future	556.0000	612.0000	10.072	0	0	0
23/06/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,126.0000	1,249.0000	10.924	0	0	0
23/06/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,400.0000	3,233.0000	(4.912)	0	0	0
23/06/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,896.0000	4,086.0000	4.877	0	0	0
23/06/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,427.0000	1,291.0000	(9.530)	0	0	0
23/06/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,810.0000	1,974.0000	9.061	0	0	0
23/06/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,322.0000	4,148.0000	(4.026)	0	0	0
23/06/2009	€ / R	2010/03/15	8.00	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/06/2009	€ / R	2010/03/15	11.95	Call	Currency Future	786.0000	871.0000	10.814	0	0	0
23/06/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,699.0000	3,888.0000	5.109	0	0	0
23/06/2009	€ / R	2010/03/15	16.05	Call	Currency Future	151.0000	168.0000	11.258	0	0	0
23/06/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,916.0000	3,103.0000	6.413	0	0	0
23/06/2009	€ / R	2010/03/15	11.95	Put	Currency Future	857.0000	751.0000	(12.369)	0	0	0
23/06/2009	€ / R	2010/03/15	10.20	Put	Currency Future	131.0000	104.0000	(20.611)	0	0	0
23/06/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,664.0000	1,521.0000	(8.594)	0	0	0
23/06/2009	€ / R	2010/03/15	9.00	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
23/06/2009	€ / R	2010/03/15	7.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/06/2009	€ / R	2010/03/15	8.95	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/06/2009	€ / R	2010/03/15	8.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/06/2009	€ / R	2010/03/15	13.05	Call	Currency Future	493.0000	542.0000	9.939	0	0	0
23/06/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,139.0000	3,967.0000	(4.156)	0	0	0
23/06/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,995.0000	4,184.0000	4.731	0	0	0
23/06/2009	€ / R	2010/03/15	9.20	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
23/06/2009	€ / R	2010/03/15	11.05	Put	Currency Future	381.0000	321.0000	(15.748)	0	0	0
23/06/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,219.0000	3,054.0000	(5.126)	0	0	0
23/06/2009	€ / R	2010/03/15	12.00	Put	Currency Future	890.0000	780.0000	(12.360)	0	0	0
23/06/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,185.0000	4,012.0000	(4.134)	0	0	0
23/06/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,230.0000	4,057.0000	(4.090)	0	0	0
23/06/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,722.0000	2,908.0000	6.833	0	0	0
23/06/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,748.0000	3,938.0000	5.069	0	0	0
23/06/2009	€ / R	2010/03/15	15.85	Call	Currency Future	168.0000	187.0000	11.310	0	0	0
23/06/2009	€ / R	2010/03/15	15.95	Call	Currency Future	159.0000	177.0000	11.321	0	0	0
23/06/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,537.0000	3,369.0000	(4.750)	0	0	0
23/06/2009	€ / R	2010/03/15	9.05	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
23/06/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,336.0000	2,181.0000	(6.635)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,013.0000	3,202.0000	6.273	0	0	0
23/06/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,309.0000	3,144.0000	(4.986)	0	0	0
23/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	139.0000	155.0000	11.511	0	0	0
23/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,934.0000	2,102.0000	8.687	0	0	0
23/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	247.0000	274.0000	10.931	0	0	0
23/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
23/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,461.0000	4,285.0000	(3.945)	0	0	0
23/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	105.0000	82.0000	(21.905)	0	0	0
23/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	303.0000	252.0000	(16.832)	0	0	0
23/06/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,544.0000	1,405.0000	(9.003)	0	0	0
23/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,059.0000	938.0000	(11.426)	0	0	0
23/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	330.0000	364.0000	10.303	0	0	0
23/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,210.0000	1,341.0000	10.826	0	0	0
23/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,976.0000	2,146.0000	8.603	0	0	0
23/06/2009	€ / R 2010/03/15	12.15	Put	Currency Future	990.0000	873.0000	(11.818)	0	0	0
23/06/2009	€ / R 2010/03/15	12.90	Call	Currency Future	523.0000	575.0000	9.943	0	0	0
23/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,704.0000	1,561.0000	(8.392)	0	0	0
23/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,770.0000	2,956.0000	6.715	0	0	0
23/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,240.0000	1,373.0000	10.726	0	0	0
23/06/2009	€ / R 2010/03/15	12.15	Call	Currency Future	719.0000	793.0000	10.292	0	0	0
23/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,379.0000	2,224.0000	(6.515)	0	0	0
23/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	956.0000	841.0000	(12.029)	0	0	0
23/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,551.0000	2,394.0000	(6.154)	0	0	0
23/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	233.0000	259.0000	11.159	0	0	0
23/06/2009	€ / R 2010/03/15	10.90	Put	Currency Future	321.0000	268.0000	(16.511)	0	0	0
23/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	735.0000	811.0000	10.340	0	0	0
23/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,445.0000	3,279.0000	(4.819)	0	0	0
23/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,354.0000	3,188.0000	(4.949)	0	0	0
23/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	82.0000	64.0000	(21.951)	0	0	0
23/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	224.0000	249.0000	11.161	0	0	0
23/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	155.0000	173.0000	11.613	0	0	0
23/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,061.0000	2,234.0000	8.394	0	0	0
23/06/2009	€ / R 2010/03/15	14.95	Call	Currency Future	238.0000	264.0000	10.924	0	0	0
23/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	483.0000	531.0000	9.938	0	0	0
23/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	97.0000	76.0000	(21.649)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	€ / R 2010/03/15	12.05	Put	Currency Future	923.0000	809.0000	(12.351)	0	0	0
23/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,300.0000	1,438.0000	10.615	0	0	0
23/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	403.0000	340.0000	(15.633)	0	0	0
23/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,465.0000	2,308.0000	(6.369)	0	0	0
23/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	164.0000	182.0000	10.976	0	0	0
23/06/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,422.0000	2,266.0000	(6.441)	0	0	0
23/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,182.0000	1,310.0000	10.829	0	0	0
23/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,623.0000	1,482.0000	(8.688)	0	0	0
23/06/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,584.0000	1,443.0000	(8.902)	0	0	0
23/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,797.0000	3,987.0000	5.004	0	0	0
23/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	344.0000	378.0000	9.884	0	0	0
23/06/2009	€ / R 2010/03/15	7.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,819.0000	3,005.0000	6.598	0	0	0
23/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	361.0000	303.0000	(16.066)	0	0	0
23/06/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,945.0000	4,135.0000	4.816	0	0	0
23/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
23/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	534.0000	587.0000	9.925	0	0	0
23/06/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,024.0000	905.0000	(11.621)	0	0	0
23/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,892.0000	2,059.0000	8.827	0	0	0
23/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	502.0000	552.0000	9.960	0	0	0
23/06/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,964.0000	3,153.0000	6.377	0	0	0
23/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	113.0000	89.0000	(21.239)	0	0	0
23/06/2009	€ / R 2010/03/15	12.05	Call	Currency Future	752.0000	830.0000	10.372	0	0	0
23/06/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,018.0000	2,190.0000	8.523	0	0	0
23/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,368.0000	4,194.0000	(3.984)	0	0	0
23/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	804.0000	892.0000	10.945	0	0	0
23/06/2009	€ / R 2010/03/15	12.20	Call	Currency Future	703.0000	776.0000	10.384	0	0	0
23/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,847.0000	4,036.0000	4.913	0	0	0
23/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	825.0000	722.0000	(12.485)	0	0	0
23/06/2009	€ / R 2010/03/15	12.95	Call	Currency Future	513.0000	564.0000	9.942	0	0	0
23/06/2009	€ / R 2010/03/15	10.95	Put	Currency Future	341.0000	285.0000	(16.422)	0	0	0
23/06/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,270.0000	1,405.0000	10.630	0	0	0
23/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	688.0000	759.0000	10.320	0	0	0
23/06/2009	€ / R 2010/03/15	13.95	Call	Currency Future	351.0000	386.0000	9.972	0	0	0
23/06/2009	€ / R 2010/03/15	9.95	Put	Currency Future	89.0000	69.0000	(22.472)	0	0	0
23/06/2009	€ / R 2010/03/15	7.70	Put	Currency Future	12.0000	11.0000	(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
23/06/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,207.0000	2,054.0000	(6.932)	0	0	0
23/06/2009	€ / R	2010/03/15	14.70	Call	Currency Future	262.0000	290.0000	10.687	0	0	0
23/06/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,083.0000	2,920.0000	(5.287)	0	0	0
23/06/2009	€ / R	2010/03/15	15.70	Call	Currency Future	179.0000	199.0000	11.173	0	0	0
23/06/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,000.0000	3,829.0000	(4.275)	0	0	0
23/06/2009	€ / R	2010/03/15	13.70	Call	Currency Future	386.0000	424.0000	9.845	0	0	0
23/06/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,191.0000	4,381.0000	4.534	0	0	0
23/06/2009	€ / R	2010/03/15	11.80	Put	Currency Future	764.0000	666.0000	(12.827)	0	0	0
23/06/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,389.0000	1,254.0000	(9.719)	0	0	0
23/06/2009	€ / R	2010/03/15	10.70	Put	Currency Future	254.0000	209.0000	(17.717)	0	0	0
23/06/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,208.0000	3,398.0000	5.923	0	0	0
23/06/2009	€ / R	2010/03/15	8.70	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/06/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,243.0000	2,420.0000	7.891	0	0	0
23/06/2009	€ / R	2010/03/15	9.70	Put	Currency Future	64.0000	50.0000	(21.875)	0	0	0
23/06/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,432.0000	1,579.0000	10.265	0	0	0
23/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	823.0000	914.0000	11.057	0	0	0
23/06/2009	€ / R	2010/03/15	12.70	Call	Currency Future	568.0000	625.0000	10.035	0	0	0
23/06/2009	€ / R	2010/03/15	11.80	Call	Currency Future	843.0000	936.0000	11.032	0	0	0
23/06/2009	€ / R	2010/03/15	11.85	Put	Currency Future	794.0000	694.0000	(12.594)	0	0	0
23/06/2009	AL12	2009/08/06			Index Future	319.6510	318.4210	(0.385)	0.0000	0.0000	0
23/06/2009	AL13	2009/08/06			Index Future	245.7230	245.6060	(0.048)	0.0000	0.0000	7
23/06/2009	AL37	2009/08/06			Index Future	278.9550	278.4360	(0.186)	0.0000	0.0000	0
23/06/2009	AL7T	2009/08/06			Index Future	313.3390	312.4940	(0.270)	0.0000	0.0000	0
23/06/2009	ALBI	2009/08/06			Index Future	291.5220	290.8160	(0.242)	0.0000	0.0000	562
23/06/2009	ALBI	2009/11/05			Index Future	296.6140	295.8970	(0.242)	0.0000	0.0000	0
23/06/2009	ALBI	2010/02/04			Index Future	301.6110	300.9330	(0.225)	0.0000	0.0000	0
23/06/2009	CRD1	2009/08/06			Index Future	125.0840	124.9300	(0.123)	0.0000	0.0000	2

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	CRD1	2009/11/05			Index Future	127.2940	127.1370	(0.123)	0.0000	0.0000	0
23/06/2009	CRD1	2010/02/04			Index Future	129.5810	129.4210	(0.123)	0.0000	0.0000	0
23/06/2009	GOVI	2009/08/06			jGovi	293.4000	292.7080	(0.236)	0.0000	0.0000	565
23/06/2009	GOVI	2009/11/05			jGovi	298.5245	297.8220	(0.235)	0.0000	0.0000	0
23/06/2009	GOVI	2010/02/04			jGovi	303.8885	303.1735	(0.235)	0.0000	0.0000	0
23/06/2009	ILBI	2009/08/06			Index Future	357.7660	357.7660	-	0.0000	0.0000	2
23/06/2009	ILBI	2009/11/05			Index Future	364.7450	364.7450	-	0.0000	0.0000	0
23/06/2009	J153	2010/08/31			jSwap	7.5700	7.6010	0.410	0.0000	0.0000	0
23/06/2009	J157	2015/09/15			jSwap	8.7520	8.7900	0.434	0.0000	0.0000	0
23/06/2009	J186	2026/12/21			jSwap	8.3110	8.3590	0.578	0.0000	0.0000	0
23/06/2009	J201	2014/12/22			jSwap	8.6220	8.6600	0.441	0.0000	0.0000	0
23/06/2009	J203	2017/09/15			jSwap	8.8570	8.9000	0.485	0.0000	0.0000	0
23/06/2009	J204	2018/12/21			jSwap	8.8450	8.8860	0.464	0.0000	0.0000	0
23/06/2009	J207	2020/01/15			jSwap	8.9200	8.9570	0.415	0.0000	0.0000	0
23/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
23/06/2009	JFRA	2009/08/06			jFra	6.9200	6.9800	0.867	0.0000	0.0000	0
23/06/2009	JFRA	2009/11/05			jFra	6.7710	6.8280	0.842	0.0000	0.0000	0
23/06/2009	JFRA	2010/02/04			jFra	6.8750	6.9260	0.742	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	JFRA	2010/05/06			jFra	7.3590	7.3790	0.272	0.0000	0.0000	0
23/06/2009	JFRA	2010/08/05			jFra	7.6610	7.6520	(0.117)	0.0000	0.0000	0
23/06/2009	JFRA	2010/11/04			jFra	7.9450	7.9340	(0.138)	0.0000	0.0000	0
23/06/2009	JN02	2009/08/06			jNote	7.5400	7.5580	0.239	0.0000	0.0000	0
23/06/2009	JN02	2009/11/05			jNote	7.7730	7.7770	0.051	0.0000	0.0000	0
23/06/2009	JN02	2010/02/04			jNote	8.0500	8.0460	(0.050)	0.0000	0.0000	0
23/06/2009	JN05	2009/08/06			jNote	8.5020	8.5390	0.435	0.0000	0.0000	0
23/06/2009	JN05	2009/11/05			jNote	8.6390	8.6760	0.428	0.0000	0.0000	0
23/06/2009	JN05	2010/02/04			jNote	8.7870	8.8250	0.432	0.0000	0.0000	0
23/06/2009	JN10	2009/08/06			jNote	8.7580	8.7980	0.457	0.0000	0.0000	0
23/06/2009	JN10	2009/11/05			jNote	8.8170	8.8560	0.442	0.0000	0.0000	0
23/06/2009	JN10	2010/02/04			jNote	8.8810	8.9200	0.439	0.0000	0.0000	0
23/06/2009	JROD	2009/06/30			jRod	8.2410	8.3090	0.825	0.0000	0.0000	0
23/06/2009	JROD	2009/07/31			jRod	7.6330	7.6270	(0.079)	0.0000	0.0000	0
23/06/2009	JROD	2009/08/31			jRod	7.3500	7.3400	(0.136)	0.0000	0.0000	0
23/06/2009	JROD	2009/09/30			jRod	7.8070	7.8010	(0.077)	0.0000	0.0000	0
23/06/2009	JROD	2009/10/30			jRod	7.4420	7.4380	(0.054)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	JROD	2009/11/30			jRod	7.2090	7.2070	(0.028)	0.0000	0.0000	0
23/06/2009	JROD	2009/12/31			jRod	7.5410	7.5420	0.013	0.0000	0.0000	0
23/06/2009	OTH1	2009/08/06			Index Future	281.1580	280.3740	(0.279)	0.0000	0.0000	3
23/06/2009	OTH1	2009/11/05			Index Future	286.1240	285.3270	(0.279)	0.0000	0.0000	0
23/06/2009	OTH1	2010/02/04			Index Future	291.2650	290.4540	(0.278)	0.0000	0.0000	0
23/06/2009	R153	2009/08/06			Bond Future	6.7680	6.8150	0.694	0.0000	0.0000	0
23/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,307.0000	3,258.0000	(1.482)	0	0	0
23/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
23/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,059.0000	3,011.0000	(1.569)	0	0	0
23/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
23/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
23/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,245.0000	1,245.0000	-	0	0	0
23/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	24.0000	24.0000	-	0	0	0
23/06/2009	R157	2009/08/06			Bond Future	8.3380	8.3780	0.480	0.0000	0.0000	8,944
23/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,032.0000	4,832.0000	(3.975)	0	0	0
23/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	219.0000	235.0000	7.306	0	0	0
23/06/2009	R157	2009/11/05			Bond Future	8.4230	8.4660	0.511	0.0000	0.0000	0
23/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,763.0000	5,928.0000	2.863	0	0	0
23/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	843.0000	785.0000	(6.880)	0	0	0
23/06/2009	R157	2010/02/04			Bond Future	8.5130	8.5580	0.529	0.0000	0.0000	0
23/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,512.0000	5,658.0000	2.649	0	0	0
23/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,640.0000	1,562.0000	(4.756)	0	0	0
23/06/2009	R157	2010/05/06			Bond Future	8.5900	8.6380	0.559	0.0000	0.0000	0
23/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,081.0000	1,970.0000	(5.334)	0	0	0
23/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,510.0000	2,627.0000	4.661	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	R186	2009/08/06			Bond Future	8.8820	8.9220	0.450	8.9600	8.9600	11,624
23/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	78.0000	63.0000	(19.231)	0	0	35
23/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,752.0000	15,124.0000	2.522	0	0	0
23/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	3,567.0000	3,316.0000	(7.037)	0	0	0
23/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,431.0000	2,567.0000	5.594	0	0	0
23/06/2009	R186	2009/11/05			Bond Future	8.9270	8.9680	0.459	0.0000	0.0000	0
23/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	5,478.0000	5,248.0000	(4.199)	0	0	0
23/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,782.0000	4,944.0000	3.388	0	0	5,000
23/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,398.0000	13,704.0000	2.284	0	0	0
23/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,238.0000	1,153.0000	(6.866)	0	0	240
23/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,017.0000	6,209.0000	3.191	0	0	240
23/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,303.0000	4,103.0000	(4.648)	0	0	0
23/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,816.0000	16,146.0000	2.086	0	0	0
23/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	827.0000	765.0000	(7.497)	0	0	5,000
23/06/2009	R186	2010/02/04			Bond Future	8.9760	9.0180	0.468	0.0000	0.0000	0
23/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,612.0000	3,459.0000	(4.236)	0	0	0
23/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,793.0000	11,036.0000	2.251	0	0	0
23/06/2009	R186	2010/05/06			Bond Future	9.0230	9.0670	0.488	0.0000	0.0000	0
23/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	2,282.0000	2,492.0000	9.202	0	0	0
23/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,068.0000	1,869.0000	(9.623)	0	0	0
23/06/2009	R201	2009/08/06			Bond Future	8.4190	8.4600	0.487	0.0000	0.0000	2
23/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	224.0000	240.0000	7.143	0	0	0
23/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,705.0000	3,546.0000	(4.291)	0	0	0
23/06/2009	R201	2009/11/05			Bond Future	8.4860	8.5290	0.507	0.0000	0.0000	0
23/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	631.0000	587.0000	(6.973)	0	0	0
23/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,783.0000	4,917.0000	2.802	0	0	0
23/06/2009	R201	2010/02/04			Bond Future	8.5620	8.6070	0.526	0.0000	0.0000	0
23/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,259.0000	5,385.0000	2.396	0	0	0
23/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	976.0000	926.0000	(5.123)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	R201	2010/05/06			Bond Future	8.6380	8.6870	0.567	0.0000	0.0000	0
23/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,208.0000	2,304.0000	4.348	0	0	0
23/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,689.0000	1,601.0000	(5.210)	0	0	0
23/06/2009	R203	2009/08/06			Bond Future	8.8400	8.8910	0.577	0.0000	0.0000	1,570
23/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	819.0000	888.0000	8.425	0	0	0
23/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,070.0000	2,855.0000	(7.003)	0	0	0
23/06/2009	R203	2009/11/05			Bond Future	8.9080	8.9610	0.595	0.0000	0.0000	0
23/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	491.0000	446.0000	(9.165)	0	0	0
23/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,540.0000	8,782.0000	2.834	0	0	0
23/06/2009	R203	2010/02/04			Bond Future	8.9840	9.0390	0.612	0.0000	0.0000	0
23/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,158.0000	6,345.0000	3.037	0	0	0
23/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,900.0000	1,797.0000	(5.421)	0	0	0
23/06/2009	R203	2010/05/06			Bond Future	9.0550	9.1130	0.641	0.0000	0.0000	0
23/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,671.0000	1,527.0000	(8.618)	0	0	0
23/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	1,954.0000	2,108.0000	7.881	0	0	0
23/06/2009	R204	2009/08/06			Bond Future	8.8480	8.8980	0.565	0.0000	0.0000	1,395
23/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,301.0000	3,073.0000	(6.907)	0	0	0
23/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	906.0000	980.0000	8.168	0	0	0
23/06/2009	R204	2009/11/05			Bond Future	8.9070	8.9600	0.595	0.0000	0.0000	0
23/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	538.0000	489.0000	(9.108)	0	0	0
23/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,379.0000	9,643.0000	2.815	0	0	0
23/06/2009	R204	2010/02/04			Bond Future	8.9720	9.0270	0.613	0.0000	0.0000	0
23/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,729.0000	6,933.0000	3.032	0	0	0
23/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,114.0000	1,999.0000	(5.440)	0	0	0
23/06/2009	R204	2010/05/06			Bond Future	9.0370	9.0930	0.620	0.0000	0.0000	0
23/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	1,914.0000	2,077.0000	8.516	0	0	0
23/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,704.0000	1,550.0000	(9.038)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	R206	2009/08/06			Bond Future	8.4240	8.4650	0.487	0.0000	0.0000	1,775
23/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	187.0000	201.0000	7.487	0	0	0
23/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,071.0000	2,939.0000	(4.298)	0	0	0
23/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	20.0000	16.0000	(20.000)	0	0	300
23/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,251.0000	5,392.0000	2.685	0	0	0
23/06/2009	R206	2009/11/05			Bond Future	8.4980	8.5410	0.506	0.0000	0.0000	0
23/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	509.0000	474.0000	(6.876)	0	0	0
23/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,961.0000	4,072.0000	2.802	0	0	0
23/06/2009	R206	2010/02/04			Bond Future	8.5860	8.6320	0.536	0.0000	0.0000	0
23/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	775.0000	734.0000	(5.290)	0	0	0
23/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,335.0000	4,442.0000	2.468	0	0	0
23/06/2009	R206	2010/05/06			Bond Future	8.6820	8.7320	0.576	0.0000	0.0000	0
23/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,941.0000	1,859.0000	(4.225)	0	0	0
23/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,735.0000	1,805.0000	4.035	0	0	0
23/06/2009	R207	2009/08/06			Bond Future	8.9680	9.0080	0.446	0.0000	0.0000	600
23/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,173.0000	1,241.0000	5.797	0	0	0
23/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	2,890.0000	2,712.0000	(6.159)	0	0	0
23/06/2009	R207	2009/11/05			Bond Future	9.0250	9.0670	0.465	0.0000	0.0000	0
23/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	480.0000	443.0000	(7.708)	0	0	0
23/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,385.0000	10,602.0000	2.090	0	0	0
23/06/2009	R207	2010/02/04			Bond Future	9.0880	9.1310	0.473	0.0000	0.0000	0
23/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,248.0000	7,412.0000	2.263	0	0	0
23/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,080.0000	1,989.0000	(4.375)	0	0	0
23/06/2009	R207	2010/05/06			Bond Future	9.1520	9.1970	0.492	0.0000	0.0000	0
23/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,975.0000	1,828.0000	(7.443)	0	0	0
23/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,406.0000	1,521.0000	8.179	0	0	0
23/06/2009	R208	2009/08/06			Bond Future	9.0810	9.1180	0.407	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,535.0000	2,377.0000	(6.233)	0	0	0
23/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,480.0000	1,555.0000	5.068	0	0	0
23/06/2009	R208	2009/11/05			Bond Future	9.1370	9.1760	0.427	0.0000	0.0000	0
23/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,822.0000	10,021.0000	2.026	0	0	0
23/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	616.0000	573.0000	(6.981)	0	0	0
23/06/2009	R208	2010/02/04			Bond Future	9.2140	9.2530	0.423	0.0000	0.0000	0
23/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,418.0000	2,325.0000	(3.846)	0	0	0
23/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,914.0000	7,058.0000	2.083	0	0	0
23/06/2009	R208	2010/05/06			Bond Future	9.3080	9.3460	0.408	0.0000	0.0000	0
23/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,390.0000	1,283.0000	(7.698)	0	0	0
23/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	1,737.0000	1,856.0000	6.851	0	0	0
23/06/2009	R209	2009/08/06			Bond Future	8.4520	8.4920	0.473	0.0000	0.0000	4,503
23/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,438.0000	1,528.0000	6.259	0	0	0
23/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	3,910.0000	3,660.0000	(6.394)	0	0	0
23/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	993.0000	881.0000	(11.279)	0	0	1,950
23/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,007.0000	5,235.0000	4.554	0	0	0
23/06/2009	R209	2009/11/05			Bond Future	8.4780	8.5190	0.484	0.0000	0.0000	0
23/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,917.0000	15,217.0000	2.011	0	0	0
23/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	544.0000	499.0000	(8.272)	0	0	5,000
23/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	859.0000	794.0000	(7.567)	0	0	0
23/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,716.0000	10,417.0000	(2.790)	0	0	0
23/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,070.0000	1,117.0000	4.393	0	0	2,500
23/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,516.0000	12,797.0000	2.245	0	0	0
23/06/2009	R209	2010/02/04			Bond Future	8.5050	8.5470	0.494	0.0000	0.0000	0
23/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,655.0000	1,712.0000	3.444	0	0	0
23/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,723.0000	12,428.0000	(2.319)	0	0	0
23/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,196.0000	2,087.0000	(4.964)	0	0	2,500
23/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,471.0000	11,715.0000	2.127	0	0	0
23/06/2009	R209	2010/05/06			Bond Future	8.5290	8.5720	0.504	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,318.0000	1,150.0000	(12.747)	0	0	0
23/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	1,561.0000	1,752.0000	12.236	0	0	0
23/06/2009	TRT1	2009/08/06			Index Future	289.6120	288.9290	(0.236)	0.0000	0.0000	100
23/06/2009	TRT1	2009/11/05			Index Future	294.7280	294.0330	(0.236)	0.0000	0.0000	0
23/06/2009	TRT1	2010/02/04			Index Future	300.0240	299.3170	(0.236)	0.0000	0.0000	0
23/06/2009	ZAAD	2009/09/14			Currency Future	6.5461	6.5486	0.038	0.0000	0.0000	103,728
23/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	389.0000	372.0000	(4.370)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	583.0000	569.0000	(2.401)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	659.0000	646.0000	(1.973)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	138.0000	126.0000	(8.696)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	294.0000	278.0000	(5.442)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	318.0000	303.0000	(4.717)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	128.0000	112.0000	(12.500)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	128.0000	112.0000	(12.500)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	353.0000	336.0000	(4.816)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	185.0000	170.0000	(8.108)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	129.0000	117.0000	(9.302)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	621.0000	607.0000	(2.254)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	272.0000	256.0000	(5.882)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	172.0000	154.0000	(10.465)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	353.0000	336.0000	(4.816)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	172.0000	154.0000	(10.465)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	659.0000	646.0000	(1.973)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	621.0000	607.0000	(2.254)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	198.0000	180.0000	(9.091)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	255.0000	237.0000	(7.059)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	375.0000	360.0000	(4.000)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	375.0000	360.0000	(4.000)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	425.0000	409.0000	(3.765)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	502.0000	487.0000	(2.988)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	407.0000	393.0000	(3.440)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	699.0000	686.0000	(1.860)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	542.0000	528.0000	(2.583)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	226.0000	207.0000	(8.407)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	255.0000	237.0000	(7.059)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	294.0000	278.0000	(5.442)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	318.0000	303.0000	(4.717)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	636.0000	630.0000	(0.943)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	286.0000	268.0000	(6.294)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	198.0000	180.0000	(9.091)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	171.0000	158.0000	(7.602)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	699.0000	686.0000	(1.860)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	171.0000	158.0000	(7.602)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	502.0000	487.0000	(2.988)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	215.0000	200.0000	(6.977)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	542.0000	528.0000	(2.583)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	81.0000	67.0000	(17.284)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	232.0000	217.0000	(6.466)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	215.0000	200.0000	(6.977)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	77.0000	67.0000	(12.987)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	346.0000	330.0000	(4.624)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	477.0000	466.0000	(2.306)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	251.0000	235.0000	(6.375)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	425.0000	409.0000	(3.765)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	138.0000	126.0000	(8.696)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	723.0000	719.0000	(0.553)	0	0	0
23/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,996.0000	5,999.0000	0.050	0	0	0
23/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	69.0000	60.0000	(13.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	69.0000	56.0000	(18.841)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	463.0000	448.0000	(3.240)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	27.0000	20.0000	(25.926)	0	0	0
23/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	739.0000	727.0000	(1.624)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	515.0000	505.0000	(1.942)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	159.0000	146.0000	(8.176)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	40.0000	31.0000	(22.500)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	319.0000	301.0000	(5.643)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	94.0000	80.0000	(14.894)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	286.0000	268.0000	(6.294)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	440.0000	428.0000	(2.727)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	440.0000	428.0000	(2.727)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	94.0000	80.0000	(14.894)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	232.0000	217.0000	(6.466)	0	0	0
23/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,496.0000	4,499.0000	0.067	0	0	0
23/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	997.0000	988.0000	(0.903)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	319.0000	301.0000	(5.643)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	58.0000	46.0000	(20.690)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	251.0000	235.0000	(6.375)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,496.0000	1,499.0000	0.201	0	0	0
23/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	149.0000	132.0000	(11.409)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	909.0000	898.0000	(1.210)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
23/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	909.0000	898.0000	(1.210)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	595.0000	587.0000	(1.345)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	822.0000	811.0000	(1.338)	0	0	0
23/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	739.0000	727.0000	(1.624)	0	0	0
23/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,296.0000	4,299.0000	0.070	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	780.0000	769.0000	(1.410)	0	0	0
23/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,996.0000	2,999.0000	0.100	0	0	0
23/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
23/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	69.0000	56.0000	(18.841)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	55.0000	47.0000	(14.545)	0	0	0
23/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,710.0000	1,706.0000	(0.234)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	515.0000	505.0000	(1.942)	0	0	0
23/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	69.0000	60.0000	(13.043)	0	0	0
23/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	679.0000	674.0000	(0.736)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,042.0000	1,033.0000	(0.864)	0	0	0
23/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,796.0000	5,799.0000	0.052	0	0	0
23/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	822.0000	811.0000	(1.338)	0	0	0
23/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	48.0000	38.0000	(20.833)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
23/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,704.0000	4,701.0000	(0.064)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	768.0000	764.0000	(0.521)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	865.0000	854.0000	(1.272)	0	0	0
23/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
23/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,204.0000	6,201.0000	(0.048)	0	0	0
23/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	554.0000	545.0000	(1.625)	0	0	0
23/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,514.0000	1,509.0000	(0.330)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	953.0000	943.0000	(1.049)	0	0	0
23/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
23/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,504.0000	4,501.0000	(0.067)	0	0	0
23/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,004.0000	3,001.0000	(0.100)	0	0	0
23/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,204.0000	3,201.0000	(0.094)	0	0	0
23/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,004.0000	6,001.0000	(0.050)	0	0	0
23/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,046.0000	3,049.0000	0.098	0	0	0
23/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,546.0000	1,549.0000	0.194	0	0	0
23/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,546.0000	4,549.0000	0.066	0	0	0
23/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,954.0000	2,951.0000	(0.102)	0	0	0
23/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,954.0000	5,951.0000	(0.050)	0	0	0
23/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,046.0000	6,049.0000	0.050	0	0	0
23/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,454.0000	4,451.0000	(0.067)	0	0	0
23/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
23/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,466.0000	1,461.0000	(0.341)	0	0	0
23/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,297.0000	1,299.0000	0.154	0	0	0
23/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,796.0000	2,799.0000	0.107	0	0	0
23/06/2009	ZAAD	2009/12/14			Currency Future	6.6044	6.6080	0.055	0.0000	0.0000	357
23/06/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,246.0000	6,242.0000	(0.064)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	225.0000	224.0000	(0.444)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	675.0000	676.0000	0.148	0	0	0
23/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	290.0000	290.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	509.0000	510.0000	0.196	0	0	0
23/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	400.0000	396.0000	(1.000)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	205.0000	202.0000	(1.463)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	400.0000	396.0000	(1.000)	0	0	0
23/06/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	647.0000	643.0000	(0.618)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	120.0000	118.0000	(1.667)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	536.0000	532.0000	(0.746)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	572.0000	568.0000	(0.699)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	280.0000	276.0000	(1.429)	0	0	0
23/06/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	34.0000	34.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	432.0000	428.0000	(0.926)	0	0	0
23/06/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	251.0000	251.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	536.0000	532.0000	(0.746)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	320.0000	320.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	337.0000	336.0000	(0.297)	0	0	0
23/06/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	721.0000	716.0000	(0.693)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	290.0000	290.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	572.0000	568.0000	(0.699)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	276.0000	276.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	458.0000	458.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	789.0000	791.0000	0.253	0	0	0
23/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	354.0000	354.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	432.0000	428.0000	(0.926)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	184.0000	184.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,254.0000	4,258.0000	0.094	0	0	0
23/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	197.0000	196.0000	(0.508)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	466.0000	462.0000	(0.858)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	339.0000	335.0000	(1.180)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	211.0000	210.0000	(0.474)	0	0	0
23/06/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	149.0000	147.0000	(1.342)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	482.0000	482.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	305.0000	304.0000	(0.328)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	276.0000	276.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	309.0000	305.0000	(1.294)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	339.0000	335.0000	(1.180)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	830.0000	826.0000	(0.482)	0	0	0
23/06/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,754.0000	5,758.0000	0.070	0	0	0
23/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	604.0000	605.0000	0.166	0	0	0
23/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	228.0000	224.0000	(1.754)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	500.0000	496.0000	(0.800)	0	0	0

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23/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	570.0000	571.0000	0.175	0	0	0
23/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	537.0000	538.0000	0.186	0	0	0
23/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	413.0000	413.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	354.0000	354.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	393.0000	393.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	756.0000	752.0000	(0.529)	0	0	0
23/06/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,004.0000	3,008.0000	0.133	0	0	0
23/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	500.0000	496.0000	(0.800)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	166.0000	163.0000	(1.807)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	183.0000	180.0000	(1.639)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	393.0000	393.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	373.0000	373.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	337.0000	336.0000	(0.297)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	609.0000	605.0000	(0.657)	0	0	0
23/06/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	305.0000	304.0000	(0.328)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	240.0000	240.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	253.0000	250.0000	(1.186)	0	0	0
23/06/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	369.0000	365.0000	(1.084)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	686.0000	682.0000	(0.583)	0	0	0
23/06/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,559.0000	1,563.0000	0.257	0	0	0
23/06/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	712.0000	713.0000	0.140	0	0	0
23/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	434.0000	434.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,446.0000	4,442.0000	(0.090)	0	0	0
23/06/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	85.0000	83.0000	(2.353)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	205.0000	202.0000	(1.463)	0	0	0
23/06/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,946.0000	5,942.0000	(0.067)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	107.0000	105.0000	(1.869)	0	0	0
23/06/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	639.0000	640.0000	0.156	0	0	0
23/06/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,999.0000	2,995.0000	(0.133)	0	0	0
23/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,754.0000	2,758.0000	0.145	0	0	0
23/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	509.0000	510.0000	0.196	0	0	0

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23/06/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,496.0000	4,492.0000	(0.089)	0	0	0
23/06/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,996.0000	5,992.0000	(0.067)	0	0	0
23/06/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	56.0000	56.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	166.0000	163.0000	(1.807)	0	0	0
23/06/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,004.0000	6,008.0000	0.067	0	0	0
23/06/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,746.0000	4,742.0000	(0.084)	0	0	0
23/06/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,554.0000	4,558.0000	0.088	0	0	0
23/06/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/06/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
23/06/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,271.0000	1,274.0000	0.236	0	0	0
23/06/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,949.0000	2,946.0000	(0.102)	0	0	0
23/06/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,504.0000	4,508.0000	0.089	0	0	0
23/06/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,502.0000	1,498.0000	(0.266)	0	0	0
23/06/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,547.0000	1,543.0000	(0.259)	0	0	0
23/06/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,054.0000	6,058.0000	0.066	0	0	0
23/06/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,780.0000	1,776.0000	(0.225)	0	0	0
23/06/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,054.0000	3,058.0000	0.131	0	0	0
23/06/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	134.0000	132.0000	(1.493)	0	0	0
23/06/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,248.0000	3,244.0000	(0.123)	0	0	0
23/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	570.0000	571.0000	0.175	0	0	0
23/06/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,511.0000	1,514.0000	0.199	0	0	0
23/06/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	280.0000	276.0000	(1.429)	0	0	0
23/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	434.0000	434.0000	-	0	0	0
23/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	253.0000	250.0000	(1.186)	0	0	0
23/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	458.0000	458.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	228.0000	224.0000	(1.754)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	756.0000	752.0000	(0.529)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	482.0000	482.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	609.0000	605.0000	(0.657)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	240.0000	240.0000	-	0	0	0
23/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	686.0000	682.0000	(0.583)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	211.0000	210.0000	(0.474)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	264.0000	263.0000	(0.379)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	793.0000	788.0000	(0.631)	0	0	0
23/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	264.0000	263.0000	(0.379)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	172.0000	171.0000	(0.581)	0	0	0
23/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	868.0000	863.0000	(0.576)	0	0	0
23/06/2009	ZAAD	2010/03/15			Currency Future	6.6597	6.6660	0.095	0.0000	0.0000	0
23/06/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	569.0000	572.0000	0.527	0	0	0
23/06/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	367.0000	369.0000	0.545	0	0	0
23/06/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	309.0000	306.0000	(0.971)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	221.0000	218.0000	(1.357)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	466.0000	468.0000	0.429	0	0	0
23/06/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	681.0000	684.0000	0.441	0	0	0
23/06/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	456.0000	452.0000	(0.877)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	618.0000	622.0000	0.647	0	0	0
23/06/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	649.0000	652.0000	0.462	0	0	0
23/06/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	259.0000	256.0000	(1.158)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	204.0000	201.0000	(1.471)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	485.0000	488.0000	0.619	0	0	0
23/06/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	520.0000	516.0000	(0.769)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	426.0000	422.0000	(0.939)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	525.0000	528.0000	0.571	0	0	0
23/06/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	397.0000	399.0000	0.504	0	0	0
23/06/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	587.0000	583.0000	(0.681)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	430.0000	432.0000	0.465	0	0	0
23/06/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	337.0000	333.0000	(1.187)	0	0	0
23/06/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	546.0000	549.0000	0.549	0	0	0
23/06/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	505.0000	507.0000	0.396	0	0	0
23/06/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	488.0000	484.0000	(0.820)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/06/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	395.0000	391.0000	(1.013)	0	0	0
23/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	447.0000	450.0000	0.671	0	0	0
23/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	447.0000	450.0000	0.671	0	0	0
23/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	488.0000	484.0000	(0.820)	0	0	0
23/06/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	239.0000	236.0000	(1.255)	0	0	0
23/06/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	593.0000	596.0000	0.506	0	0	0
23/06/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	283.0000	280.0000	(1.060)	0	0	0
23/06/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	713.0000	717.0000	0.561	0	0	0
23/06/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	366.0000	362.0000	(1.093)	0	0	0
23/06/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	657.0000	653.0000	(0.609)	0	0	0
23/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	328.0000	330.0000	0.610	0	0	0
23/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	768.0000	764.0000	(0.521)	0	0	0
23/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	694.0000	689.0000	(0.720)	0	0	0
23/06/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	622.0000	618.0000	(0.643)	0	0	0
23/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	353.0000	355.0000	0.567	0	0	0
23/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	382.0000	384.0000	0.524	0	0	0
23/06/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	413.0000	415.0000	0.484	0	0	0
23/06/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	553.0000	549.0000	(0.723)	0	0	0

Grand Total: **806,012**