



Derivatives High/Low Report

High/Low for 22/06/2009

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
22/06/2009	\$ / R 2009/09/14			Currency Future	8.2304	8.3077	0.939	8.3200	8.2200	202,989
22/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	215.0000	183.0000	(14.884)	0	0	140
22/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	501.0000	446.0000	(10.978)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
22/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
22/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	496.0000	541.0000	9.073	0	0	0
22/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	281.0000	303.0000	7.829	0	0	0
22/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,277.0000	1,206.0000	(5.560)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,502.0000	2,426.0000	(3.038)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,794.0000	2,718.0000	(2.720)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	281.0000	303.0000	7.829	0	0	140
22/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	845.0000	779.0000	(7.811)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,551.0000	2,475.0000	(2.979)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
22/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	175.0000	187.0000	6.857	0	0	0
22/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,697.0000	2,621.0000	(2.818)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	501.0000	446.0000	(10.978)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
22/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,974.0000	1,899.0000	(3.799)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,550.0000	1,477.0000	(4.710)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	125.0000	132.0000	5.600	0	0	0
22/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	370.0000	323.0000	(12.703)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
22/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	886.0000	820.0000	(7.449)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	350.0000	381.0000	8.857	0	0	0
22/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	394.0000	429.0000	8.883	0	0	25

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,144.0000	1,074.0000	(6.119)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	313.0000	271.0000	(13.419)	0	0	25
22/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	215.0000	231.0000	7.442	0	0	0
22/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
22/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
22/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	297.0000	321.0000	8.081	0	0	25
22/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	685.0000	623.0000	(9.051)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
22/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
22/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	166.0000	178.0000	7.229	0	0	200
22/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,690.0000	1,616.0000	(4.379)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
22/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
22/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,926.0000	1,851.0000	(3.894)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	468.0000	511.0000	9.188	0	0	2,000
22/06/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
22/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,784.0000	1,710.0000	(4.148)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
22/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	39.0000	30.0000	(23.077)	0	0	2,000
22/06/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	572.0000	514.0000	(10.140)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,926.0000	1,851.0000	(3.894)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,879.0000	1,804.0000	(3.991)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	313.0000	339.0000	8.307	0	0	0
22/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	238.0000	203.0000	(14.706)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	252.0000	272.0000	7.937	0	0	0
22/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,879.0000	1,804.0000	(3.991)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,309.0000	2,233.0000	(3.291)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	433.0000	381.0000	(12.009)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	724.0000	661.0000	(8.702)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,165.0000	2,090.0000	(3.464)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	204.0000	219.0000	7.353	0	0	15,157
22/06/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,746.0000	2,669.0000	(2.804)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,019.0000	1,088.0000	6.771	0	0	0
22/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,599.0000	2,523.0000	(2.924)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,974.0000	1,899.0000	(3.799)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	158.0000	169.0000	6.962	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	331.0000	358.0000	8.157	0	0	1,000
22/06/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,737.0000	1,663.0000	(4.260)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	928.0000	861.0000	(7.220)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	194.0000	164.0000	(15.464)	0	0	25
22/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	113.0000	119.0000	5.310	0	0	0
22/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
22/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	151.0000	161.0000	6.623	0	0	0
22/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
22/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	144.0000	153.0000	6.250	0	0	0
22/06/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	401.0000	351.0000	(12.469)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	970.0000	903.0000	(6.907)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,233.0000	1,162.0000	(5.758)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,737.0000	1,663.0000	(4.260)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
22/06/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	763.0000	700.0000	(8.257)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
22/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
22/06/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	194.0000	208.0000	7.216	0	0	0
22/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,413.0000	1,340.0000	(5.166)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
22/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	151.0000	161.0000	6.623	0	0	0
22/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,013.0000	945.0000	(6.713)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	67.0000	70.0000	4.478	0	0	0
22/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
22/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,322.0000	1,250.0000	(5.446)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	970.0000	903.0000	(6.907)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,648.0000	2,572.0000	(2.870)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,504.0000	1,431.0000	(4.854)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,454.0000	2,378.0000	(3.097)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	102.0000	108.0000	5.882	0	0	0
22/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
22/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,941.0000	2,865.0000	(2.584)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,690.0000	1,616.0000	(4.379)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
22/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
22/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	524.0000	572.0000	9.160	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	609.0000	550.0000	(9.688)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,137.0000	3,060.0000	(2.455)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,784.0000	1,710.0000	(4.148)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	466.0000	413.0000	(11.373)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	239.0000	257.0000	7.531	0	0	0
22/06/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
22/06/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,941.0000	2,865.0000	(2.584)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
22/06/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	728.0000	788.0000	8.242	0	0	13,157
22/06/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	266.0000	287.0000	7.895	0	0	30
22/06/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,771.0000	4,694.0000	(1.614)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
22/06/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	98.0000	80.0000	(18.367)	0	0	200
22/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,100.0000	1,031.0000	(6.273)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
22/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
22/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,843.0000	2,767.0000	(2.673)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,597.0000	1,523.0000	(4.634)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
22/06/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,188.0000	1,118.0000	(5.892)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
22/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,648.0000	2,572.0000	(2.870)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	227.0000	244.0000	7.489	0	0	100
22/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,504.0000	1,431.0000	(4.854)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
22/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,405.0000	2,329.0000	(3.160)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
22/06/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	119.0000	126.0000	5.882	0	0	0
22/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,357.0000	2,281.0000	(3.224)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,458.0000	1,385.0000	(5.007)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
22/06/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	341.0000	297.0000	(12.903)	0	0	140
22/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
22/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
22/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,892.0000	2,816.0000	(2.628)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	536.0000	479.0000	(10.634)	0	0	0
22/06/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	646.0000	586.0000	(9.288)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,550.0000	1,477.0000	(4.710)	0	0	0
22/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
22/06/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
22/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	131.0000	139.0000	6.107	0	0	0
22/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	43.0000	45.0000	4.651	0	0	1,000
22/06/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	371.0000	404.0000	8.895	0	0	140
22/06/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,030.0000	5,108.0000	1.551	0	0	0
22/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
22/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
22/06/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,970.0000	6,892.0000	(1.119)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,643.0000	1,569.0000	(4.504)	0	0	0
22/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
22/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
22/06/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,990.0000	2,914.0000	(2.542)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
22/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,213.0000	2,137.0000	(3.434)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,100.0000	1,031.0000	(6.273)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
22/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
22/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,213.0000	2,137.0000	(3.434)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,458.0000	1,385.0000	(5.007)	0	0	0
22/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,165.0000	2,090.0000	(3.464)	0	0	0
22/06/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,261.0000	2,185.0000	(3.361)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,643.0000	1,569.0000	(4.504)	0	0	0
22/06/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,924.0000	3,847.0000	(1.962)	0	0	0
22/06/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,530.0000	3,608.0000	2.210	0	0	0
22/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
22/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	131.0000	139.0000	6.107	0	0	0
22/06/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,420.0000	5,343.0000	(1.421)	0	0	0
22/06/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
22/06/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,920.0000	6,842.0000	(1.127)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,036.0000	2,113.0000	3.782	0	0	0
22/06/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,070.0000	1,994.0000	(3.671)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
22/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
22/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,022.0000	1,947.0000	(3.709)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,599.0000	2,523.0000	(2.924)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	93.0000	98.0000	5.376	0	0	0
22/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,974.0000	3,897.0000	(1.938)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,413.0000	1,340.0000	(5.166)	0	0	0
22/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,117.0000	2,042.0000	(3.543)	0	0	0
22/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	691.0000	748.0000	8.249	0	0	0
22/06/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,838.0000	1,915.0000	4.189	0	0	0
22/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,580.0000	3,658.0000	2.179	0	0	0
22/06/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	654.0000	710.0000	8.563	0	0	0
22/06/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	110.0000	91.0000	(17.273)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,322.0000	1,250.0000	(5.446)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,348.0000	1,423.0000	5.564	0	0	0
22/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	123.0000	102.0000	(17.073)	0	0	0
22/06/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,330.0000	3,408.0000	2.342	0	0	0
22/06/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
22/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,830.0000	4,908.0000	1.615	0	0	0
22/06/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	890.0000	955.0000	7.303	0	0	0
22/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,080.0000	5,158.0000	1.535	0	0	0
22/06/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,422.0000	4,344.0000	(1.764)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,454.0000	2,378.0000	(3.097)	0	0	0
22/06/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	102.0000	108.0000	5.882	0	0	0
22/06/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	59.0000	47.0000	(20.339)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,233.0000	1,162.0000	(5.758)	0	0	0
22/06/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,430.0000	3,353.0000	(2.245)	0	0	0
22/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,405.0000	2,329.0000	(3.160)	0	0	0
22/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,831.0000	1,757.0000	(4.042)	0	0	0
22/06/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,057.0000	988.0000	(6.528)	0	0	0
22/06/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,085.0000	2,162.0000	3.693	0	0	0
22/06/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
22/06/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	137.0000	146.0000	6.569	0	0	0
22/06/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	31.0000	25.0000	(19.355)	0	0	0
22/06/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,578.0000	3,501.0000	(2.152)	0	0	0
22/06/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,173.0000	4,096.0000	(1.845)	0	0	0
22/06/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	19.0000	19.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
22/06/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,445.0000	1,520.0000	5.190	0	0	0
22/06/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,367.0000	1,295.0000	(5.267)	0	0	0
22/06/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,670.0000	5,593.0000	(1.358)	0	0	0
22/06/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	35.0000	27.0000	(22.857)	0	0	0
22/06/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,112.0000	1,183.0000	6.385	0	0	0
22/06/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/06/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,088.0000	3,012.0000	(2.461)	0	0	0
22/06/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,470.0000	5,393.0000	(1.408)	0	0	0
22/06/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/06/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
22/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
22/06/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	804.0000	739.0000	(8.085)	0	0	0
22/06/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,592.0000	1,668.0000	4.774	0	0	0
22/06/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	975.0000	1,043.0000	6.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
22/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	113.0000	119.0000	5.310	0	0	0
22/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	585.0000	638.0000	9.060	0	0	0
22/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
22/06/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
22/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	184.0000	197.0000	7.065	0	0	0
22/06/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	155.0000	130.0000	(16.129)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,022.0000	1,947.0000	(3.709)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,697.0000	2,621.0000	(2.818)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	45.0000	35.0000	(22.222)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,357.0000	2,281.0000	(3.224)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
22/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,117.0000	2,042.0000	(3.543)	0	0	0
22/06/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,571.0000	4,494.0000	(1.685)	0	0	0
22/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
22/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,843.0000	2,767.0000	(2.673)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,641.0000	1,717.0000	4.631	0	0	0
22/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
22/06/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,170.0000	7,092.0000	(1.088)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,493.0000	1,569.0000	5.090	0	0	0
22/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,892.0000	2,816.0000	(2.628)	0	0	0
22/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,277.0000	1,206.0000	(5.560)	0	0	0
22/06/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	77.0000	62.0000	(19.481)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,987.0000	2,064.0000	3.875	0	0	0
22/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,223.0000	4,145.0000	(1.847)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,283.0000	3,206.0000	(2.345)	0	0	0
22/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,013.0000	945.0000	(6.713)	0	0	0
22/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,040.0000	2,963.0000	(2.533)	0	0	0
22/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,272.0000	4,195.0000	(1.802)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	174.0000	146.0000	(16.092)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	144.0000	153.0000	6.250	0	0	0
22/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,065.0000	1,135.0000	6.573	0	0	0
22/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
22/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	618.0000	672.0000	8.738	0	0	0
22/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	807.0000	870.0000	7.807	0	0	0
22/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,542.0000	1,618.0000	4.929	0	0	0
22/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,253.0000	1,326.0000	5.826	0	0	0
22/06/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,397.0000	1,472.0000	5.369	0	0	0
22/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	932.0000	998.0000	7.082	0	0	0
22/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	52.0000	41.0000	(21.154)	0	0	0
22/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	137.0000	115.0000	(16.058)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,739.0000	1,816.0000	4.428	0	0	0
22/06/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	554.0000	604.0000	9.025	0	0	0
22/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,234.0000	3,158.0000	(2.350)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,529.0000	3,452.0000	(2.182)	0	0	0
22/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,123.0000	4,046.0000	(1.868)	0	0	0
22/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,521.0000	4,444.0000	(1.703)	0	0	0
22/06/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,888.0000	1,964.0000	4.025	0	0	0
22/06/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,472.0000	4,394.0000	(1.744)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,480.0000	3,403.0000	(2.213)	0	0	0
22/06/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,024.0000	3,946.0000	(1.938)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	287.0000	247.0000	(13.937)	0	0	0
22/06/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	15.0000	15.0000	-	0	0	0
22/06/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
22/06/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	417.0000	455.0000	9.113	0	0	0
22/06/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	848.0000	912.0000	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
22/06/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	68.0000	54.0000	(20.588)	0	0	0
22/06/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,381.0000	3,304.0000	(2.277)	0	0	0
22/06/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,372.0000	4,295.0000	(1.761)	0	0	0
22/06/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/06/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,159.0000	1,230.0000	6.126	0	0	0
22/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	215.0000	231.0000	7.442	0	0	0
22/06/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,301.0000	1,375.0000	5.688	0	0	0
22/06/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/06/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/06/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,789.0000	1,865.0000	4.248	0	0	0
22/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	685.0000	623.0000	(9.051)	0	0	0
22/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,073.0000	3,996.0000	(1.890)	0	0	0
22/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,937.0000	2,014.0000	3.975	0	0	0
22/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14			Currency Future	8.3558	8.4360	0.960	0.0000	0.0000	28,645
22/06/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	302.0000	318.0000	5.298	0	0	0
22/06/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,097.0000	1,032.0000	(5.925)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,043.0000	3,964.0000	(1.954)	0	0	0
22/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	864.0000	804.0000	(6.944)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	235.0000	246.0000	4.681	0	0	0
22/06/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
22/06/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,922.0000	4,843.0000	(1.605)	0	0	0
22/06/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	779.0000	830.0000	6.547	0	0	0
22/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	522.0000	477.0000	(8.621)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,802.0000	3,723.0000	(2.078)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
22/06/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	273.0000	244.0000	(10.623)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,430.0000	1,360.0000	(4.895)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,825.0000	1,752.0000	(4.000)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	58.0000	59.0000	1.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,850.0000	3,771.0000	(2.052)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
22/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	528.0000	563.0000	6.629	0	0	0
22/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	457.0000	483.0000	5.689	0	0	0
22/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	115.0000	119.0000	3.478	0	0	0
22/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,914.0000	1,840.0000	(3.866)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,972.0000	4,892.0000	(1.609)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	871.0000	927.0000	6.429	0	0	0
22/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	651.0000	597.0000	(8.295)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	228.0000	239.0000	4.825	0	0	0
22/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	216.0000	191.0000	(11.574)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	466.0000	424.0000	(9.013)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	902.0000	841.0000	(6.763)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	293.0000	307.0000	4.778	0	0	0
22/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,473.0000	1,403.0000	(4.752)	0	0	0
22/06/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	572.0000	610.0000	6.643	0	0	0
22/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,559.0000	2,483.0000	(2.970)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
22/06/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	509.0000	541.0000	6.287	0	0	0
22/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	685.0000	630.0000	(8.029)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	411.0000	434.0000	5.596	0	0	0
22/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	198.0000	206.0000	4.040	0	0	0
22/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
22/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,610.0000	3,531.0000	(2.188)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	357.0000	377.0000	5.602	0	0	0
22/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	275.0000	288.0000	4.727	0	0	0
22/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	180.0000	188.0000	4.444	0	0	0
22/06/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,560.0000	1,489.0000	(4.551)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
22/06/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,119.0000	5,040.0000	(1.543)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	441.0000	466.0000	5.669	0	0	0
22/06/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,372.0000	2,296.0000	(3.204)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,128.0000	3,050.0000	(2.494)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
22/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,219.0000	1,152.0000	(5.496)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
22/06/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
22/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	170.0000	176.0000	3.529	0	0	0
22/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,004.0000	1,930.0000	(3.693)	0	0	0
22/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	871.0000	927.0000	6.429	0	0	0
22/06/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,507.0000	1,582.0000	4.977	0	0	0
22/06/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	553.0000	505.0000	(8.680)	0	0	0
22/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	585.0000	534.0000	(8.718)	0	0	0
22/06/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	383.0000	404.0000	5.483	0	0	0
22/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,959.0000	1,885.0000	(3.777)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,279.0000	2,204.0000	(3.291)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
22/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,272.0000	3,194.0000	(2.384)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,415.0000	5,336.0000	(1.459)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	215.0000	225.0000	4.651	0	0	0
22/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,700.0000	2,623.0000	(2.852)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,080.0000	3,002.0000	(2.532)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,309.0000	3,389.0000	2.418	0	0	0
22/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,057.0000	993.0000	(6.055)	0	0	0
22/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	722.0000	770.0000	6.648	0	0	0
22/06/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
22/06/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	585.0000	534.0000	(8.718)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,137.0000	1,071.0000	(5.805)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	312.0000	329.0000	5.449	0	0	0
22/06/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,806.0000	4,886.0000	1.665	0	0	0
22/06/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,873.0000	4,794.0000	(1.621)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,465.0000	5,385.0000	(1.464)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	27.0000	27.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
22/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
22/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	316.0000	284.0000	(10.127)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
22/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	234.0000	208.0000	(11.111)	0	0	0
22/06/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,462.0000	1,536.0000	5.062	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,344.0000	1,276.0000	(5.060)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,004.0000	1,930.0000	(3.693)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
22/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	457.0000	483.0000	5.689	0	0	0
22/06/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
22/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,021.0000	4,941.0000	(1.593)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	827.0000	768.0000	(7.134)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,692.0000	1,620.0000	(4.255)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
22/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
22/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	651.0000	597.0000	(8.295)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,658.0000	3,579.0000	(2.160)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	370.0000	390.0000	5.405	0	0	0
22/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,481.0000	4,402.0000	(1.763)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	106.0000	109.0000	2.830	0	0	0
22/06/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
22/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	864.0000	804.0000	(6.944)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	175.0000	182.0000	4.000	0	0	0
22/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,795.0000	2,718.0000	(2.755)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,286.0000	4,207.0000	(1.843)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	198.0000	175.0000	(11.616)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,237.0000	4,158.0000	(1.865)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	491.0000	520.0000	5.906	0	0	0
22/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	755.0000	698.0000	(7.550)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,869.0000	1,796.0000	(3.906)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,610.0000	3,531.0000	(2.188)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	209.0000	218.0000	4.306	0	0	0
22/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	840.0000	894.0000	6.429	0	0	0
22/06/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	334.0000	352.0000	5.389	0	0	0
22/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	250.0000	262.0000	4.800	0	0	0
22/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
22/06/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,384.0000	4,304.0000	(1.825)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
22/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	491.0000	520.0000	5.906	0	0	0
22/06/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	978.0000	916.0000	(6.339)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,326.0000	2,250.0000	(3.267)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	618.0000	565.0000	(8.576)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	216.0000	191.0000	(11.574)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,959.0000	1,885.0000	(3.777)	0	0	0
22/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,653.0000	2,576.0000	(2.902)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
22/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
22/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	669.0000	713.0000	6.577	0	0	0
22/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	474.0000	501.0000	5.696	0	0	0
22/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,032.0000	2,955.0000	(2.540)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	494.0000	450.0000	(8.907)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
22/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,712.0000	5,632.0000	(1.401)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	549.0000	586.0000	6.740	0	0	0
22/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,775.0000	4,696.0000	(1.654)	0	0	0
22/06/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	18.0000	18.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	441.0000	466.0000	5.669	0	0	0
22/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	383.0000	404.0000	5.483	0	0	0
22/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,530.0000	4,451.0000	(1.744)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
22/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	827.0000	768.0000	(7.134)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,043.0000	3,964.0000	(1.954)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	791.0000	733.0000	(7.332)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,748.0000	2,670.0000	(2.838)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
22/06/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	156.0000	161.0000	3.205	0	0	0
22/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
22/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
22/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	275.0000	288.0000	4.727	0	0	0
22/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,481.0000	4,402.0000	(1.763)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	904.0000	961.0000	6.305	0	0	0
22/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,080.0000	1,145.0000	6.019	0	0	13,513
22/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	131.0000	136.0000	3.817	0	0	9,530
22/06/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,898.0000	3,819.0000	(2.027)	0	0	0
22/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,831.0000	1,909.0000	4.260	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	124.0000	109.0000	(12.097)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	198.0000	206.0000	4.040	0	0	0
22/06/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,169.0000	5,089.0000	(1.548)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
22/06/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	396.0000	419.0000	5.808	0	0	0
22/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	357.0000	377.0000	5.602	0	0	13,513
22/06/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,692.0000	1,620.0000	(4.255)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
22/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,368.0000	3,290.0000	(2.316)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
22/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	528.0000	563.0000	6.629	0	0	0
22/06/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	243.0000	254.0000	4.527	0	0	3,000
22/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,219.0000	1,152.0000	(5.496)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
22/06/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
22/06/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	74.0000	76.0000	2.703	0	0	0
22/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,021.0000	4,941.0000	(1.593)	0	0	0
22/06/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
22/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	522.0000	477.0000	(8.621)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,387.0000	1,318.0000	(4.975)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	103.0000	106.0000	2.913	0	0	0
22/06/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
22/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	27.0000	27.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,995.0000	3,916.0000	(1.977)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	266.0000	279.0000	4.887	0	0	0
22/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,272.0000	3,194.0000	(2.384)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,050.0000	1,975.0000	(3.659)	0	0	0
22/06/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	685.0000	630.0000	(8.029)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
22/06/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	363.0000	327.0000	(9.917)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
22/06/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,598.0000	1,674.0000	4.756	0	0	0
22/06/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	33.0000	34.0000	3.030	0	0	9,626
22/06/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	425.0000	449.0000	5.647	0	0	0
22/06/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	345.0000	364.0000	5.507	0	0	0
22/06/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,070.0000	4,991.0000	(1.558)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,552.0000	1,628.0000	4.897	0	0	0
22/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	940.0000	878.0000	(6.596)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	258.0000	270.0000	4.651	0	0	0
22/06/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,466.0000	2,389.0000	(3.122)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,780.0000	1,708.0000	(4.045)	0	0	0
22/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,736.0000	1,664.0000	(4.147)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	121.0000	125.0000	3.306	0	0	0
22/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,260.0000	1,193.0000	(5.317)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	840.0000	894.0000	6.429	0	0	0
22/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	192.0000	200.0000	4.167	0	0	11,094
22/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	902.0000	841.0000	(6.763)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	147.0000	152.0000	3.401	0	0	0
22/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	186.0000	194.0000	4.301	0	0	0
22/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,564.0000	5,484.0000	(1.438)	0	0	0
22/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,056.0000	5,136.0000	1.582	0	0	0
22/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	234.0000	208.0000	(11.111)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,302.0000	1,234.0000	(5.223)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,092.0000	4,013.0000	(1.931)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
22/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,462.0000	1,536.0000	5.062	0	0	0
22/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,677.0000	4,598.0000	(1.689)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	250.0000	262.0000	4.800	0	0	0
22/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,141.0000	2,066.0000	(3.503)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,579.0000	4,500.0000	(1.725)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	809.0000	862.0000	6.551	0	0	0
22/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	972.0000	1,032.0000	6.173	0	0	0
22/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,648.0000	1,576.0000	(4.369)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,417.0000	3,338.0000	(2.312)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,137.0000	1,071.0000	(5.805)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	253.0000	226.0000	(10.672)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	345.0000	364.0000	5.507	0	0	0
22/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	51.0000	52.0000	1.961	0	0	1,093
22/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,344.0000	1,276.0000	(5.060)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	139.0000	144.0000	3.597	0	0	0
22/06/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
22/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	216.0000	191.0000	(11.574)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,606.0000	2,530.0000	(2.916)	0	0	0
22/06/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,201.0000	7,121.0000	(1.111)	0	0	0
22/06/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	720.0000	663.0000	(7.917)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,189.0000	4,110.0000	(1.886)	0	0	0
22/06/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	339.0000	305.0000	(10.029)	0	0	0
22/06/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,071.0000	2,151.0000	3.863	0	0	0
22/06/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	112.0000	116.0000	3.571	0	0	0
22/06/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,267.0000	5,188.0000	(1.500)	0	0	0
22/06/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	940.0000	878.0000	(6.596)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	204.0000	212.0000	3.922	0	0	0
22/06/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,233.0000	2,158.0000	(3.359)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,513.0000	3,435.0000	(2.220)	0	0	0
22/06/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	166.0000	146.0000	(12.048)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,614.0000	2,694.0000	3.060	0	0	0
22/06/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,512.0000	2,436.0000	(3.025)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
22/06/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,604.0000	1,532.0000	(4.489)	0	0	0
22/06/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	937.0000	996.0000	6.297	0	0	0
22/06/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	549.0000	586.0000	6.740	0	0	0
22/06/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,608.0000	3,688.0000	2.217	0	0	0
22/06/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
22/06/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
22/06/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	182.0000	160.0000	(12.088)	0	0	0
22/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	871.0000	927.0000	6.429	0	0	0
22/06/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,558.0000	3,638.0000	2.248	0	0	0
22/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	494.0000	450.0000	(8.907)	0	0	0
22/06/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,803.0000	6,724.0000	(1.161)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
22/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,368.0000	3,290.0000	(2.316)	0	0	0
22/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	293.0000	307.0000	4.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
22/06/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	131.0000	136.0000	3.817	0	0	174
22/06/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
22/06/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	74.0000	76.0000	2.703	0	0	0
22/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,326.0000	2,250.0000	(3.267)	0	0	0
22/06/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
22/06/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
22/06/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,795.0000	2,718.0000	(2.755)	0	0	0
22/06/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
22/06/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,187.0000	2,112.0000	(3.429)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,775.0000	4,696.0000	(1.654)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
22/06/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
22/06/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,159.0000	1,226.0000	5.781	0	0	0
22/06/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	143.0000	148.0000	3.497	0	0	0
22/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	755.0000	698.0000	(7.550)	0	0	0
22/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
22/06/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	103.0000	90.0000	(12.621)	0	0	0
22/06/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/06/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,095.0000	2,021.0000	(3.532)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,366.0000	5,286.0000	(1.491)	0	0	0
22/06/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,947.0000	3,868.0000	(2.002)	0	0	0
22/06/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,662.0000	5,583.0000	(1.395)	0	0	0
22/06/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,459.0000	3,539.0000	2.313	0	0	0
22/06/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,713.0000	2,793.0000	2.949	0	0	0
22/06/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	125.0000	129.0000	3.200	0	0	0
22/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	411.0000	434.0000	5.596	0	0	0
22/06/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,530.0000	4,451.0000	(1.744)	0	0	0
22/06/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,317.0000	5,237.0000	(1.505)	0	0	0
22/06/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,644.0000	1,721.0000	4.684	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,419.0000	2,343.0000	(3.142)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
22/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	294.0000	264.0000	(10.204)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,985.0000	2,907.0000	(2.613)	0	0	0
22/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,466.0000	2,545.0000	3.204	0	0	0
22/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,257.0000	6,178.0000	(1.263)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,706.0000	3,627.0000	(2.132)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	91.0000	93.0000	2.198	0	0	0
22/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,903.0000	6,823.0000	(1.159)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
22/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	750.0000	800.0000	6.667	0	0	0
22/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	695.0000	741.0000	6.619	0	0	0
22/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
22/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
22/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
22/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,559.0000	2,483.0000	(2.970)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,178.0000	1,112.0000	(5.603)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,562.0000	3,483.0000	(2.218)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,562.0000	3,483.0000	(2.218)	0	0	0
22/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,052.0000	6,972.0000	(1.134)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	112.0000	98.0000	(12.500)	0	0	0
22/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	115.0000	119.0000	3.478	0	0	0
22/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	170.0000	176.0000	3.529	0	0	0
22/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	283.0000	298.0000	5.300	0	0	0
22/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
22/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	425.0000	449.0000	5.647	0	0	0
22/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	722.0000	770.0000	6.648	0	0	0
22/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	363.0000	327.0000	(9.917)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
22/06/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	95.0000	83.0000	(12.632)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,118.0000	1,184.0000	5.903	0	0	0
22/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,914.0000	1,840.0000	(3.866)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	24.0000	24.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,201.0000	1,269.0000	5.662	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
22/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,628.0000	4,549.0000	(1.707)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,140.0000	4,061.0000	(1.908)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	316.0000	284.0000	(10.127)	0	0	0
22/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,465.0000	3,387.0000	(2.251)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
22/06/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	11.0000	11.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	720.0000	663.0000	(7.917)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,218.0000	5,138.0000	(1.533)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,335.0000	4,256.0000	(1.822)	0	0	0
22/06/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,605.0000	6,525.0000	(1.211)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	595.0000	634.0000	6.555	0	0	0
22/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,780.0000	1,708.0000	(4.045)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
22/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,565.0000	2,644.0000	3.080	0	0	0
22/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	439.0000	398.0000	(9.339)	0	0	0
22/06/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,726.0000	4,647.0000	(1.672)	0	0	0
22/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,335.0000	4,256.0000	(1.822)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
22/06/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
22/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	669.0000	713.0000	6.577	0	0	0
22/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	439.0000	398.0000	(9.339)	0	0	0
22/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	312.0000	329.0000	5.449	0	0	0
22/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,952.0000	6,873.0000	(1.136)	0	0	0
22/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,243.0000	1,313.0000	5.632	0	0	0
22/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
22/06/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	387.0000	350.0000	(9.561)	0	0	0
22/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,708.0000	3,788.0000	2.157	0	0	0
22/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
22/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,513.0000	3,435.0000	(2.220)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
22/06/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	643.0000	686.0000	6.687	0	0	0
22/06/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	87.0000	77.0000	(11.494)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	93.0000	96.0000	3.226	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,057.0000	993.0000	(6.055)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,937.0000	2,860.0000	(2.622)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	370.0000	390.0000	5.405	0	0	0
22/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	51.0000	52.0000	1.961	0	0	10,100
22/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,802.0000	3,723.0000	(2.078)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	595.0000	634.0000	6.555	0	0	0
22/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,011.0000	3,091.0000	2.657	0	0	0
22/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,032.0000	2,955.0000	(2.540)	0	0	0
22/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
22/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
22/06/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	413.0000	374.0000	(9.443)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,320.0000	3,242.0000	(2.349)	0	0	0
22/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,022.0000	2,102.0000	3.956	0	0	0
22/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,224.0000	3,146.0000	(2.419)	0	0	0
22/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	618.0000	660.0000	6.796	0	0	0
22/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,842.0000	2,765.0000	(2.709)	0	0	0
22/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,506.0000	6,426.0000	(1.230)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
22/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,890.0000	2,812.0000	(2.699)	0	0	0
22/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
22/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,995.0000	3,916.0000	(1.977)	0	0	0
22/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,061.0000	3,141.0000	2.614	0	0	0
22/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,912.0000	2,992.0000	2.747	0	0	0
22/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,456.0000	6,376.0000	(1.239)	0	0	0
22/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,907.0000	3,987.0000	2.048	0	0	0
22/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,107.0000	4,187.0000	1.948	0	0	0
22/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,926.0000	2,005.0000	4.102	0	0	0
22/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
22/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	1,043.0000	1,106.0000	6.040	0	0	0
22/06/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,737.0000	1,815.0000	4.491	0	0	0
22/06/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/06/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
22/06/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	4,057.0000	4,137.0000	1.972	0	0	0
22/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	186.0000	194.0000	4.301	0	0	0
22/06/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	2,120.0000	2,200.0000	3.774	0	0	0
22/06/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	137.0000	120.0000	(12.409)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	3,111.0000	3,190.0000	2.539	0	0	0
22/06/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,367.0000	2,446.0000	3.338	0	0	0
22/06/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,359.0000	3,439.0000	2.382	0	0	0
22/06/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,417.0000	1,490.0000	5.152	0	0	0
22/06/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	4,007.0000	4,087.0000	1.997	0	0	0
22/06/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,002.0000	6,922.0000	(1.143)	0	0	0
22/06/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,515.0000	2,595.0000	3.181	0	0	0
22/06/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	61.0000	54.0000	(11.475)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/06/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,784.0000	1,862.0000	4.372	0	0	0
22/06/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,508.0000	3,588.0000	2.281	0	0	0
22/06/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,758.0000	3,838.0000	2.129	0	0	0
22/06/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,763.0000	2,843.0000	2.895	0	0	0
22/06/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,754.0000	6,674.0000	(1.184)	0	0	0
22/06/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	6,406.0000	6,327.0000	(1.233)	0	0	0
22/06/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,962.0000	3,041.0000	2.667	0	0	0
22/06/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,957.0000	4,037.0000	2.022	0	0	0
22/06/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,555.0000	6,476.0000	(1.205)	0	0	0
22/06/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
22/06/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,974.0000	2,053.0000	4.002	0	0	0
22/06/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/06/2009	\$ / R	2010/03/15			Currency Future	8.4766	8.5598	0.982	8.5000	8.5000	14
22/06/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	667.0000	704.0000	5.547	0	0	0
22/06/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	641.0000	595.0000	(7.176)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	630.0000	663.0000	5.238	0	0	0
22/06/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,740.0000	1,669.0000	(4.080)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,262.0000	2,187.0000	(3.316)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,578.0000	2,501.0000	(2.987)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,272.0000	3,193.0000	(2.414)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,655.0000	1,584.0000	(4.290)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	799.0000	845.0000	5.757	0	0	0
22/06/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	472.0000	436.0000	(7.627)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	310.0000	321.0000	3.548	0	0	0
22/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	135.0000	138.0000	2.222	0	0	0
22/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,085.0000	3,006.0000	(2.561)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,783.0000	1,711.0000	(4.038)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,532.0000	2,456.0000	(3.002)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
22/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	209.0000	215.0000	2.871	0	0	0
22/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,624.0000	2,547.0000	(2.934)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,998.0000	1,924.0000	(3.704)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	382.0000	398.0000	4.188	0	0	0
22/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	200.0000	206.0000	3.000	0	0	0
22/06/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,515.0000	4,433.0000	(1.816)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	979.0000	920.0000	(6.027)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	172.0000	177.0000	2.907	0	0	0
22/06/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,405.0000	1,338.0000	(4.769)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,509.0000	3,429.0000	(2.280)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	62.0000	62.0000	-	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
22/06/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	823.0000	871.0000	5.832	0	0	0
22/06/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,945.0000	2,867.0000	(2.649)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,992.0000	2,913.0000	(2.640)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	149.0000	153.0000	2.685	0	0	0
22/06/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,524.0000	5,441.0000	(1.503)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	233.0000	241.0000	3.433	0	0	0
22/06/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	447.0000	411.0000	(8.054)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	611.0000	566.0000	(7.365)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	506.0000	530.0000	4.743	0	0	0
22/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	168.0000	173.0000	2.976	0	0	0
22/06/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,281.0000	5,199.0000	(1.553)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
22/06/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,185.0000	5,102.0000	(1.601)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	302.0000	313.0000	3.642	0	0	0
22/06/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,141.0000	1,206.0000	5.697	0	0	0
22/06/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,715.0000	2,638.0000	(2.836)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,122.0000	3,043.0000	(2.530)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
22/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
22/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,173.0000	2,098.0000	(3.451)	0	0	0
22/06/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	250.0000	228.0000	(8.800)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
22/06/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	159.0000	163.0000	2.516	0	0	0
22/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,272.0000	3,193.0000	(2.414)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,307.0000	2,231.0000	(3.294)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	391.0000	408.0000	4.348	0	0	0
22/06/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	672.0000	623.0000	(7.292)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	165.0000	169.0000	2.424	0	0	0
22/06/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,945.0000	4,862.0000	(1.678)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
22/06/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,076.0000	1,138.0000	5.762	0	0	0
22/06/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	648.0000	683.0000	5.401	0	0	0
22/06/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	687.0000	726.0000	5.677	0	0	0
22/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
22/06/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,826.0000	1,754.0000	(3.943)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,529.0000	1,460.0000	(4.513)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,853.0000	2,775.0000	(2.734)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,611.0000	4,529.0000	(1.778)	0	0	0
22/06/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	215.0000	196.0000	(8.837)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	803.0000	749.0000	(6.725)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	355.0000	370.0000	4.225	0	0	0
22/06/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	213.0000	220.0000	3.286	0	0	0
22/06/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,801.0000	4,719.0000	(1.708)	0	0	0
22/06/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	91.0000	93.0000	2.198	0	0	0
22/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	411.0000	429.0000	4.380	0	0	0
22/06/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	579.0000	609.0000	5.181	0	0	0
22/06/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	534.0000	560.0000	4.869	0	0	0
22/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	288.0000	298.0000	3.472	0	0	0
22/06/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,487.0000	2,410.0000	(3.096)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,442.0000	2,365.0000	(3.153)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
22/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,085.0000	2,011.0000	(3.549)	0	0	0
22/06/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,889.0000	3,808.0000	(2.083)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	907.0000	850.0000	(6.284)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	218.0000	225.0000	3.211	0	0	0
22/06/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,177.0000	4,096.0000	(1.939)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	872.0000	816.0000	(6.422)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	256.0000	264.0000	3.125	0	0	0
22/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,529.0000	1,460.0000	(4.513)	0	0	0
22/06/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	103.0000	105.0000	1.942	0	0	0
22/06/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	352.0000	323.0000	(8.239)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	613.0000	644.0000	5.057	0	0	0
22/06/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	364.0000	379.0000	4.121	0	0	0
22/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,911.0000	1,838.0000	(3.820)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	347.0000	361.0000	4.035	0	0	0
22/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	506.0000	530.0000	4.743	0	0	0
22/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,570.0000	1,501.0000	(4.395)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,487.0000	1,419.0000	(4.573)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	180.0000	185.0000	2.778	0	0	0
22/06/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,466.0000	4,385.0000	(1.814)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,364.0000	1,298.0000	(4.839)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,761.0000	2,683.0000	(2.825)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,351.0000	2,276.0000	(3.190)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
22/06/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
22/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,911.0000	1,838.0000	(3.820)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,284.0000	1,219.0000	(5.062)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	188.0000	193.0000	2.660	0	0	17,948
22/06/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	837.0000	782.0000	(6.571)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	228.0000	235.0000	3.070	0	0	0
22/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	979.0000	920.0000	(6.027)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	250.0000	258.0000	3.200	0	0	0
22/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	116.0000	118.0000	1.724	0	0	0
22/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	198.0000	181.0000	(8.586)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	355.0000	370.0000	4.225	0	0	0
22/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,624.0000	2,547.0000	(2.934)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,396.0000	2,320.0000	(3.172)	0	0	0
22/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	111.0000	114.0000	2.703	0	0	0
22/06/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	113.0000	116.0000	2.655	0	0	28,058
22/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,038.0000	2,960.0000	(2.567)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	347.0000	361.0000	4.035	0	0	0
22/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	548.0000	576.0000	5.109	0	0	0
22/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,998.0000	1,924.0000	(3.704)	0	0	0
22/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,985.0000	3,904.0000	(2.033)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	281.0000	291.0000	3.559	0	0	0
22/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,570.0000	1,501.0000	(4.395)	0	0	0
22/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
22/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,129.0000	2,055.0000	(3.476)	0	0	0
22/06/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,937.0000	3,856.0000	(2.057)	0	0	0
22/06/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	704.0000	653.0000	(7.244)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	155.0000	159.0000	2.581	0	0	0
22/06/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	140.0000	144.0000	2.857	0	0	0
22/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,604.0000	3,523.0000	(2.248)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	274.0000	284.0000	3.650	0	0	0
22/06/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,128.0000	1,066.0000	(5.496)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,853.0000	2,775.0000	(2.734)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,132.0000	3,053.0000	(2.522)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	130.0000	133.0000	2.308	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
22/06/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	736.0000	684.0000	(7.065)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,179.0000	3,099.0000	(2.517)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,954.0000	1,881.0000	(3.736)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
22/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,509.0000	3,429.0000	(2.280)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	262.0000	271.0000	3.435	0	0	0
22/06/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,175.0000	1,241.0000	5.617	0	0	0
22/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,697.0000	1,627.0000	(4.125)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	180.0000	185.0000	2.778	0	0	0
22/06/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,319.0000	3,240.0000	(2.380)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	135.0000	138.0000	2.222	0	0	0
22/06/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,563.0000	4,481.0000	(1.797)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	324.0000	336.0000	3.704	0	0	28,058
22/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,807.0000	2,729.0000	(2.779)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,414.0000	3,334.0000	(2.343)	0	0	0
22/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	125.0000	128.0000	2.400	0	0	0
22/06/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,129.0000	4,047.0000	(1.986)	0	0	0
22/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	564.0000	592.0000	4.965	0	0	0
22/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	281.0000	291.0000	3.559	0	0	0
22/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
22/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	45.0000	45.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
22/06/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	317.0000	329.0000	3.785	0	0	0
22/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	310.0000	321.0000	3.548	0	0	0
22/06/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	432.0000	452.0000	4.630	0	0	0
22/06/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,698.0000	3,618.0000	(2.163)	0	0	0
22/06/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,753.0000	4,671.0000	(1.725)	0	0	0
22/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	232.0000	212.0000	(8.621)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	455.0000	476.0000	4.615	0	0	17,948
22/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	479.0000	502.0000	4.802	0	0	0
22/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	391.0000	408.0000	4.348	0	0	0
22/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,783.0000	1,711.0000	(4.038)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
22/06/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,225.0000	3,146.0000	(2.450)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,206.0000	1,142.0000	(5.307)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
22/06/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,109.0000	1,172.0000	5.681	0	0	0
22/06/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,053.0000	992.0000	(5.793)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,954.0000	1,881.0000	(3.736)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,899.0000	2,821.0000	(2.691)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	152.0000	156.0000	2.632	0	0	0
22/06/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,718.0000	5,635.0000	(1.452)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,364.0000	1,298.0000	(4.839)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,041.0000	4,958.0000	(1.646)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	288.0000	298.0000	3.472	0	0	0
22/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	373.0000	388.0000	4.021	0	0	0
22/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	146.0000	150.0000	2.740	0	0	0
22/06/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
22/06/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	553.0000	512.0000	(7.414)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,137.0000	5,054.0000	(1.616)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	730.0000	772.0000	5.753	0	0	0
22/06/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
22/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
22/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	421.0000	440.0000	4.513	0	0	0
22/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,038.0000	2,960.0000	(2.567)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,578.0000	2,501.0000	(2.987)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,367.0000	3,287.0000	(2.376)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,016.0000	956.0000	(5.906)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,245.0000	1,180.0000	(5.221)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	239.0000	246.0000	2.929	0	0	0
22/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	165.0000	169.0000	2.424	0	0	0
22/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	204.0000	211.0000	3.431	0	0	0
22/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	143.0000	147.0000	2.797	0	0	0
22/06/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	492.0000	516.0000	4.878	0	0	0
22/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,461.0000	3,381.0000	(2.311)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	204.0000	211.0000	3.431	0	0	0
22/06/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	52.0000	52.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,307.0000	2,231.0000	(3.294)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,475.0000	5,392.0000	(1.516)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,446.0000	1,378.0000	(4.703)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,868.0000	1,796.0000	(3.854)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	244.0000	252.0000	3.279	0	0	0
22/06/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	943.0000	885.0000	(6.151)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,085.0000	3,006.0000	(2.561)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,129.0000	2,055.0000	(3.476)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,233.0000	5,151.0000	(1.567)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	295.0000	306.0000	3.729	0	0	0
22/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
22/06/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	60.0000	60.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	928.0000	982.0000	5.819	0	0	0
22/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	200.0000	206.0000	3.000	0	0	0
22/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	519.0000	545.0000	5.010	0	0	0
22/06/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,077.0000	5,160.0000	1.635	0	0	0
22/06/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	401.0000	418.0000	4.239	0	0	0
22/06/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,217.0000	2,142.0000	(3.383)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	149.0000	153.0000	2.685	0	0	0
22/06/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,284.0000	1,219.0000	(5.062)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,849.0000	4,767.0000	(1.691)	0	0	0
22/06/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,532.0000	2,456.0000	(3.002)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	411.0000	429.0000	4.380	0	0	0
22/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	331.0000	344.0000	3.927	0	0	0
22/06/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,192.0000	7,108.0000	(1.168)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	708.0000	749.0000	5.791	0	0	0
22/06/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,583.0000	3,666.0000	2.316	0	0	0
22/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	233.0000	241.0000	3.433	0	0	0
22/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,396.0000	2,320.0000	(3.172)	0	0	0
22/06/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,325.0000	1,394.0000	5.208	0	0	0
22/06/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	262.0000	271.0000	3.435	0	0	0
22/06/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
22/06/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,089.0000	5,006.0000	(1.631)	0	0	0
22/06/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	148.0000	134.0000	(9.459)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,324.0000	1,259.0000	(4.909)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	209.0000	215.0000	2.871	0	0	0
22/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	256.0000	264.0000	3.125	0	0	0
22/06/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,993.0000	4,910.0000	(1.662)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,992.0000	2,913.0000	(2.640)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	848.0000	898.0000	5.896	0	0	0
22/06/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	109.0000	99.0000	(9.174)	0	0	0
22/06/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	582.0000	539.0000	(7.388)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	168.0000	173.0000	2.976	0	0	0
22/06/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
22/06/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	268.0000	277.0000	3.358	0	0	0
22/06/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,746.0000	3,665.0000	(2.162)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,706.0000	4,624.0000	(1.742)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,085.0000	2,011.0000	(3.549)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,351.0000	2,276.0000	(3.190)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,807.0000	2,729.0000	(2.779)	0	0	0
22/06/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,547.0000	2,629.0000	3.219	0	0	0
22/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	228.0000	235.0000	3.070	0	0	0
22/06/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,090.0000	1,029.0000	(5.596)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
22/06/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
22/06/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,486.0000	1,559.0000	4.913	0	0	0
22/06/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,109.0000	2,188.0000	3.746	0	0	0
22/06/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	467.0000	489.0000	4.711	0	0	0
22/06/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	874.0000	925.0000	5.835	0	0	0
22/06/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,015.0000	1,074.0000	5.813	0	0	0
22/06/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
22/06/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	55.0000	55.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	398.0000	366.0000	(8.040)	0	0	0
22/06/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
22/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	331.0000	344.0000	3.927	0	0	0
22/06/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	443.0000	464.0000	4.740	0	0	0
22/06/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	422.0000	388.0000	(8.057)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,461.0000	3,381.0000	(2.311)	0	0	0
22/06/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
22/06/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,041.0000	1,967.0000	(3.626)	0	0	0
22/06/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	49.0000	49.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,655.0000	1,584.0000	(4.290)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	324.0000	336.0000	3.704	0	0	0
22/06/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,572.0000	5,489.0000	(1.490)	0	0	0
22/06/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
22/06/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,385.0000	3,468.0000	2.452	0	0	0
22/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,321.0000	4,240.0000	(1.875)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,401.0000	2,482.0000	3.374	0	0	0
22/06/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,897.0000	4,815.0000	(1.674)	0	0	0
22/06/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	98.0000	100.0000	2.041	0	0	0
22/06/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,534.0000	3,617.0000	2.349	0	0	0
22/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,596.0000	2,678.0000	3.159	0	0	0
22/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,761.0000	2,683.0000	(2.825)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
22/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/06/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,669.0000	2,592.0000	(2.885)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
22/06/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,945.0000	6,861.0000	(1.210)	0	0	0
22/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	188.0000	193.0000	2.660	0	0	0
22/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,167.0000	1,104.0000	(5.398)	0	0	0
22/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,033.0000	3,952.0000	(2.008)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,697.0000	1,627.0000	(4.125)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,877.0000	1,955.0000	4.156	0	0	0
22/06/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	196.0000	202.0000	3.061	0	0	0
22/06/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,378.0000	5,296.0000	(1.525)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
22/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,273.0000	4,192.0000	(1.896)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
22/06/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,981.0000	4,064.0000	2.085	0	0	0
22/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,336.0000	3,418.0000	2.458	0	0	0
22/06/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,081.0000	4,000.0000	(1.985)	0	0	0
22/06/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,827.0000	4,910.0000	1.719	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	171.0000	155.0000	(9.357)	0	0	0
22/06/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/06/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,655.0000	1,731.0000	4.592	0	0	0
22/06/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,990.0000	3,072.0000	2.742	0	0	0
22/06/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	3,841.0000	3,761.0000	(2.083)	0	0	0
22/06/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	2,014.0000	2,093.0000	3.923	0	0	0
22/06/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	274.0000	284.0000	3.650	0	0	0
22/06/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
22/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	421.0000	440.0000	4.513	0	0	0
22/06/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	288.0000	264.0000	(8.333)	0	0	0
22/06/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
22/06/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	269.0000	246.0000	(8.550)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
22/06/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	1,045.0000	1,105.0000	5.742	0	0	0
22/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,245.0000	1,180.0000	(5.221)	0	0	0
22/06/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	901.0000	953.0000	5.771	0	0	0
22/06/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,782.0000	3,865.0000	2.195	0	0	0
22/06/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	374.0000	344.0000	(8.021)	0	0	0
22/06/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,556.0000	3,476.0000	(2.250)	0	0	0
22/06/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	111.0000	114.0000	2.703	0	0	0
22/06/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	339.0000	352.0000	3.835	0	0	0
22/06/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,612.0000	1,543.0000	(4.280)	0	0	0
22/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	295.0000	306.0000	3.729	0	0	0
22/06/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,985.0000	3,904.0000	(2.033)	0	0	0
22/06/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,732.0000	3,815.0000	2.224	0	0	0
22/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,868.0000	1,796.0000	(3.854)	0	0	0
22/06/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/06/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,793.0000	2,875.0000	2.936	0	0	0
22/06/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,922.0000	2,000.0000	4.058	0	0	0
22/06/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,744.0000	2,826.0000	2.988	0	0	0
22/06/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
22/06/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
22/06/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,832.0000	1,909.0000	4.203	0	0	0
22/06/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,060.0000	2,140.0000	3.883	0	0	0
22/06/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,209.0000	1,276.0000	5.542	0	0	0
22/06/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,612.0000	1,687.0000	4.653	0	0	0
22/06/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,891.0000	2,974.0000	2.871	0	0	0
22/06/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	101.0000	91.0000	(9.901)	0	0	0
22/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
22/06/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/06/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
22/06/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,881.0000	3,964.0000	2.139	0	0	0
22/06/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,088.0000	3,171.0000	2.688	0	0	0
22/06/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,080.0000	4,163.0000	2.034	0	0	0
22/06/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,528.0000	1,601.0000	4.777	0	0	0
22/06/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,449.0000	2,531.0000	3.348	0	0	0
22/06/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	183.0000	167.0000	(8.743)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,090.0000	1,029.0000	(5.596)	0	0	0
22/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	467.0000	489.0000	4.711	0	0	0
22/06/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,787.0000	1,864.0000	4.309	0	0	0
22/06/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,039.0000	3,122.0000	2.731	0	0	0
22/06/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
22/06/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,645.0000	2,727.0000	3.100	0	0	0
22/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/06/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
22/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,031.0000	4,113.0000	2.034	0	0	0
22/06/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,435.0000	3,517.0000	2.387	0	0	0
22/06/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,699.0000	1,775.0000	4.473	0	0	0
22/06/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,286.0000	1,354.0000	5.288	0	0	0
22/06/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
22/06/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	159.0000	145.0000	(8.805)	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
22/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,487.0000	1,419.0000	(4.573)	0	0	0
22/06/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	330.0000	302.0000	(8.485)	0	0	0
22/06/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	128.0000	130.0000	1.563	0	0	0
22/06/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/06/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	956.0000	1,012.0000	5.858	0	0	0
22/06/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,247.0000	1,315.0000	5.453	0	0	0
22/06/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	364.0000	379.0000	4.121	0	0	0
22/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	443.0000	464.0000	4.740	0	0	0
22/06/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,633.0000	3,716.0000	2.285	0	0	0
22/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,167.0000	1,104.0000	(5.398)	0	0	0
22/06/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	4,130.0000	4,213.0000	2.010	0	0	0
22/06/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,651.0000	3,571.0000	(2.191)	0	0	0
22/06/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	3,138.0000	3,220.0000	2.613	0	0	0
22/06/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	2,157.0000	2,237.0000	3.709	0	0	0
22/06/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	79.0000	71.0000	(10.127)	0	0	0
22/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,968.0000	2,047.0000	4.014	0	0	0
22/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
22/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
22/06/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,658.0000	4,576.0000	(1.760)	0	0	0
22/06/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,940.0000	3,023.0000	2.823	0	0	0
22/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,931.0000	4,014.0000	2.111	0	0	0
22/06/2009	\$ / R	2010/06/14			Currency Future	8.5973	8.6849	1.019	0.0000	0.0000	0
22/06/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	757.0000	793.0000	4.756	0	0	0
22/06/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	615.0000	643.0000	4.553	0	0	0
22/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,120.0000	2,045.0000	(3.538)	0	0	0
22/06/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,118.0000	1,058.0000	(5.367)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	367.0000	380.0000	3.542	0	0	0
22/06/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	810.0000	758.0000	(6.420)	0	0	0
22/06/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	908.0000	853.0000	(6.057)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,036.0000	1,962.0000	(3.635)	0	0	0
22/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,343.0000	1,278.0000	(4.840)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,499.0000	1,432.0000	(4.470)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	416.0000	431.0000	3.606	0	0	0
22/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	170.0000	175.0000	2.941	0	0	0
22/06/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	775.0000	813.0000	4.903	0	0	0
22/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	496.0000	517.0000	4.234	0	0	0
22/06/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,022.0000	3,940.0000	(2.039)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	778.0000	728.0000	(6.427)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	690.0000	721.0000	4.493	0	0	0
22/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,868.0000	1,796.0000	(3.854)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	544.0000	505.0000	(7.169)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	467.0000	485.0000	3.854	0	0	0
22/06/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	941.0000	989.0000	5.101	0	0	0
22/06/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	706.0000	738.0000	4.533	0	0	0
22/06/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,620.0000	1,550.0000	(4.321)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	383.0000	396.0000	3.394	0	0	0
22/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,784.0000	1,713.0000	(3.980)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	942.0000	886.0000	(5.945)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	432.0000	448.0000	3.704	0	0	0
22/06/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,267.0000	1,332.0000	5.130	0	0	0
22/06/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	659.0000	688.0000	4.401	0	0	0
22/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,702.0000	1,631.0000	(4.172)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	540.0000	563.0000	4.259	0	0	2,533
22/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,460.0000	1,393.0000	(4.589)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,911.0000	1,838.0000	(3.820)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,741.0000	3,659.0000	(2.192)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	391.0000	405.0000	3.581	0	0	0
22/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	408.0000	422.0000	3.431	0	0	0
22/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,206.0000	1,268.0000	5.141	0	0	0
22/06/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	188.0000	194.0000	3.191	0	0	29,129
22/06/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,011.0000	954.0000	(5.638)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,994.0000	1,920.0000	(3.711)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,743.0000	1,672.0000	(4.073)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	375.0000	388.0000	3.467	0	0	0
22/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	440.0000	457.0000	3.864	0	0	0
22/06/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,266.0000	1,203.0000	(4.976)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,078.0000	2,003.0000	(3.609)	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
22/06/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	564.0000	588.0000	4.255	0	0	0
22/06/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,579.0000	1,511.0000	(4.307)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,343.0000	1,278.0000	(4.840)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	477.0000	495.0000	3.774	0	0	0
22/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	449.0000	466.0000	3.786	0	0	0
22/06/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	466.0000	431.0000	(7.511)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,014.0000	1,066.0000	5.128	0	0	0
22/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
22/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	440.0000	457.0000	3.864	0	0	0
22/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,661.0000	1,591.0000	(4.214)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,743.0000	1,672.0000	(4.073)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	458.0000	476.0000	3.930	0	0	0
22/06/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	270.0000	247.0000	(8.519)	0	0	0
22/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,078.0000	2,003.0000	(3.609)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	309.0000	283.0000	(8.414)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,508.0000	3,427.0000	(2.309)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	540.0000	563.0000	4.259	0	0	26,596
22/06/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,191.0000	1,130.0000	(5.122)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	206.0000	212.0000	2.913	0	0	21,978
22/06/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	740.0000	774.0000	4.595	0	0	0
22/06/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	589.0000	614.0000	4.244	0	0	0
22/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	507.0000	528.0000	4.142	0	0	0
22/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	185.0000	190.0000	2.703	0	0	0
22/06/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	842.0000	789.0000	(6.295)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,155.0000	1,094.0000	(5.281)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	977.0000	920.0000	(5.834)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,381.0000	1,316.0000	(4.707)	0	0	0
22/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	97.0000	99.0000	2.062	0	0	0
22/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,117.0000	4,034.0000	(2.016)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	529.0000	551.0000	4.159	0	0	0
22/06/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,787.0000	3,706.0000	(2.139)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,941.0000	2,021.0000	4.122	0	0	0
22/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,784.0000	1,713.0000	(3.980)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,304.0000	1,240.0000	(4.908)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	94.0000	86.0000	(8.511)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	289.0000	265.0000	(8.304)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	602.0000	628.0000	4.319	0	0	21,978
22/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	918.0000	965.0000	5.120	0	0	0
22/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,236.0000	1,300.0000	5.178	0	0	0
22/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	571.0000	530.0000	(7.180)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,176.0000	1,237.0000	5.187	0	0	0
22/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	552.0000	575.0000	4.167	0	0	0
22/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	674.0000	705.0000	4.599	0	0	0
22/06/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,539.0000	1,471.0000	(4.418)	0	0	0
22/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,364.0000	3,451.0000	2.586	0	0	0
22/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	329.0000	302.0000	(8.207)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	794.0000	833.0000	4.912	0	0	0
22/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	486.0000	506.0000	4.115	0	0	0
22/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,912.0000	2,833.0000	(2.713)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	529.0000	551.0000	4.159	0	0	0
22/06/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,952.0000	1,879.0000	(3.740)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	259.0000	268.0000	3.475	0	0	0
22/06/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	161.0000	166.0000	3.106	0	0	0
22/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,047.0000	988.0000	(5.635)	0	0	0
22/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,248.0000	2,173.0000	(3.336)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	432.0000	448.0000	3.704	0	0	0
22/06/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,848.0000	4,936.0000	1.815	0	0	0
22/06/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	346.0000	358.0000	3.468	0	0	0
22/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,381.0000	1,316.0000	(4.707)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,164.0000	4,081.0000	(1.993)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	164.0000	169.0000	3.049	0	0	0
22/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	644.0000	673.0000	4.503	0	0	0
22/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	375.0000	388.0000	3.467	0	0	0
22/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,082.0000	1,023.0000	(5.453)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	449.0000	466.0000	3.786	0	0	0
22/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,834.0000	3,752.0000	(2.139)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	747.0000	698.0000	(6.560)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	182.0000	187.0000	2.747	0	0	0
22/06/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	629.0000	658.0000	4.610	0	0	0
22/06/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	518.0000	539.0000	4.054	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	716.0000	668.0000	(6.704)	0	0	0
22/06/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,420.0000	1,354.0000	(4.648)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,205.0000	2,130.0000	(3.401)	0	0	0
22/06/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	813.0000	853.0000	4.920	0	0	0
22/06/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,205.0000	7,118.0000	(1.207)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	360.0000	373.0000	3.611	0	0	0
22/06/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,661.0000	1,591.0000	(4.214)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	424.0000	439.0000	3.538	0	0	0
22/06/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,975.0000	3,893.0000	(2.063)	0	0	0
22/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,702.0000	1,631.0000	(4.172)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,826.0000	1,754.0000	(3.943)	0	0	0
22/06/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	442.0000	408.0000	(7.692)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	339.0000	350.0000	3.245	0	0	0
22/06/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,378.0000	2,302.0000	(3.196)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	399.0000	414.0000	3.759	0	0	0
22/06/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	325.0000	337.0000	3.692	0	0	0
22/06/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	159.0000	163.0000	2.516	0	0	0
22/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,163.0000	2,088.0000	(3.467)	0	0	0
22/06/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	117.0000	121.0000	3.419	0	0	0
22/06/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,212.0000	4,129.0000	(1.971)	0	0	0
22/06/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,120.0000	5,036.0000	(1.641)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,422.0000	2,345.0000	(3.179)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,291.0000	2,216.0000	(3.274)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	221.0000	228.0000	3.167	0	0	0
22/06/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,324.0000	3,243.0000	(2.437)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	238.0000	245.0000	2.941	0	0	0
22/06/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,306.0000	4,223.0000	(1.928)	0	0	0
22/06/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	156.0000	161.0000	3.205	0	0	0
22/06/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,140.0000	3,061.0000	(2.516)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,232.0000	3,152.0000	(2.475)	0	0	0
22/06/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,259.0000	4,176.0000	(1.949)	0	0	0
22/06/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,098.0000	5,185.0000	1.707	0	0	0
22/06/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	250.0000	259.0000	3.600	0	0	0
22/06/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	319.0000	330.0000	3.448	0	0	0
22/06/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
22/06/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	875.0000	919.0000	5.029	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
22/06/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	104.0000	107.0000	2.885	0	0	0
22/06/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
22/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,750.0000	5,664.0000	(1.496)	0	0	0
22/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,507.0000	5,422.0000	(1.543)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	115.0000	106.0000	(7.826)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	230.0000	237.0000	3.043	0	0	0
22/06/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
22/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	965.0000	1,014.0000	5.078	0	0	0
22/06/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	332.0000	344.0000	3.614	0	0	0
22/06/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,961.0000	6,875.0000	(1.235)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,092.0000	1,149.0000	5.220	0	0	0
22/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	517.0000	479.0000	(7.350)	0	0	0
22/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	121.0000	124.0000	2.479	0	0	0
22/06/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,867.0000	2,788.0000	(2.755)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,538.0000	2,623.0000	3.349	0	0	0
22/06/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	114.0000	117.0000	2.632	0	0	0
22/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	416.0000	431.0000	3.606	0	0	0
22/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	133.0000	137.0000	3.008	0	0	0
22/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,278.0000	3,198.0000	(2.441)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	167.0000	172.0000	2.994	0	0	0
22/06/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
22/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,759.0000	3,847.0000	2.341	0	0	0
22/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	627.0000	584.0000	(6.858)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,736.0000	4,652.0000	(1.774)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,648.0000	1,723.0000	4.551	0	0	0
22/06/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,070.0000	3,987.0000	(2.039)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,928.0000	3,846.0000	(2.088)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,813.0000	1,891.0000	4.302	0	0	0
22/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	367.0000	380.0000	3.542	0	0	0
22/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	150.0000	138.0000	(8.000)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	284.0000	294.0000	3.521	0	0	0
22/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
22/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,777.0000	2,863.0000	3.097	0	0	0
22/06/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,335.0000	2,259.0000	(3.255)	0	0	0
22/06/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,880.0000	4,796.0000	(1.721)	0	0	0
22/06/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,024.0000	4,939.0000	(1.692)	0	0	0
22/06/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	353.0000	365.0000	3.399	0	0	0
22/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	264.0000	273.0000	3.409	0	0	0
22/06/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	491.0000	455.0000	(7.332)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,687.0000	2,609.0000	(2.903)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,003.0000	2,924.0000	(2.631)	0	0	0
22/06/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,217.0000	5,132.0000	(1.629)	0	0	0
22/06/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,729.0000	2,815.0000	3.151	0	0	0
22/06/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,855.0000	1,934.0000	4.259	0	0	0
22/06/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	458.0000	476.0000	3.930	0	0	0
22/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,868.0000	1,796.0000	(3.854)	0	0	0
22/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	170.0000	156.0000	(8.235)	0	0	0
22/06/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	989.0000	1,040.0000	5.157	0	0	0
22/06/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
22/06/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,611.0000	3,698.0000	2.409	0	0	0
22/06/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,710.0000	3,797.0000	2.345	0	0	0
22/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	154.0000	158.0000	2.597	0	0	0
22/06/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,568.0000	1,641.0000	4.656	0	0	0
22/06/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,512.0000	3,599.0000	2.477	0	0	0
22/06/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	1,339.0000	1,407.0000	5.078	0	0	0
22/06/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,164.0000	2,247.0000	3.835	0	0	0
22/06/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	116.0000	119.0000	2.586	0	0	0
22/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/06/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,119.0000	1,177.0000	5.183	0	0	0
22/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,120.0000	2,045.0000	(3.538)	0	0	0
22/06/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
22/06/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,117.0000	3,204.0000	2.791	0	0	0
22/06/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/06/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	142.0000	146.0000	2.817	0	0	0
22/06/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,168.0000	5,084.0000	(1.625)	0	0	0
22/06/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	108.0000	99.0000	(8.333)	0	0	0
22/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	360.0000	373.0000	3.611	0	0	0
22/06/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	4,007.0000	4,094.0000	2.171	0	0	0
22/06/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	395.0000	364.0000	(7.848)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	372.0000	343.0000	(7.796)	0	0	0
22/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,039.0000	1,093.0000	5.197	0	0	0
22/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,163.0000	2,088.0000	(3.467)	0	0	0
22/06/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,463.0000	3,550.0000	2.512	0	0	0
22/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,018.0000	3,105.0000	2.883	0	0	0
22/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,809.0000	3,896.0000	2.284	0	0	0
22/06/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,908.0000	3,995.0000	2.226	0	0	0
22/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	15.0000	15.0000	-	0	0	0
22/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	242.0000	222.0000	(8.264)	0	0	0
22/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/06/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/06/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,921.0000	3,008.0000	2.978	0	0	0
22/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,491.0000	2,576.0000	3.412	0	0	0
22/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,444.0000	2,528.0000	3.437	0	0	0
22/06/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,825.0000	2,911.0000	3.044	0	0	0
22/06/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	125.0000	128.0000	2.400	0	0	0
22/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,413.0000	3,500.0000	2.549	0	0	0
22/06/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,607.0000	1,681.0000	4.605	0	0	0
22/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,049.0000	2,969.0000	(2.624)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	246.0000	254.0000	3.252	0	0	0
22/06/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	225.0000	233.0000	3.556	0	0	0
22/06/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	576.0000	601.0000	4.340	0	0	0
22/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	160.0000	147.0000	(8.125)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,928.0000	4,843.0000	(1.725)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	209.0000	216.0000	3.349	0	0	0
22/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,462.0000	3,381.0000	(2.340)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,451.0000	1,522.0000	4.893	0	0	0
22/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,641.0000	4,557.0000	(1.810)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,072.0000	2,154.0000	3.958	0	0	0
22/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,460.0000	1,393.0000	(4.589)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,984.0000	2,065.0000	4.083	0	0	0
22/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	75.0000	69.0000	(8.000)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	204.0000	187.0000	(8.333)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,832.0000	4,748.0000	(1.738)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	274.0000	283.0000	3.285	0	0	0
22/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,229.0000	1,166.0000	(5.126)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,881.0000	3,799.0000	(2.113)	0	0	0
22/06/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,777.0000	2,698.0000	(2.845)	0	0	0
22/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	507.0000	528.0000	4.142	0	0	0
22/06/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	100.0000	92.0000	(8.000)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	191.0000	197.0000	3.141	0	0	0
22/06/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,898.0000	1,977.0000	4.162	0	0	0
22/06/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0
22/06/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	138.0000	142.0000	2.899	0	0	0
22/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	71.0000	65.0000	(8.451)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	129.0000	133.0000	3.101	0	0	0
22/06/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,694.0000	3,612.0000	(2.220)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,118.0000	2,200.0000	3.872	0	0	0
22/06/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,147.0000	1,207.0000	5.231	0	0	0
22/06/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
22/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,545.0000	4,461.0000	(1.848)	0	0	0
22/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,303.0000	1,369.0000	5.065	0	0	0
22/06/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	255.0000	263.0000	3.137	0	0	0
22/06/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
22/06/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
22/06/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	350.0000	322.0000	(8.000)	0	0	0
22/06/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/06/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	179.0000	184.0000	2.793	0	0	0
22/06/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	5,993.0000	5,908.0000	(1.418)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,028.0000	2,109.0000	3.994	0	0	0
22/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,056.0000	4,143.0000	2.145	0	0	0
22/06/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,958.0000	2,879.0000	(2.671)	0	0	0
22/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	81.0000	74.0000	(8.642)	0	0	0
22/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,068.0000	3,154.0000	2.803	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,094.0000	3,015.0000	(2.553)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	269.0000	278.0000	3.346	0	0	0
22/06/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	256.0000	234.0000	(8.594)	0	0	0
22/06/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/06/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	123.0000	126.0000	2.439	0	0	0
22/06/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,822.0000	2,743.0000	(2.799)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	279.0000	289.0000	3.584	0	0	0
22/06/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
22/06/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	136.0000	139.0000	2.206	0	0	0
22/06/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,732.0000	2,654.0000	(2.855)	0	0	0
22/06/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,601.0000	3,520.0000	(2.249)	0	0	0
22/06/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,729.0000	1,806.0000	4.453	0	0	0
22/06/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	132.0000	121.0000	(8.333)	0	0	0
22/06/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,633.0000	2,719.0000	3.266	0	0	0
22/06/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
22/06/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	242.0000	250.0000	3.306	0	0	0
22/06/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/06/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,976.0000	4,891.0000	(1.708)	0	0	0
22/06/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,688.0000	4,604.0000	(1.792)	0	0	0
22/06/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,970.0000	3,057.0000	2.929	0	0	0
22/06/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,681.0000	2,767.0000	3.208	0	0	0
22/06/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,958.0000	4,045.0000	2.198	0	0	0
22/06/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,660.0000	3,748.0000	2.404	0	0	0
22/06/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	140.0000	144.0000	2.857	0	0	0
22/06/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
22/06/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,593.0000	4,509.0000	(1.829)	0	0	0
22/06/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
22/06/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	195.0000	201.0000	3.077	0	0	0
22/06/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	418.0000	385.0000	(7.895)	0	0	0
22/06/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,647.0000	3,566.0000	(2.221)	0	0	0
22/06/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,771.0000	1,848.0000	4.348	0	0	0
22/06/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,105.0000	4,192.0000	2.119	0	0	0
22/06/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/06/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,065.0000	1,120.0000	5.164	0	0	0
22/06/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	124.0000	113.0000	(8.871)	0	0	0
22/06/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,042.0000	5,956.0000	(1.423)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,091.0000	6,005.0000	(1.412)	0	0	0
22/06/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
22/06/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	233.0000	241.0000	3.433	0	0	0
22/06/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,186.0000	3,106.0000	(2.511)	0	0	0
22/06/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
22/06/2009	£ / R	2009/09/14			Currency Future	13.5213	13.6285	0.793	13.6200	13.5500	20,039
22/06/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,204.0000	1,119.0000	(7.060)	0	0	0
22/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,020.0000	941.0000	(7.745)	0	0	0
22/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	948.0000	1,033.0000	8.966	0	0	0
22/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	334.0000	296.0000	(11.377)	0	0	0
22/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	497.0000	443.0000	(10.865)	0	0	0
22/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
22/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,141.0000	2,040.0000	(4.717)	0	0	0
22/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	177.0000	154.0000	(12.994)	0	0	0
22/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	985.0000	1,071.0000	8.731	0	0	0
22/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,095.0000	1,995.0000	(4.773)	0	0	0
22/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
22/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,166.0000	1,082.0000	(7.204)	0	0	0
22/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	271.0000	239.0000	(11.808)	0	0	0
22/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	518.0000	572.0000	10.425	0	0	0
22/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,371.0000	4,479.0000	2.471	0	0	0
22/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,421.0000	2,318.0000	(4.254)	0	0	0
22/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,056.0000	975.0000	(7.670)	0	0	0
22/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	237.0000	261.0000	10.127	0	0	0
22/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	760.0000	691.0000	(9.079)	0	0	0
22/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	164.0000	143.0000	(12.805)	0	0	0
22/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,871.0000	5,979.0000	1.840	0	0	0
22/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
22/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	85.0000	94.0000	10.588	0	0	0
22/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	656.0000	725.0000	10.518	0	0	0
22/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	359.0000	318.0000	(11.421)	0	0	0
22/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	467.0000	416.0000	(10.921)	0	0	0
22/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
22/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,079.0000	4,972.0000	(2.107)	0	0	0
22/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,737.0000	1,641.0000	(5.527)	0	0	0
22/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	381.0000	420.0000	10.236	0	0	0
22/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	724.0000	657.0000	(9.254)	0	0	0
22/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	205.0000	180.0000	(12.195)	0	0	0
22/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	119.0000	102.0000	(14.286)	0	0	0
22/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,421.0000	5,529.0000	1.992	0	0	0
22/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,374.0000	2,271.0000	(4.339)	0	0	0
22/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	109.0000	120.0000	10.092	0	0	0
22/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,092.0000	1,010.0000	(7.509)	0	0	0
22/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	396.0000	436.0000	10.101	0	0	0
22/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,140.0000	1,231.0000	7.982	0	0	0
22/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,061.0000	1,150.0000	8.388	0	0	0
22/06/2009	£ / R	2009/09/14	15.95	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
22/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	225.0000	248.0000	10.222	0	0	0
22/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	263.0000	289.0000	9.886	0	0	0
22/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	877.0000	958.0000	9.236	0	0	0
22/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	140.0000	121.0000	(13.571)	0	0	0
22/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,468.0000	2,365.0000	(4.173)	0	0	0
22/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,825.0000	1,728.0000	(5.315)	0	0	0
22/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	760.0000	691.0000	(9.079)	0	0	0
22/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
22/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	214.0000	235.0000	9.813	0	0	0
22/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	291.0000	319.0000	9.622	0	0	0
22/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	381.0000	420.0000	10.236	0	0	0
22/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	582.0000	643.0000	10.481	0	0	0
22/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	539.0000	595.0000	10.390	0	0	0
22/06/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,434.0000	1,532.0000	6.834	0	0	0
22/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,242.0000	1,156.0000	(6.924)	0	0	0
22/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,914.0000	1,816.0000	(5.120)	0	0	0
22/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,872.0000	2,979.0000	3.726	0	0	0
22/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	317.0000	348.0000	9.779	0	0	0
22/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	96.0000	106.0000	10.417	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	689.0000	624.0000	(9.434)	0	0	0
22/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	527.0000	472.0000	(10.436)	0	0	0
22/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	796.0000	726.0000	(8.794)	0	0	0
22/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	277.0000	304.0000	9.747	0	0	0
22/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	411.0000	453.0000	10.219	0	0	0
22/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	498.0000	550.0000	10.442	0	0	0
22/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,426.0000	2,532.0000	4.369	0	0	0
22/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,563.0000	2,459.0000	(4.058)	0	0	0
22/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	306.0000	335.0000	9.477	0	0	0
22/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	742.0000	818.0000	10.243	0	0	0
22/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	191.0000	167.0000	(12.565)	0	0	0
22/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
22/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,482.0000	1,391.0000	(6.140)	0	0	0
22/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,921.0000	4,029.0000	2.754	0	0	0
22/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	367.0000	404.0000	10.082	0	0	0
22/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	461.0000	509.0000	10.412	0	0	0
22/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	312.0000	276.0000	(11.538)	0	0	0
22/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,023.0000	1,110.0000	8.504	0	0	0
22/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	946.0000	869.0000	(8.140)	0	0	0
22/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	711.0000	785.0000	10.408	0	0	0
22/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	590.0000	530.0000	(10.169)	0	0	0
22/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	152.0000	132.0000	(13.158)	0	0	0
22/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	91.0000	100.0000	9.890	0	0	0
22/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	290.0000	256.0000	(11.724)	0	0	0
22/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	115.0000	127.0000	10.435	0	0	0
22/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	329.0000	361.0000	9.726	0	0	0
22/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,869.0000	1,772.0000	(5.190)	0	0	0
22/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,737.0000	1,641.0000	(5.527)	0	0	0
22/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	870.0000	796.0000	(8.506)	0	0	0
22/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	329.0000	361.0000	9.726	0	0	0
22/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	254.0000	223.0000	(12.205)	0	0	0
22/06/2009	£ / R	2009/09/14	12.80	Call	Currency Future	912.0000	995.0000	9.101	0	0	0
22/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,611.0000	2,507.0000	(3.983)	0	0	0
22/06/2009	£ / R	2009/09/14	20.10	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
22/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	109.0000	120.0000	10.092	0	0	0
22/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	985.0000	907.0000	(7.919)	0	0	0
22/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	411.0000	365.0000	(11.192)	0	0	0
22/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	985.0000	1,071.0000	8.731	0	0	0
22/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,421.0000	2,318.0000	(4.254)	0	0	0
22/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,579.0000	6,472.0000	(1.626)	0	0	0
22/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,321.0000	1,233.0000	(6.662)	0	0	0
22/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,694.0000	1,599.0000	(5.608)	0	0	0
22/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	683.0000	754.0000	10.395	0	0	0
22/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	164.0000	143.0000	(12.805)	0	0	0
22/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
22/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	154.0000	170.0000	10.390	0	0	0
22/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	908.0000	833.0000	(8.260)	0	0	0
22/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	558.0000	501.0000	(10.215)	0	0	0
22/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,515.0000	2,412.0000	(4.095)	0	0	0
22/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,092.0000	1,010.0000	(7.509)	0	0	0
22/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	479.0000	529.0000	10.438	0	0	0
22/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	656.0000	725.0000	10.518	0	0	0
22/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
22/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,281.0000	1,194.0000	(6.792)	0	0	0
22/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	341.0000	375.0000	9.971	0	0	0
22/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	334.0000	296.0000	(11.377)	0	0	0
22/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,651.0000	1,556.0000	(5.754)	0	0	0
22/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	202.0000	223.0000	10.396	0	0	0
22/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
22/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
22/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,879.0000	5,772.0000	(1.820)	0	0	0
22/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	182.0000	200.0000	9.890	0	0	0
22/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	312.0000	276.0000	(11.538)	0	0	0
22/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,233.0000	2,132.0000	(4.523)	0	0	0
22/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	122.0000	135.0000	10.656	0	0	0
22/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,482.0000	1,391.0000	(6.140)	0	0	0
22/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,187.0000	2,086.0000	(4.618)	0	0	0
22/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	51.0000	57.0000	11.765	0	0	0
22/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	558.0000	501.0000	(10.215)	0	0	0
22/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	62.0000	69.0000	11.290	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
22/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	775.0000	852.0000	9.935	0	0	0
22/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	683.0000	754.0000	10.395	0	0	0
22/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,004.0000	1,905.0000	(4.940)	0	0	0
22/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
22/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	202.0000	223.0000	10.396	0	0	0
22/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	479.0000	529.0000	10.438	0	0	0
22/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,360.0000	1,272.0000	(6.471)	0	0	0
22/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	908.0000	833.0000	(8.260)	0	0	0
22/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	237.0000	208.0000	(12.236)	0	0	0
22/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
22/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	75.0000	83.0000	10.667	0	0	0
22/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,959.0000	1,860.0000	(5.054)	0	0	0
22/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	172.0000	189.0000	9.884	0	0	0
22/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,129.0000	1,046.0000	(7.352)	0	0	0
22/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,321.0000	1,233.0000	(6.662)	0	0	0
22/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	58.0000	65.0000	12.069	0	0	0
22/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
22/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
22/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,281.0000	1,194.0000	(6.792)	0	0	0
22/06/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,803.0000	2,698.0000	(3.746)	0	0	0
22/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	192.0000	211.0000	9.896	0	0	0
22/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,049.0000	1,950.0000	(4.832)	0	0	0
22/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,327.0000	2,225.0000	(4.383)	0	0	0
22/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,621.0000	4,729.0000	2.337	0	0	0
22/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	154.0000	170.0000	10.390	0	0	0
22/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	250.0000	275.0000	10.000	0	0	0
22/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	833.0000	761.0000	(8.643)	0	0	0
22/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	250.0000	275.0000	10.000	0	0	0
22/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,143.0000	3,038.0000	(3.341)	0	0	0
22/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,095.0000	1,995.0000	(4.773)	0	0	0
22/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	85.0000	94.0000	10.588	0	0	0
22/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	277.0000	304.0000	9.747	0	0	0
22/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
22/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	290.0000	256.0000	(11.724)	0	0	0
22/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	66.0000	73.0000	10.606	0	0	0
22/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,122.0000	3,229.0000	3.427	0	0	0
22/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	263.0000	289.0000	9.886	0	0	0
22/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,914.0000	1,816.0000	(5.120)	0	0	0
22/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	808.0000	887.0000	9.777	0	0	0
22/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	163.0000	179.0000	9.816	0	0	0
22/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
22/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,129.0000	6,022.0000	(1.746)	0	0	0
22/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	711.0000	785.0000	10.408	0	0	0
22/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,280.0000	2,178.0000	(4.474)	0	0	0
22/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,401.0000	1,311.0000	(6.424)	0	0	0
22/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	221.0000	194.0000	(12.217)	0	0	0
22/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,056.0000	975.0000	(7.670)	0	0	0
22/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,327.0000	2,225.0000	(4.383)	0	0	0
22/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	63.0000	53.0000	(15.873)	0	0	0
22/06/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,659.0000	1,760.0000	6.088	0	0	0
22/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	137.0000	151.0000	10.219	0	0	0
22/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	80.0000	89.0000	11.250	0	0	0
22/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,129.0000	1,046.0000	(7.352)	0	0	0
22/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,586.0000	3,480.0000	(2.956)	0	0	0
22/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
22/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	129.0000	143.0000	10.853	0	0	0
22/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,441.0000	1,351.0000	(6.246)	0	0	0
22/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,381.0000	4,274.0000	(2.442)	0	0	0
22/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	317.0000	348.0000	9.779	0	0	0
22/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,694.0000	1,599.0000	(5.608)	0	0	0
22/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	354.0000	389.0000	9.887	0	0	0
22/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	411.0000	453.0000	10.219	0	0	0
22/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,121.0000	6,229.0000	1.764	0	0	0
22/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	946.0000	869.0000	(8.140)	0	0	0
22/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	115.0000	127.0000	10.435	0	0	0
22/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,959.0000	1,860.0000	(5.054)	0	0	0
22/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	870.0000	796.0000	(8.506)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
22/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	341.0000	375.0000	9.971	0	0	0
22/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	630.0000	696.0000	10.476	0	0	0
22/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,900.0000	2,795.0000	(3.621)	0	0	0
22/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	724.0000	657.0000	(9.254)	0	0	0
22/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	396.0000	436.0000	10.101	0	0	0
22/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	622.0000	561.0000	(9.807)	0	0	0
22/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	560.0000	618.0000	10.357	0	0	0
22/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,630.0000	4,523.0000	(2.311)	0	0	0
22/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	192.0000	211.0000	9.896	0	0	0
22/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	655.0000	592.0000	(9.618)	0	0	0
22/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	427.0000	471.0000	10.304	0	0	0
22/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	122.0000	135.0000	10.656	0	0	0
22/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	560.0000	618.0000	10.357	0	0	0
22/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	102.0000	113.0000	10.784	0	0	0
22/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	689.0000	624.0000	(9.434)	0	0	0
22/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,869.0000	1,772.0000	(5.190)	0	0	0
22/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	91.0000	100.0000	9.890	0	0	0
22/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	439.0000	390.0000	(11.162)	0	0	0
22/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,141.0000	2,040.0000	(4.717)	0	0	0
22/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	163.0000	179.0000	9.816	0	0	0
22/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,441.0000	1,351.0000	(6.246)	0	0	0
22/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	439.0000	390.0000	(11.162)	0	0	0
22/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	145.0000	160.0000	10.345	0	0	0
22/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,781.0000	1,685.0000	(5.390)	0	0	0
22/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	443.0000	489.0000	10.384	0	0	0
22/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,524.0000	1,432.0000	(6.037)	0	0	0
22/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	384.0000	340.0000	(11.458)	0	0	0
22/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,651.0000	1,556.0000	(5.754)	0	0	0
22/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	605.0000	669.0000	10.579	0	0	0
22/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,524.0000	1,432.0000	(6.037)	0	0	0
22/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,242.0000	1,156.0000	(6.924)	0	0	0
22/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,608.0000	1,514.0000	(5.846)	0	0	0
22/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	214.0000	235.0000	9.813	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,566.0000	1,473.0000	(5.939)	0	0	0
22/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	145.0000	160.0000	10.345	0	0	0
22/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	109.0000	94.0000	(13.761)	0	0	0
22/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	842.0000	922.0000	9.501	0	0	0
22/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,180.0000	1,272.0000	7.797	0	0	0
22/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	205.0000	180.0000	(12.195)	0	0	0
22/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	877.0000	958.0000	9.236	0	0	0
22/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,100.0000	1,190.0000	8.182	0	0	0
22/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	129.0000	111.0000	(13.953)	0	0	0
22/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	842.0000	922.0000	9.501	0	0	0
22/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	221.0000	194.0000	(12.217)	0	0	0
22/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	582.0000	643.0000	10.481	0	0	0
22/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	411.0000	365.0000	(11.192)	0	0	0
22/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	461.0000	509.0000	10.412	0	0	0
22/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	590.0000	530.0000	(10.169)	0	0	0
22/06/2009	£ / R	2009/12/14			Currency Future	13.7245	13.8347	0.803	0.0000	0.0000	12,381
22/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	940.0000	879.0000	(6.489)	0	0	0
22/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	456.0000	492.0000	7.895	0	0	0
22/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	633.0000	679.0000	7.267	0	0	0
22/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	665.0000	713.0000	7.218	0	0	0
22/06/2009	£ / R	2009/12/14	16.60	Call	Currency Future	98.0000	108.0000	10.204	0	0	0
22/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,332.0000	1,258.0000	(5.556)	0	0	0
22/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	974.0000	911.0000	(6.468)	0	0	0
22/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	753.0000	809.0000	7.437	0	0	0
22/06/2009	£ / R	2009/12/14	14.70	Call	Currency Future	426.0000	460.0000	7.981	0	0	0
22/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	779.0000	724.0000	(7.060)	0	0	0
22/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	398.0000	430.0000	8.040	0	0	0
22/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,008.0000	944.0000	(6.349)	0	0	0
22/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	649.0000	696.0000	7.242	0	0	0
22/06/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,881.0000	5,772.0000	(1.853)	0	0	0
22/06/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,402.0000	1,326.0000	(5.421)	0	0	0
22/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
22/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	441.0000	476.0000	7.937	0	0	0
22/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	381.0000	350.0000	(8.136)	0	0	0
22/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	779.0000	724.0000	(7.060)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,401.0000	4,293.0000	(2.454)	0	0	0
22/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,298.0000	1,224.0000	(5.701)	0	0	0
22/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	813.0000	872.0000	7.257	0	0	0
22/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	633.0000	679.0000	7.267	0	0	0
22/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	718.0000	666.0000	(7.242)	0	0	0
22/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,645.0000	4,537.0000	(2.325)	0	0	0
22/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	154.0000	139.0000	(9.740)	0	0	0
22/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,735.0000	1,652.0000	(4.784)	0	0	0
22/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	689.0000	637.0000	(7.547)	0	0	0
22/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,008.0000	944.0000	(6.349)	0	0	0
22/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	793.0000	850.0000	7.188	0	0	0
22/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
22/06/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,473.0000	1,395.0000	(5.295)	0	0	0
22/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,510.0000	1,431.0000	(5.232)	0	0	0
22/06/2009	£ / R	2009/12/14	16.60	Put	Currency Future	2,974.0000	2,873.0000	(3.396)	0	0	0
22/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	310.0000	336.0000	8.387	0	0	0
22/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,197.0000	1,127.0000	(5.848)	0	0	0
22/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	649.0000	696.0000	7.242	0	0	0
22/06/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,124.0000	1,202.0000	6.940	0	0	0
22/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,188.0000	1,269.0000	6.818	0	0	0
22/06/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,629.0000	3,524.0000	(2.893)	0	0	0
22/06/2009	£ / R	2009/12/14	19.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,437.0000	1,360.0000	(5.358)	0	0	0
22/06/2009	£ / R	2009/12/14	14.45	Call	Currency Future	505.0000	544.0000	7.723	0	0	0
22/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	399.0000	367.0000	(8.020)	0	0	0
22/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,039.0000	973.0000	(6.352)	0	0	0
22/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,101.0000	1,033.0000	(6.176)	0	0	0
22/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,156.0000	1,235.0000	6.834	0	0	0
22/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	772.0000	830.0000	7.513	0	0	0
22/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	896.0000	964.0000	7.589	0	0	0
22/06/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,476.0000	2,580.0000	4.200	0	0	0
22/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	472.0000	509.0000	7.839	0	0	0
22/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	384.0000	416.0000	8.333	0	0	0
22/06/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,132.0000	1,064.0000	(6.007)	0	0	0
22/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	748.0000	695.0000	(7.086)	0	0	0
22/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	20.0000	22.0000	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
22/06/2009	£ / R 2009/12/14	11.30	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
22/06/2009	£ / R 2009/12/14	14.15	Call	Currency Future	613.0000	658.0000	7.341	0	0	0
22/06/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,230.0000	1,159.0000	(5.772)	0	0	0
22/06/2009	£ / R 2009/12/14	13.80	Call	Currency Future	734.0000	789.0000	7.493	0	0	0
22/06/2009	£ / R 2009/12/14	13.15	Put	Currency Future	456.0000	421.0000	(7.675)	0	0	0
22/06/2009	£ / R 2009/12/14	13.45	Call	Currency Future	874.0000	939.0000	7.437	0	0	0
22/06/2009	£ / R 2009/12/14	13.40	Put	Currency Future	572.0000	529.0000	(7.517)	0	0	0
22/06/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,255.0000	1,337.0000	6.534	0	0	0
22/06/2009	£ / R 2009/12/14	15.00	Call	Currency Future	345.0000	374.0000	8.406	0	0	0
22/06/2009	£ / R 2009/12/14	14.90	Call	Currency Future	371.0000	401.0000	8.086	0	0	0
22/06/2009	£ / R 2009/12/14	14.25	Call	Currency Future	575.0000	618.0000	7.478	0	0	0
22/06/2009	£ / R 2009/12/14	13.10	Call	Currency Future	1,061.0000	1,137.0000	7.163	0	0	0
22/06/2009	£ / R 2009/12/14	13.45	Put	Currency Future	600.0000	555.0000	(7.500)	0	0	0
22/06/2009	£ / R 2009/12/14	15.20	Call	Currency Future	299.0000	324.0000	8.361	0	0	0
22/06/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,264.0000	1,191.0000	(5.775)	0	0	0
22/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,165.0000	1,095.0000	(6.009)	0	0	0
22/06/2009	£ / R 2009/12/14	13.70	Call	Currency Future	772.0000	830.0000	7.513	0	0	0
22/06/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,927.0000	4,037.0000	2.801	0	0	0
22/06/2009	£ / R 2009/12/14	15.10	Call	Currency Future	321.0000	349.0000	8.723	0	0	0
22/06/2009	£ / R 2009/12/14	14.30	Call	Currency Future	557.0000	599.0000	7.540	0	0	0
22/06/2009	£ / R 2009/12/14	13.70	Put	Currency Future	748.0000	695.0000	(7.086)	0	0	0
22/06/2009	£ / R 2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,546.0000	1,467.0000	(5.110)	0	0	0
22/06/2009	£ / R 2009/12/14	14.50	Call	Currency Future	488.0000	526.0000	7.787	0	0	0
22/06/2009	£ / R 2009/12/14	13.85	Call	Currency Future	716.0000	769.0000	7.402	0	0	0
22/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	522.0000	561.0000	7.471	0	0	0
22/06/2009	£ / R 2009/12/14	14.05	Put	Currency Future	974.0000	911.0000	(6.468)	0	0	0
22/06/2009	£ / R 2009/12/14	13.55	Call	Currency Future	833.0000	894.0000	7.323	0	0	0
22/06/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,425.0000	5,535.0000	2.028	0	0	0
22/06/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,367.0000	1,291.0000	(5.560)	0	0	0
22/06/2009	£ / R 2009/12/14	13.40	Put	Currency Future	572.0000	529.0000	(7.517)	0	0	0
22/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	753.0000	809.0000	7.437	0	0	0
22/06/2009	£ / R 2009/12/14	12.80	Put	Currency Future	330.0000	303.0000	(8.182)	0	0	0
22/06/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,621.0000	1,540.0000	(4.997)	0	0	0
22/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	539.0000	580.0000	7.607	0	0	0
22/06/2009	£ / R 2009/12/14	15.80	Call	Currency Future	189.0000	207.0000	9.524	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	539.0000	580.0000	7.607	0	0	0
22/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	476.0000	440.0000	(7.563)	0	0	0
22/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	919.0000	989.0000	7.617	0	0	0
22/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	364.0000	334.0000	(8.242)	0	0	0
22/06/2009	£ / R	2009/12/14	9.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,069.0000	1,003.0000	(6.174)	0	0	0
22/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,197.0000	1,127.0000	(5.848)	0	0	0
22/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	896.0000	964.0000	7.589	0	0	0
22/06/2009	£ / R	2009/12/14	17.30	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
22/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	633.0000	679.0000	7.267	0	0	0
22/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	371.0000	401.0000	8.086	0	0	0
22/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	810.0000	755.0000	(6.790)	0	0	0
22/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,001.0000	1,075.0000	7.393	0	0	0
22/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,008.0000	944.0000	(6.349)	0	0	0
22/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,546.0000	1,467.0000	(5.110)	0	0	0
22/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	476.0000	440.0000	(7.563)	0	0	0
22/06/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,205.0000	3,103.0000	(3.183)	0	0	0
22/06/2009	£ / R	2009/12/14	10.60	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	594.0000	638.0000	7.407	0	0	0
22/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	437.0000	402.0000	(8.009)	0	0	0
22/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,130.0000	6,020.0000	(1.794)	0	0	0
22/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,265.0000	2,172.0000	(4.106)	0	0	0
22/06/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,779.0000	1,874.0000	5.340	0	0	0
22/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,001.0000	1,075.0000	7.393	0	0	0
22/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	658.0000	609.0000	(7.447)	0	0	0
22/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,893.0000	1,806.0000	(4.596)	0	0	0
22/06/2009	£ / R	2009/12/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	874.0000	816.0000	(6.636)	0	0	0
22/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	522.0000	561.0000	7.471	0	0	0
22/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	842.0000	785.0000	(6.770)	0	0	0
22/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	437.0000	402.0000	(8.009)	0	0	0
22/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	545.0000	504.0000	(7.523)	0	0	0
22/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	698.0000	750.0000	7.450	0	0	0
22/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,165.0000	1,095.0000	(6.009)	0	0	0
22/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	79.0000	87.0000	10.127	0	0	0
22/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	943.0000	1,014.0000	7.529	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
22/06/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,332.0000	1,258.0000	(5.556)	0	0	0
22/06/2009	£ / R 2009/12/14	13.90	Put	Currency Future	874.0000	816.0000	(6.636)	0	0	0
22/06/2009	£ / R 2009/12/14	18.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
22/06/2009	£ / R 2009/12/14	15.60	Call	Currency Future	221.0000	241.0000	9.050	0	0	0
22/06/2009	£ / R 2009/12/14	13.90	Call	Currency Future	698.0000	750.0000	7.450	0	0	0
22/06/2009	£ / R 2009/12/14	13.10	Call	Currency Future	1,061.0000	1,137.0000	7.163	0	0	0
22/06/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,221.0000	1,303.0000	6.716	0	0	0
22/06/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,578.0000	6,468.0000	(1.672)	0	0	0
22/06/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,774.0000	1,690.0000	(4.735)	0	0	0
22/06/2009	£ / R 2009/12/14	13.15	Put	Currency Future	456.0000	421.0000	(7.675)	0	0	0
22/06/2009	£ / R 2009/12/14	13.05	Call	Currency Future	1,092.0000	1,169.0000	7.051	0	0	0
22/06/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,088.0000	4,979.0000	(2.142)	0	0	0
22/06/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,697.0000	1,614.0000	(4.891)	0	0	0
22/06/2009	£ / R 2009/12/14	13.30	Put	Currency Future	519.0000	480.0000	(7.514)	0	0	0
22/06/2009	£ / R 2009/12/14	20.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,097.0000	2,006.0000	(4.340)	0	0	0
22/06/2009	£ / R 2009/12/14	13.05	Put	Currency Future	418.0000	384.0000	(8.134)	0	0	0
22/06/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,875.0000	5,985.0000	1.872	0	0	0
22/06/2009	£ / R 2009/12/14	14.60	Call	Currency Future	456.0000	492.0000	7.895	0	0	0
22/06/2009	£ / R 2009/12/14	12.75	Call	Currency Future	1,289.0000	1,373.0000	6.517	0	0	0
22/06/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,584.0000	1,503.0000	(5.114)	0	0	0
22/06/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,375.0000	4,485.0000	2.514	0	0	0
22/06/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,031.0000	1,106.0000	7.274	0	0	0
22/06/2009	£ / R 2009/12/14	14.95	Call	Currency Future	358.0000	388.0000	8.380	0	0	0
22/06/2009	£ / R 2009/12/14	15.35	Call	Currency Future	267.0000	291.0000	8.989	0	0	0
22/06/2009	£ / R 2009/12/14	13.85	Put	Currency Future	842.0000	785.0000	(6.770)	0	0	0
22/06/2009	£ / R 2009/12/14	12.35	Put	Currency Future	206.0000	187.0000	(9.223)	0	0	0
22/06/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,581.0000	1,672.0000	5.756	0	0	0
22/06/2009	£ / R 2009/12/14	13.35	Call	Currency Future	919.0000	989.0000	7.617	0	0	0
22/06/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,899.0000	3,006.0000	3.691	0	0	0
22/06/2009	£ / R 2009/12/14	13.50	Put	Currency Future	629.0000	581.0000	(7.631)	0	0	0
22/06/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,140.0000	3,248.0000	3.439	0	0	0
22/06/2009	£ / R 2009/12/14	9.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	545.0000	504.0000	(7.523)	0	0	0
22/06/2009	£ / R 2009/12/14	10.85	Put	Currency Future	24.0000	21.0000	(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
22/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,125.0000	6,235.0000	1.796	0	0	0
22/06/2009	£ / R	2009/12/14	12.75	Put	Currency Future	315.0000	288.0000	(8.571)	0	0	0
22/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	681.0000	732.0000	7.489	0	0	0
22/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	689.0000	637.0000	(7.547)	0	0	0
22/06/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,625.0000	4,735.0000	2.378	0	0	0
22/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	716.0000	769.0000	7.402	0	0	0
22/06/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	412.0000	445.0000	8.010	0	0	0
22/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	907.0000	847.0000	(6.615)	0	0	0
22/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	793.0000	850.0000	7.188	0	0	0
22/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	718.0000	666.0000	(7.242)	0	0	0
22/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,039.0000	973.0000	(6.352)	0	0	0
22/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,367.0000	1,291.0000	(5.560)	0	0	0
22/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	813.0000	872.0000	7.257	0	0	0
22/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	441.0000	476.0000	7.937	0	0	0
22/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	689.0000	637.0000	(7.547)	0	0	0
22/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	364.0000	334.0000	(8.242)	0	0	0
22/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	613.0000	658.0000	7.341	0	0	0
22/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,395.0000	1,481.0000	6.165	0	0	0
22/06/2009	£ / R	2009/12/14	15.05	Call	Currency Future	333.0000	361.0000	8.408	0	0	0
22/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	270.0000	247.0000	(8.519)	0	0	0
22/06/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,659.0000	1,577.0000	(4.943)	0	0	0
22/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	853.0000	916.0000	7.386	0	0	0
22/06/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,324.0000	1,408.0000	6.344	0	0	0
22/06/2009	£ / R	2009/12/14	12.70	Put	Currency Future	299.0000	274.0000	(8.361)	0	0	0
22/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	472.0000	509.0000	7.839	0	0	0
22/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,188.0000	1,269.0000	6.818	0	0	0
22/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,298.0000	1,224.0000	(5.701)	0	0	0
22/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	813.0000	872.0000	7.257	0	0	0
22/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	497.0000	460.0000	(7.445)	0	0	0
22/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	972.0000	1,044.0000	7.407	0	0	0
22/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	716.0000	769.0000	7.402	0	0	0
22/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	842.0000	785.0000	(6.770)	0	0	0
22/06/2009	£ / R	2009/12/14	12.85	Put	Currency Future	347.0000	318.0000	(8.357)	0	0	0
22/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,031.0000	1,106.0000	7.274	0	0	0
22/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	940.0000	879.0000	(6.489)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	665.0000	713.0000	7.218	0	0	0
22/06/2009	£ / R	2010/03/15			Currency Future	13.9219	14.0372	0.828	0.0000	0.0000	0
22/06/2009	£ / R	2010/03/15	13.90	Put	Currency Future	980.0000	920.0000	(6.122)	0	0	0
22/06/2009	£ / R	2010/03/15	17.90	Call	Currency Future	264.0000	271.0000	2.652	0	0	0
22/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,040.0000	1,099.0000	5.673	0	0	0
22/06/2009	£ / R	2010/03/15	17.65	Call	Currency Future	284.0000	293.0000	3.169	0	0	0
22/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,012.0000	3,906.0000	(2.642)	0	0	0
22/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,060.0000	1,121.0000	5.755	0	0	0
22/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	888.0000	834.0000	(6.081)	0	0	0
22/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	949.0000	891.0000	(6.112)	0	0	0
22/06/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,242.0000	4,134.0000	(2.546)	0	0	0
22/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	1,021.0000	1,078.0000	5.583	0	0	0
22/06/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,068.0000	4,183.0000	2.827	0	0	0
22/06/2009	£ / R	2010/03/15	15.90	Call	Currency Future	497.0000	517.0000	4.024	0	0	0
22/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	918.0000	862.0000	(6.100)	0	0	0
22/06/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,670.0000	1,589.0000	(4.850)	0	0	0
22/06/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,475.0000	2,380.0000	(3.838)	0	0	0
22/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	982.0000	1,037.0000	5.601	0	0	0
22/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	801.0000	751.0000	(6.242)	0	0	0
22/06/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,338.0000	3,236.0000	(3.056)	0	0	0
22/06/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,117.0000	3,016.0000	(3.240)	0	0	0
22/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,011.0000	950.0000	(6.034)	0	0	0
22/06/2009	£ / R	2010/03/15	16.90	Call	Currency Future	360.0000	373.0000	3.611	0	0	0
22/06/2009	£ / R	2010/03/15	14.90	Call	Currency Future	692.0000	727.0000	5.058	0	0	0
22/06/2009	£ / R	2010/03/15	13.90	Call	Currency Future	1,001.0000	1,057.0000	5.594	0	0	0
22/06/2009	£ / R	2010/03/15	12.90	Put	Currency Future	453.0000	423.0000	(6.623)	0	0	0
22/06/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,475.0000	1,561.0000	5.831	0	0	0
22/06/2009	£ / R	2010/03/15	9.90	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
22/06/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,090.0000	3,204.0000	3.689	0	0	0
22/06/2009	£ / R	2010/03/15	10.90	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
22/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	773.0000	724.0000	(6.339)	0	0	0
22/06/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,196.0000	2,302.0000	4.827	0	0	0
22/06/2009	£ / R	2010/03/15	11.90	Put	Currency Future	174.0000	165.0000	(5.172)	0	0	0
22/06/2009	£ / R	2010/03/15	13.65	Put	Currency Future	830.0000	778.0000	(6.265)	0	0	0
22/06/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,102.0000	1,165.0000	5.717	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,266.0000	2,174.0000	(4.060)	0	0	0
22/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,145.0000	1,212.0000	5.852	0	0	0
22/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	276.0000	284.0000	2.899	0	0	0
22/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,104.0000	3,997.0000	(2.607)	0	0	0
22/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,205.0000	3,104.0000	(3.151)	0	0	0
22/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	271.0000	280.0000	3.321	0	0	0
22/06/2009	£ / R	2010/03/15	12.65	Put	Currency Future	366.0000	343.0000	(6.284)	0	0	0
22/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,123.0000	1,188.0000	5.788	0	0	0
22/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,150.0000	4,043.0000	(2.578)	0	0	0
22/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,043.0000	3,158.0000	3.779	0	0	0
22/06/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,638.0000	1,730.0000	5.617	0	0	0
22/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,249.0000	3,147.0000	(3.139)	0	0	0
22/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	71.0000	71.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	14.65	Call	Currency Future	757.0000	796.0000	5.152	0	0	0
22/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	717.0000	754.0000	5.160	0	0	0
22/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,156.0000	2,261.0000	4.870	0	0	0
22/06/2009	£ / R	2010/03/15	15.65	Call	Currency Future	538.0000	561.0000	4.275	0	0	0
22/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,391.0000	2,297.0000	(3.931)	0	0	0
22/06/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,196.0000	4,088.0000	(2.574)	0	0	0
22/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,058.0000	3,951.0000	(2.637)	0	0	0
22/06/2009	£ / R	2010/03/15	17.85	Call	Currency Future	267.0000	275.0000	2.996	0	0	0
22/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	746.0000	698.0000	(6.434)	0	0	0
22/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	280.0000	288.0000	2.857	0	0	0
22/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
22/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,446.0000	1,531.0000	5.878	0	0	0
22/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	371.0000	385.0000	3.774	0	0	0
22/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,019.0000	4,133.0000	2.837	0	0	0
22/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,161.0000	3,060.0000	(3.195)	0	0	0
22/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	383.0000	397.0000	3.655	0	0	0
22/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,307.0000	2,215.0000	(3.988)	0	0	0
22/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,168.0000	1,236.0000	5.822	0	0	0
22/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,605.0000	1,695.0000	5.607	0	0	0
22/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	383.0000	358.0000	(6.527)	0	0	0
22/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	744.0000	782.0000	5.108	0	0	0
22/06/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,293.0000	3,191.0000	(3.097)	0	0	0
22/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,522.0000	1,444.0000	(5.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	529.0000	552.0000	4.348	0	0	0
22/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
22/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,187.0000	3,302.0000	3.608	0	0	0
22/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,163.0000	4,277.0000	2.738	0	0	0
22/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	365.0000	379.0000	3.836	0	0	0
22/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	146.0000	139.0000	(4.795)	0	0	0
22/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	184.0000	174.0000	(5.435)	0	0	0
22/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	65.0000	65.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	505.0000	526.0000	4.158	0	0	0
22/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,281.0000	2,389.0000	4.735	0	0	0
22/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,708.0000	1,627.0000	(4.742)	0	0	0
22/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,539.0000	1,627.0000	5.718	0	0	0
22/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,516.0000	2,421.0000	(3.776)	0	0	0
22/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	159.0000	151.0000	(5.031)	0	0	0
22/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	354.0000	367.0000	3.672	0	0	0
22/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	513.0000	534.0000	4.094	0	0	0
22/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,433.0000	2,338.0000	(3.905)	0	0	0
22/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,081.0000	1,143.0000	5.735	0	0	0
22/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	417.0000	390.0000	(6.475)	0	0	0
22/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,286.0000	4,178.0000	(2.520)	0	0	0
22/06/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,485.0000	1,409.0000	(5.118)	0	0	0
22/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	859.0000	806.0000	(6.170)	0	0	0
22/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,595.0000	1,516.0000	(4.953)	0	0	0
22/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	680.0000	714.0000	5.000	0	0	0
22/06/2009	£ / R	2010/03/15	11.65	Put	Currency Future	139.0000	133.0000	(4.317)	0	0	0
22/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,382.0000	3,279.0000	(3.046)	0	0	0
22/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	258.0000	265.0000	2.713	0	0	0
22/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	474.0000	444.0000	(6.329)	0	0	0
22/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	488.0000	508.0000	4.098	0	0	0
22/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	43.0000	43.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	705.0000	740.0000	4.965	0	0	0
22/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	435.0000	406.0000	(6.667)	0	0	0
22/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,115.0000	4,230.0000	2.795	0	0	0
22/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,633.0000	1,553.0000	(4.899)	0	0	0
22/06/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,411.0000	2,520.0000	4.521	0	0	0
22/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	166.0000	158.0000	(4.819)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/03/15	10.65	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
22/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,238.0000	2,345.0000	4.781	0	0	0
22/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,138.0000	3,253.0000	3.665	0	0	0
22/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
22/06/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,305.0000	4,420.0000	2.671	0	0	0
22/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,507.0000	1,594.0000	5.773	0	0	0
22/06/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	33.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,334.0000	3,448.0000	3.419	0	0	0
22/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	377.0000	391.0000	3.714	0	0	0
22/06/2009	£ / R	2010/03/15	16.65	Call	Currency Future	389.0000	403.0000	3.599	0	0	0
22/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	521.0000	543.0000	4.223	0	0	0
22/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	293.0000	302.0000	3.072	0	0	0
22/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	152.0000	145.0000	(4.605)	0	0	0
22/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	401.0000	416.0000	3.741	0	0	0
22/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,921.0000	3,815.0000	(2.703)	0	0	0
22/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,183.0000	2,093.0000	(4.123)	0	0	0
22/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,210.0000	4,325.0000	2.732	0	0	0
22/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,236.0000	3,351.0000	3.554	0	0	0
22/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,349.0000	2,256.0000	(3.959)	0	0	0
22/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,324.0000	2,432.0000	4.647	0	0	0
22/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
22/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	38.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	555.0000	580.0000	4.505	0	0	0
22/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,029.0000	2,929.0000	(3.301)	0	0	0
22/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	785.0000	826.0000	5.223	0	0	0
22/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,431.0000	3,546.0000	3.352	0	0	0
22/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	59.0000	59.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	400.0000	374.0000	(6.500)	0	0	0
22/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	730.0000	767.0000	5.068	0	0	0
22/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,558.0000	1,480.0000	(5.006)	0	0	0
22/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,401.0000	4,516.0000	2.613	0	0	0
22/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,413.0000	1,339.0000	(5.237)	0	0	0
22/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,572.0000	1,661.0000	5.662	0	0	0
22/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,499.0000	2,609.0000	4.402	0	0	0
22/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	127.0000	122.0000	(3.937)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,707.0000	1,801.0000	5.507	0	0	0
22/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	335.0000	314.0000	(6.269)	0	0	0
22/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	395.0000	410.0000	3.797	0	0	0
22/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,073.0000	2,973.0000	(3.254)	0	0	0
22/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	288.0000	298.0000	3.472	0	0	0
22/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,966.0000	3,860.0000	(2.673)	0	0	0
22/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,224.0000	2,133.0000	(4.092)	0	0	0
22/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	546.0000	570.0000	4.396	0	0	0
22/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	771.0000	811.0000	5.188	0	0	0
22/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,382.0000	3,497.0000	3.400	0	0	0
22/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
22/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,449.0000	1,374.0000	(5.176)	0	0	0
22/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,455.0000	2,565.0000	4.481	0	0	0
22/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,672.0000	1,766.0000	5.622	0	0	0
22/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	351.0000	328.0000	(6.553)	0	0	0
22/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	133.0000	128.0000	(3.759)	0	0	0
22/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,285.0000	3,399.0000	3.470	0	0	0
22/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	31.0000	31.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
22/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,258.0000	4,372.0000	2.677	0	0	0
22/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,353.0000	4,468.0000	2.642	0	0	0
22/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	60.0000	60.0000	-	0	0	0
22/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,378.0000	1,305.0000	(5.298)	0	0	0
22/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	800.0000	842.0000	5.250	0	0	0
22/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	320.0000	300.0000	(6.250)	0	0	0
22/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,742.0000	1,837.0000	5.454	0	0	0
22/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	564.0000	590.0000	4.610	0	0	0
22/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	408.0000	423.0000	3.676	0	0	0
22/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,143.0000	2,053.0000	(4.200)	0	0	0
22/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	297.0000	307.0000	3.367	0	0	0
22/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,986.0000	2,886.0000	(3.349)	0	0	0
22/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	122.0000	117.0000	(4.098)	0	0	0
22/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,543.0000	2,654.0000	4.365	0	0	0
22/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
22/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,480.0000	3,595.0000	3.305	0	0	0
22/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	27.0000	27.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,449.0000	4,564.0000	2.585	0	0	0
22/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,875.0000	3,770.0000	(2.710)	0	0	0
22/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,368.0000	2,476.0000	4.561	0	0	0
22/06/2009	£ / R	2010/06/14			Currency Future	14.1200	14.2414	0.860	0.0000	0.0000	0
22/06/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,200.0000	2,097.0000	(4.682)	0	0	0
22/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	997.0000	923.0000	(7.422)	0	0	0
22/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,002.0000	1,037.0000	3.493	0	0	0
22/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	455.0000	462.0000	1.538	0	0	0
22/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,900.0000	3,785.0000	(2.949)	0	0	0
22/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,222.0000	6,343.0000	1.945	0	0	0
22/06/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,032.0000	2,920.0000	(3.694)	0	0	0
22/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,217.0000	1,264.0000	3.862	0	0	0
22/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,089.0000	1,011.0000	(7.163)	0	0	0
22/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,973.0000	6,095.0000	2.043	0	0	0
22/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	741.0000	761.0000	2.699	0	0	0
22/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,635.0000	3,521.0000	(3.136)	0	0	0
22/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,608.0000	2,500.0000	(4.141)	0	0	0
22/06/2009	£ / R	2010/06/14	15.60	Call	Currency Future	720.0000	739.0000	2.639	0	0	0
22/06/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,174.0000	4,292.0000	2.827	0	0	0
22/06/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,382.0000	1,296.0000	(6.223)	0	0	0
22/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	349.0000	353.0000	1.146	0	0	0
22/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	420.0000	426.0000	1.429	0	0	0
22/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	937.0000	866.0000	(7.577)	0	0	0
22/06/2009	£ / R	2010/06/14	16.60	Call	Currency Future	552.0000	562.0000	1.812	0	0	0
22/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,121.0000	2,019.0000	(4.809)	0	0	0
22/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,529.0000	4,412.0000	(2.583)	0	0	0
22/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	269.0000	271.0000	0.743	0	0	0
22/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,745.0000	4,865.0000	2.529	0	0	0
22/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,257.0000	1,307.0000	3.978	0	0	0
22/06/2009	£ / R	2010/06/14	12.10	Put	Currency Future	257.0000	234.0000	(8.949)	0	0	0
22/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	362.0000	330.0000	(8.840)	0	0	0
22/06/2009	£ / R	2010/06/14	11.10	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
22/06/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,218.0000	3,329.0000	3.449	0	0	0
22/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,299.0000	1,352.0000	4.080	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R 2010/06/14	14.05	Call	Currency Future	1,159.0000	1,202.0000	3.710	0	0	0
22/06/2009	£ / R 2010/06/14	20.60	Call	Currency Future	152.0000	151.0000	(0.658)	0	0	0
22/06/2009	£ / R 2010/06/14	11.00	Put	Currency Future	98.0000	88.0000	(10.204)	0	0	0
22/06/2009	£ / R 2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/06/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,249.0000	5,129.0000	(2.286)	0	0	0
22/06/2009	£ / R 2010/06/14	13.70	Put	Currency Future	879.0000	811.0000	(7.736)	0	0	0
22/06/2009	£ / R 2010/06/14	16.50	Put	Currency Future	2,946.0000	2,835.0000	(3.768)	0	0	0
22/06/2009	£ / R 2010/06/14	16.10	Call	Currency Future	628.0000	641.0000	2.070	0	0	0
22/06/2009	£ / R 2010/06/14	13.35	Put	Currency Future	690.0000	632.0000	(8.406)	0	0	0
22/06/2009	£ / R 2010/06/14	16.50	Call	Currency Future	566.0000	577.0000	1.943	0	0	0
22/06/2009	£ / R 2010/06/14	20.60	Put	Currency Future	6,632.0000	6,510.0000	(1.840)	0	0	0
22/06/2009	£ / R 2010/06/14	9.40	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/06/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,460.0000	1,524.0000	4.384	0	0	0
22/06/2009	£ / R 2010/06/14	11.10	Call	Currency Future	3,123.0000	3,233.0000	3.522	0	0	0
22/06/2009	£ / R 2010/06/14	18.50	Put	Currency Future	4,712.0000	4,594.0000	(2.504)	0	0	0
22/06/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,982.0000	2,071.0000	4.490	0	0	0
22/06/2009	£ / R 2010/06/14	16.30	Put	Currency Future	2,775.0000	2,666.0000	(3.928)	0	0	0
22/06/2009	£ / R 2010/06/14	13.10	Put	Currency Future	568.0000	518.0000	(8.803)	0	0	0
22/06/2009	£ / R 2010/06/14	12.10	Call	Currency Future	2,277.0000	2,376.0000	4.348	0	0	0
22/06/2009	£ / R 2010/06/14	18.50	Call	Currency Future	332.0000	335.0000	0.904	0	0	0
22/06/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,650.0000	1,724.0000	4.485	0	0	0
22/06/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,505.0000	4,625.0000	2.664	0	0	0
22/06/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,772.0000	2,879.0000	3.860	0	0	0
22/06/2009	£ / R 2010/06/14	11.60	Put	Currency Future	167.0000	151.0000	(9.581)	0	0	0
22/06/2009	£ / R 2010/06/14	10.90	Call	Currency Future	3,313.0000	3,425.0000	3.381	0	0	0
22/06/2009	£ / R 2010/06/14	18.60	Call	Currency Future	324.0000	327.0000	0.926	0	0	0
22/06/2009	£ / R 2010/06/14	10.00	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
22/06/2009	£ / R 2010/06/14	11.15	Call	Currency Future	3,078.0000	3,188.0000	3.574	0	0	0
22/06/2009	£ / R 2010/06/14	16.90	Call	Currency Future	507.0000	516.0000	1.775	0	0	0
22/06/2009	£ / R 2010/06/14	12.00	Call	Currency Future	2,356.0000	2,457.0000	4.287	0	0	0
22/06/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,152.0000	1,072.0000	(6.944)	0	0	0
22/06/2009	£ / R 2010/06/14	12.40	Call	Currency Future	2,054.0000	2,145.0000	4.430	0	0	0
22/06/2009	£ / R 2010/06/14	12.00	Put	Currency Future	236.0000	215.0000	(8.898)	0	0	0
22/06/2009	£ / R 2010/06/14	18.65	Put	Currency Future	4,848.0000	4,729.0000	(2.455)	0	0	0
22/06/2009	£ / R 2010/06/14	19.90	Put	Currency Future	5,979.0000	5,858.0000	(2.024)	0	0	0
22/06/2009	£ / R 2010/06/14	14.10	Call	Currency Future	1,140.0000	1,182.0000	3.684	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	181.0000	181.0000	-	0	0	0
22/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	595.0000	608.0000	2.185	0	0	0
22/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,588.0000	1,660.0000	4.534	0	0	0
22/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	768.0000	706.0000	(8.073)	0	0	0
22/06/2009	£ / R	2010/06/14	13.00	Put	Currency Future	530.0000	483.0000	(8.868)	0	0	0
22/06/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,211.0000	6,089.0000	(1.964)	0	0	0
22/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	306.0000	279.0000	(8.824)	0	0	0
22/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	318.0000	321.0000	0.943	0	0	0
22/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	152.0000	137.0000	(9.868)	0	0	0
22/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	785.0000	807.0000	2.803	0	0	0
22/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	199.0000	199.0000	-	0	0	0
22/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	425.0000	387.0000	(8.941)	0	0	0
22/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,122.0000	1,163.0000	3.654	0	0	0
22/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,120.0000	1,041.0000	(7.054)	0	0	0
22/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,503.0000	3,390.0000	(3.226)	0	0	0
22/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,818.0000	2,708.0000	(3.903)	0	0	0
22/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,620.0000	4,503.0000	(2.532)	0	0	0
22/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,388.0000	1,447.0000	4.251	0	0	0
22/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,845.0000	1,928.0000	4.499	0	0	0
22/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	473.0000	481.0000	1.691	0	0	0
22/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	449.0000	456.0000	1.559	0	0	0
22/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	340.0000	344.0000	1.176	0	0	0
22/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	808.0000	832.0000	2.970	0	0	0
22/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,240.0000	2,137.0000	(4.598)	0	0	0
22/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,679.0000	3,564.0000	(3.126)	0	0	0
22/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,287.0000	3,174.0000	(3.438)	0	0	0
22/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,602.0000	2,707.0000	4.035	0	0	0
22/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	108.0000	97.0000	(10.185)	0	0	0
22/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,695.0000	3,811.0000	3.139	0	0	0
22/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	588.0000	600.0000	2.041	0	0	0
22/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	334.0000	304.0000	(8.982)	0	0	0
22/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,503.0000	3,618.0000	3.283	0	0	0
22/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	908.0000	838.0000	(7.709)	0	0	0
22/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
22/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
22/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	345.0000	349.0000	1.159	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	93.0000	84.0000	(9.677)	0	0	0
22/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	971.0000	1,004.0000	3.399	0	0	0
22/06/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,878.0000	1,963.0000	4.526	0	0	0
22/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,004.0000	1,904.0000	(4.990)	0	0	0
22/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	762.0000	784.0000	2.887	0	0	0
22/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,451.0000	1,363.0000	(6.065)	0	0	0
22/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
22/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	710.0000	728.0000	2.535	0	0	0
22/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,649.0000	4,769.0000	2.581	0	0	0
22/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	475.0000	433.0000	(8.842)	0	0	0
22/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,888.0000	1,791.0000	(5.138)	0	0	0
22/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	408.0000	372.0000	(8.824)	0	0	0
22/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	75.0000	69.0000	(8.000)	0	0	0
22/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,090.0000	2,183.0000	4.450	0	0	0
22/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,687.0000	2,792.0000	3.908	0	0	0
22/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,042.0000	1,942.0000	(4.897)	0	0	0
22/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,282.0000	1,197.0000	(6.630)	0	0	0
22/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	182.0000	165.0000	(9.341)	0	0	0
22/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,278.0000	1,330.0000	4.069	0	0	0
22/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,965.0000	1,866.0000	(5.038)	0	0	0
22/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
22/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,052.0000	1,089.0000	3.517	0	0	0
22/06/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,804.0000	4,685.0000	(2.477)	0	0	0
22/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,745.0000	1,824.0000	4.527	0	0	0
22/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	967.0000	894.0000	(7.549)	0	0	0
22/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	774.0000	795.0000	2.713	0	0	0
22/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,081.0000	4,199.0000	2.891	0	0	0
22/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,237.0000	1,286.0000	3.961	0	0	0
22/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,575.0000	4,457.0000	(2.579)	0	0	0
22/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,527.0000	5,648.0000	2.189	0	0	0
22/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,510.0000	1,576.0000	4.371	0	0	0
22/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	320.0000	292.0000	(8.750)	0	0	0
22/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	£ / R	2010/06/14	13.25	Put	Currency Future	640.0000	585.0000	(8.594)	0	0	0
22/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,856.0000	3,741.0000	(2.982)	0	0	0
22/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	715.0000	656.0000	(8.252)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,485.0000	1,550.0000	4.377	0	0	0
22/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,257.0000	4,141.0000	(2.725)	0	0	0
22/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,778.0000	1,859.0000	4.556	0	0	0
22/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,557.0000	1,466.0000	(5.845)	0	0	0
22/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	458.0000	417.0000	(8.952)	0	0	0
22/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,438.0000	4,321.0000	(2.636)	0	0	0
22/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	377.0000	382.0000	1.326	0	0	0
22/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,033.0000	3,918.0000	(2.851)	0	0	0
22/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	665.0000	608.0000	(8.571)	0	0	0
22/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,547.0000	3,433.0000	(3.214)	0	0	0
22/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	426.0000	432.0000	1.408	0	0	0
22/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,811.0000	3,696.0000	(3.018)	0	0	0
22/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	358.0000	362.0000	1.117	0	0	0
22/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,412.0000	1,472.0000	4.249	0	0	0
22/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,373.0000	3,260.0000	(3.350)	0	0	0
22/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	431.0000	438.0000	1.624	0	0	12,179
22/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,069.0000	1,107.0000	3.555	0	0	0
22/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	467.0000	475.0000	1.713	0	0	0
22/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	742.0000	681.0000	(8.221)	0	0	0
22/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	858.0000	885.0000	3.147	0	0	0
22/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	927.0000	957.0000	3.236	0	0	0
22/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,435.0000	1,498.0000	4.390	0	0	12,179
22/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,126.0000	2,221.0000	4.468	0	0	0
22/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	182.0000	165.0000	(9.341)	0	0	0
22/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,525.0000	2,418.0000	(4.238)	0	0	0
22/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	403.0000	409.0000	1.489	0	0	0
22/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,299.0000	1,352.0000	4.080	0	0	0
22/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,249.0000	1,165.0000	(6.725)	0	0	0
22/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	529.0000	538.0000	1.701	0	0	0
22/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	879.0000	811.0000	(7.736)	0	0	0
22/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,159.0000	3,047.0000	(3.545)	0	0	0
22/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	690.0000	707.0000	2.464	0	0	0
22/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,320.0000	2,216.0000	(4.483)	0	0	0
22/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	132.0000	119.0000	(9.848)	0	0	0
22/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,027.0000	952.0000	(7.303)	0	0	0
22/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	269.0000	245.0000	(8.922)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
22/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	414.0000	421.0000	1.691	0	0	0
22/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,239.0000	2,337.0000	4.377	0	0	0
22/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,858.0000	2,966.0000	3.779	0	0	0
22/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,197.0000	1,243.0000	3.843	0	0	0
22/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
22/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	138.0000	125.0000	(9.420)	0	0	0
22/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	611.0000	624.0000	2.128	0	0	0
22/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,032.0000	4,150.0000	2.927	0	0	0
22/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,035.0000	1,071.0000	3.478	0	0	0
22/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,602.0000	2,707.0000	4.035	0	0	0
22/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,944.0000	3,829.0000	(2.916)	0	0	0
22/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,315.0000	1,230.0000	(6.464)	0	0	0
22/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,503.0000	3,618.0000	3.283	0	0	0
22/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,860.0000	2,750.0000	(3.846)	0	0	0
22/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
22/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	592.0000	540.0000	(8.784)	0	0	0
22/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
22/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,845.0000	1,928.0000	4.499	0	0	0
22/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,562.0000	1,631.0000	4.417	0	0	0
22/06/2009	£ / R	2010/06/14	17.40	Call	Currency Future	443.0000	450.0000	1.580	0	0	0
22/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	425.0000	387.0000	(8.941)	0	0	0
22/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,074.0000	2,962.0000	(3.643)	0	0	0
22/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,902.0000	3,010.0000	3.722	0	0	0
22/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,691.0000	2,583.0000	(4.013)	0	0	0
22/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	544.0000	554.0000	1.838	0	0	0
22/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,888.0000	1,791.0000	(5.138)	0	0	0
22/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,058.0000	981.0000	(7.278)	0	0	0
22/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	808.0000	832.0000	2.970	0	0	0
22/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
22/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,457.0000	4,577.0000	2.692	0	0	0
22/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,315.0000	4,434.0000	2.758	0	0	0
22/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,178.0000	1,223.0000	3.820	0	0	0
22/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	208.0000	189.0000	(9.135)	0	0	0
22/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,791.0000	3,908.0000	3.086	0	0	0
22/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,478.0000	2,581.0000	4.157	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,723.0000	3,608.0000	(3.089)	0	0	0
22/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	90.0000	82.0000	(8.889)	0	0	0
22/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	580.0000	592.0000	2.069	0	0	0
22/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,360.0000	3,473.0000	3.363	0	0	0
22/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	997.0000	923.0000	(7.422)	0	0	0
22/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
22/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,484.0000	4,366.0000	(2.632)	0	0	0
22/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,217.0000	1,264.0000	3.862	0	0	0
22/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,793.0000	4,914.0000	2.525	0	0	0
22/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,738.0000	1,644.0000	(5.409)	0	0	0
22/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	645.0000	659.0000	2.171	0	0	0
22/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	493.0000	502.0000	1.826	0	0	0
22/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
22/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	354.0000	358.0000	1.130	0	0	0
22/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,839.0000	3,956.0000	3.048	0	0	0
22/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,733.0000	2,625.0000	(3.952)	0	0	0
22/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	461.0000	468.0000	1.518	0	0	0
22/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
22/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,410.0000	4,529.0000	2.698	0	0	0
22/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,591.0000	3,477.0000	(3.175)	0	0	0
22/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,456.0000	3,569.0000	3.270	0	0	0
22/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	86.0000	78.0000	(9.302)	0	0	0
22/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	191.0000	173.0000	(9.424)	0	0	0
22/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,927.0000	1,828.0000	(5.138)	0	0	0
22/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	797.0000	820.0000	2.886	0	0	0
22/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	603.0000	616.0000	2.156	0	0	0
22/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,811.0000	1,893.0000	4.528	0	0	0
22/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	441.0000	402.0000	(8.844)	0	0	0
22/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,561.0000	2,664.0000	4.022	0	0	0
22/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,127.0000	4,246.0000	2.883	0	0	0
22/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,619.0000	1,692.0000	4.509	0	0	0
22/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	246.0000	225.0000	(8.537)	0	0	0
22/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,316.0000	2,416.0000	4.318	0	0	0
22/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	100.0000	90.0000	(10.000)	0	0	0
22/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,170.0000	3,281.0000	3.502	0	0	0
22/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	549.0000	500.0000	(8.925)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	730.0000	750.0000	2.740	0	0	0
22/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,160.0000	2,058.0000	(4.722)	0	0	0
22/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
22/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,758.0000	4,640.0000	(2.480)	0	0	0
22/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,989.0000	2,878.0000	(3.714)	0	0	0
22/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	559.0000	569.0000	1.789	0	0	0
22/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	328.0000	331.0000	0.915	0	0	0
22/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	336.0000	340.0000	1.190	0	0	0
22/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,437.0000	2,539.0000	4.185	0	0	0
22/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
22/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,268.0000	4,387.0000	2.788	0	0	0
22/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	217.0000	198.0000	(8.756)	0	0	0
22/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,713.0000	1,791.0000	4.553	0	0	0
22/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	493.0000	449.0000	(8.925)	0	0	0
22/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,666.0000	4,548.0000	(2.529)	0	0	0
22/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	227.0000	206.0000	(9.251)	0	0	0
22/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	95.0000	86.0000	(9.474)	0	0	0
22/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,397.0000	2,498.0000	4.214	0	0	0
22/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,265.0000	3,377.0000	3.430	0	0	0
22/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,221.0000	4,339.0000	2.796	0	0	0
22/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
22/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,681.0000	1,757.0000	4.521	0	0	0
22/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	752.0000	772.0000	2.660	0	0	0
22/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,767.0000	3,652.0000	(3.053)	0	0	0
22/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	437.0000	444.0000	1.602	0	0	0
22/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	511.0000	466.0000	(8.806)	0	0	0
22/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,903.0000	2,793.0000	(3.789)	0	0	0
22/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	573.0000	584.0000	1.920	0	0	0
22/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,082.0000	1,981.0000	(4.851)	0	0	0
22/06/2009	€ / R	2009/09/14			Currency Future	11.4524	11.5288	0.667	11.5400	11.4200	19,721
22/06/2009	€ / R	2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R	2009/09/14	10.60	Call	Currency Future	949.0000	1,008.0000	6.217	0	0	0
22/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,462.0000	2,385.0000	(3.128)	0	0	0
22/06/2009	€ / R	2009/09/14	12.00	Call	Currency Future	251.0000	265.0000	5.578	0	0	0
22/06/2009	€ / R	2009/09/14	11.35	Call	Currency Future	469.0000	500.0000	6.610	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
22/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,503.0000	2,579.0000	3.036	0	0	0
22/06/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,389.0000	1,317.0000	(5.184)	0	0	0
22/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,448.0000	5,371.0000	(1.413)	0	0	0
22/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,353.0000	2,429.0000	3.230	0	0	0
22/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
22/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,656.0000	1,581.0000	(4.529)	0	0	0
22/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	373.0000	397.0000	6.434	0	0	0
22/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
22/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	798.0000	736.0000	(7.769)	0	0	0
22/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,948.0000	6,871.0000	(1.108)	0	0	0
22/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,219.0000	2,143.0000	(3.425)	0	0	0
22/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,981.0000	1,905.0000	(3.836)	0	0	0
22/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,656.0000	1,581.0000	(4.529)	0	0	0
22/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
22/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,887.0000	1,811.0000	(4.028)	0	0	0
22/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	366.0000	321.0000	(12.295)	0	0	0
22/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
22/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,887.0000	1,811.0000	(4.028)	0	0	0
22/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	366.0000	321.0000	(12.295)	0	0	0
22/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	425.0000	377.0000	(11.294)	0	0	0
22/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	208.0000	219.0000	5.288	0	0	0
22/06/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,148.0000	5,071.0000	(1.496)	0	0	0
22/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,316.0000	2,239.0000	(3.325)	0	0	0
22/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	283.0000	299.0000	5.654	0	0	0
22/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	565.0000	606.0000	7.257	0	0	0
22/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	521.0000	468.0000	(10.173)	0	0	0
22/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	906.0000	840.0000	(7.285)	0	0	0
22/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	262.0000	227.0000	(13.359)	0	0	0
22/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	390.0000	416.0000	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
22/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	106.0000	111.0000	4.717	0	0	0
22/06/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,219.0000	2,143.0000	(3.425)	0	0	0
22/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	488.0000	437.0000	(10.451)	0	0	0
22/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,304.0000	1,232.0000	(5.521)	0	0	0
22/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	70.0000	57.0000	(18.571)	0	0	0
22/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	300.0000	317.0000	5.667	0	0	0
22/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,648.0000	6,571.0000	(1.158)	0	0	0
22/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,073.0000	1,136.0000	5.871	0	0	0
22/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,510.0000	2,434.0000	(3.028)	0	0	0
22/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	469.0000	500.0000	6.610	0	0	0
22/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	521.0000	468.0000	(10.173)	0	0	0
22/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,948.0000	3,872.0000	(1.925)	0	0	0
22/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
22/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	373.0000	397.0000	6.434	0	0	0
22/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,649.0000	3,572.0000	(2.110)	0	0	0
22/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	697.0000	638.0000	(8.465)	0	0	0
22/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,056.0000	2,131.0000	3.648	0	0	0
22/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	97.0000	80.0000	(17.526)	0	0	0
22/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,502.0000	5,579.0000	1.399	0	0	0
22/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	357.0000	379.0000	6.162	0	0	0
22/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	730.0000	670.0000	(8.219)	0	0	0
22/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	730.0000	670.0000	(8.219)	0	0	0
22/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	723.0000	774.0000	7.054	0	0	0
22/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,998.0000	4,921.0000	(1.541)	0	0	0
22/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	554.0000	500.0000	(9.747)	0	0	0
22/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	624.0000	567.0000	(9.135)	0	0	0
22/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	428.0000	456.0000	6.542	0	0	0
22/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,002.0000	4,079.0000	1.924	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,498.0000	6,421.0000	(1.185)	0	0	0
22/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	222.0000	234.0000	5.405	0	0	0
22/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,499.0000	3,423.0000	(2.172)	0	0	0
22/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,521.0000	1,447.0000	(4.865)	0	0	0
22/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,052.0000	5,129.0000	1.524	0	0	0
22/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,433.0000	1,360.0000	(5.094)	0	0	0
22/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,706.0000	2,630.0000	(2.809)	0	0	0
22/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	869.0000	805.0000	(7.365)	0	0	0
22/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	99.0000	103.0000	4.040	0	0	0
22/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	448.0000	477.0000	6.473	0	0	0
22/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	943.0000	877.0000	(6.999)	0	0	0
22/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
22/06/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,805.0000	2,728.0000	(2.745)	0	0	0
22/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,346.0000	1,274.0000	(5.349)	0	0	0
22/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,521.0000	1,447.0000	(4.865)	0	0	0
22/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,552.0000	3,629.0000	2.168	0	0	0
22/06/2009	€ / R 2009/09/14	12.20	Call	Currency Future	195.0000	206.0000	5.641	0	0	0
22/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
22/06/2009	€ / R 2009/09/14	14.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	300.0000	317.0000	5.667	0	0	0
22/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
22/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	171.0000	145.0000	(15.205)	0	0	0
22/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,058.0000	990.0000	(6.427)	0	0	0
22/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,702.0000	1,627.0000	(4.407)	0	0	0
22/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	283.0000	299.0000	5.654	0	0	0
22/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,352.0000	5,429.0000	1.439	0	0	0
22/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
22/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
22/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	395.0000	349.0000	(11.646)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	697.0000	638.0000	(8.465)	0	0	0
22/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	661.0000	602.0000	(8.926)	0	0	0
22/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,413.0000	2,336.0000	(3.191)	0	0	0
22/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	161.0000	169.0000	4.969	0	0	0
22/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,364.0000	2,288.0000	(3.215)	0	0	0
22/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	313.0000	331.0000	5.751	0	0	0
22/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
22/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,400.0000	3,323.0000	(2.265)	0	0	0
22/06/2009	€ / R 2009/09/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
22/06/2009	€ / R 2009/09/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,151.0000	3,075.0000	(2.412)	0	0	0
22/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	26.0000	26.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,261.0000	1,190.0000	(5.630)	0	0	0
22/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,052.0000	2,976.0000	(2.490)	0	0	0
22/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,123.0000	2,047.0000	(3.580)	0	0	0
22/06/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,756.0000	2,679.0000	(2.794)	0	0	0
22/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	341.0000	362.0000	6.158	0	0	0
22/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,953.0000	2,876.0000	(2.608)	0	0	0
22/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,477.0000	1,403.0000	(5.010)	0	0	0
22/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,171.0000	2,095.0000	(3.501)	0	0	0
22/06/2009	€ / R 2009/09/14	14.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
22/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,657.0000	2,581.0000	(2.860)	0	0	0
22/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	589.0000	533.0000	(9.508)	0	0	0
22/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,854.0000	2,778.0000	(2.663)	0	0	0
22/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,852.0000	3,929.0000	1.999	0	0	0
22/06/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,559.0000	2,483.0000	(2.970)	0	0	0
22/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	327.0000	346.0000	5.810	0	0	0
22/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,566.0000	1,492.0000	(4.725)	0	0	0
22/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	122.0000	128.0000	4.918	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	338.0000	296.0000	(12.426)	0	0	0
22/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,364.0000	2,288.0000	(3.215)	0	0	0
22/06/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,608.0000	2,532.0000	(2.914)	0	0	0
22/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,220.0000	1,149.0000	(5.820)	0	0	0
22/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	491.0000	524.0000	6.721	0	0	0
22/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
22/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,657.0000	2,581.0000	(2.860)	0	0	0
22/06/2009	€ / R 2009/09/14	10.95	Call	Currency Future	688.0000	738.0000	7.267	0	0	0
22/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
22/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	539.0000	577.0000	7.050	0	0	0
22/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,702.0000	1,627.0000	(4.407)	0	0	0
22/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	10.95	Put	Currency Future	186.0000	159.0000	(14.516)	0	0	0
22/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,477.0000	1,403.0000	(5.010)	0	0	0
22/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,953.0000	2,876.0000	(2.608)	0	0	0
22/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,058.0000	990.0000	(6.427)	0	0	0
22/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	311.0000	271.0000	(12.862)	0	0	0
22/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	24.0000	24.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	161.0000	169.0000	4.969	0	0	0
22/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	514.0000	550.0000	7.004	0	0	0
22/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	208.0000	219.0000	5.288	0	0	0
22/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,854.0000	2,778.0000	(2.663)	0	0	0
22/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	906.0000	840.0000	(7.285)	0	0	0
22/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	240.0000	208.0000	(13.333)	0	0	0
22/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	593.0000	636.0000	7.251	0	0	0
22/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	172.0000	180.0000	4.651	0	0	0
22/06/2009	€ / R 2009/09/14	11.20	Put	Currency Future	286.0000	249.0000	(12.937)	0	0	0
22/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	764.0000	702.0000	(8.115)	0	0	0
22/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	266.0000	281.0000	5.639	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/09/14	11.00	Call	Currency Future	655.0000	702.0000	7.176	0	0	0
22/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,261.0000	1,190.0000	(5.630)	0	0	0
22/06/2009	€ / R 2009/09/14	11.00	Put	Currency Future	202.0000	174.0000	(13.861)	0	0	0
22/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
22/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	222.0000	234.0000	5.405	0	0	0
22/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	869.0000	805.0000	(7.365)	0	0	0
22/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	106.0000	111.0000	4.717	0	0	0
22/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,304.0000	1,232.0000	(5.521)	0	0	0
22/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	150.0000	157.0000	4.667	0	0	0
22/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,019.0000	951.0000	(6.673)	0	0	0
22/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	565.0000	606.0000	7.257	0	0	0
22/06/2009	€ / R 2009/09/14	11.05	Put	Currency Future	220.0000	189.0000	(14.091)	0	0	0
22/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	981.0000	914.0000	(6.830)	0	0	0
22/06/2009	€ / R 2009/09/14	11.05	Call	Currency Future	622.0000	668.0000	7.395	0	0	0
22/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	262.0000	227.0000	(13.359)	0	0	0
22/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	183.0000	193.0000	5.464	0	0	0
22/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	357.0000	379.0000	6.162	0	0	0
22/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
22/06/2009	€ / R 2009/09/14	12.05	Put	Currency Future	833.0000	770.0000	(7.563)	0	0	0
22/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	554.0000	500.0000	(9.747)	0	0	0
22/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
22/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	236.0000	249.0000	5.508	0	0	0
22/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,433.0000	1,360.0000	(5.094)	0	0	0
22/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
22/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,123.0000	2,047.0000	(3.580)	0	0	0
22/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	140.0000	147.0000	5.000	0	0	0
22/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,794.0000	1,718.0000	(4.236)	0	0	0
22/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,098.0000	1,029.0000	(6.284)	0	0	0
22/06/2009	€ / R 2009/09/14	13.20	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
22/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,138.0000	1,068.0000	(6.151)	0	0	0
22/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,179.0000	1,108.0000	(6.022)	0	0	0
22/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	26.0000	26.0000	-	0	0	0
22/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,747.0000	1,672.0000	(4.293)	0	0	0
22/06/2009	€ / R 2009/09/14	12.50	Call	Currency Future	131.0000	137.0000	4.580	0	0	0
22/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,611.0000	1,536.0000	(4.655)	0	0	0
22/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,747.0000	1,672.0000	(4.293)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
22/06/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,076.0000	2,000.0000	(3.661)	0	0	0
22/06/2009	€ / R	2009/09/14	13.50	Call	Currency Future	28.0000	28.0000	-	0	0	0
22/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
22/06/2009	€ / R	2009/09/14	13.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
22/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,934.0000	1,858.0000	(3.930)	0	0	0
22/06/2009	€ / R	2009/09/14	13.45	Call	Currency Future	31.0000	31.0000	-	0	0	0
22/06/2009	€ / R	2009/09/14	13.25	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
22/06/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,840.0000	1,765.0000	(4.076)	0	0	0
22/06/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,268.0000	2,191.0000	(3.395)	0	0	0
22/06/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,028.0000	1,952.0000	(3.748)	0	0	0
22/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
22/06/2009	€ / R	2009/09/14	13.40	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
22/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,462.0000	2,385.0000	(3.128)	0	0	0
22/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
22/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,413.0000	2,336.0000	(3.191)	0	0	0
22/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
22/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,934.0000	1,858.0000	(3.930)	0	0	0
22/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,981.0000	1,905.0000	(3.836)	0	0	0
22/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,171.0000	2,095.0000	(3.501)	0	0	0
22/06/2009	€ / R	2009/09/14	13.60	Call	Currency Future	24.0000	24.0000	-	0	0	0
22/06/2009	€ / R	2009/09/14	11.50	Put	Currency Future	456.0000	407.0000	(10.746)	0	0	0
22/06/2009	€ / R	2009/09/14	11.50	Call	Currency Future	409.0000	435.0000	6.357	0	0	0
22/06/2009	€ / R	2009/09/14	11.45	Put	Currency Future	425.0000	377.0000	(11.294)	0	0	0
22/06/2009	€ / R	2009/09/14	11.45	Call	Currency Future	428.0000	456.0000	6.542	0	0	0
22/06/2009	€ / R	2009/09/14	11.40	Put	Currency Future	395.0000	349.0000	(11.646)	0	0	0
22/06/2009	€ / R	2009/09/14	11.40	Call	Currency Future	448.0000	477.0000	6.473	0	0	0
22/06/2009	€ / R	2009/12/14			Currency Future	11.6244	11.7045	0.689	11.6600	11.6600	9,863
22/06/2009	€ / R	2009/12/14	10.60	Put	Currency Future	181.0000	162.0000	(10.497)	0	0	0
22/06/2009	€ / R	2009/12/14	13.90	Call	Currency Future	187.0000	196.0000	4.813	0	0	0
22/06/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,598.0000	2,526.0000	(2.771)	0	0	0
22/06/2009	€ / R	2009/12/14	10.85	Put	Currency Future	263.0000	238.0000	(9.506)	0	0	0
22/06/2009	€ / R	2009/12/14	8.70	Call	Currency Future	2,944.0000	3,023.0000	2.683	0	0	0
22/06/2009	€ / R	2009/12/14	10.00	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
22/06/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,926.0000	2,002.0000	3.946	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	861.0000	909.0000	5.575	0	0	0
22/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,035.0000	976.0000	(5.700)	0	0	0
22/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,463.0000	2,391.0000	(2.923)	0	0	0
22/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,284.0000	4,207.0000	(1.797)	0	0	0
22/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	499.0000	523.0000	4.810	0	0	0
22/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	593.0000	551.0000	(7.083)	0	0	0
22/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,734.0000	3,813.0000	2.116	0	0	0
22/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	946.0000	998.0000	5.497	0	0	0
22/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,189.0000	4,112.0000	(1.838)	0	0	0
22/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
22/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
22/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
22/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,524.0000	4,447.0000	(1.702)	0	0	0
22/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
22/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,571.0000	3,495.0000	(2.128)	0	0	0
22/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	168.0000	176.0000	4.762	0	0	0
22/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	173.0000	180.0000	4.046	0	0	0
22/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	668.0000	705.0000	5.539	0	0	0
22/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
22/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,404.0000	2,483.0000	3.286	0	0	0
22/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,009.0000	4,931.0000	(1.557)	0	0	0
22/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,197.0000	2,127.0000	(3.186)	0	0	0
22/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	543.0000	570.0000	4.972	0	0	0
22/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,332.0000	4,255.0000	(1.777)	0	0	0
22/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
22/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,882.0000	3,962.0000	2.061	0	0	0
22/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	387.0000	355.0000	(8.269)	0	0	0
22/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	459.0000	481.0000	4.793	0	0	0
22/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,205.0000	1,266.0000	5.062	0	0	0
22/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	284.0000	297.0000	4.577	0	0	0
22/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	472.0000	494.0000	4.661	0	0	0
22/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
22/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,635.0000	3,714.0000	2.173	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
22/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	125.0000	131.0000	4.800	0	0	0
22/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
22/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
22/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	198.0000	207.0000	4.545	0	0	0
22/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,760.0000	1,692.0000	(3.864)	0	0	0
22/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,835.0000	1,911.0000	4.142	0	0	0
22/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	924.0000	868.0000	(6.061)	0	0	0
22/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,383.0000	3,308.0000	(2.217)	0	0	0
22/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
22/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,600.0000	2,679.0000	3.038	0	0	0
22/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	976.0000	1,029.0000	5.430	0	0	0
22/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
22/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,486.0000	6,406.0000	(1.233)	0	0	0
22/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	187.0000	196.0000	4.813	0	0	0
22/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	315.0000	329.0000	4.444	0	0	0
22/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
22/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	819.0000	765.0000	(6.593)	0	0	0
22/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,035.0000	976.0000	(5.700)	0	0	0
22/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,971.0000	2,049.0000	3.957	0	0	0
22/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,649.0000	2,728.0000	2.982	0	0	0
22/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,895.0000	2,974.0000	2.729	0	0	0
22/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
22/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	196.0000	176.0000	(10.204)	0	0	0
22/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	228.0000	206.0000	(9.649)	0	0	0
22/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
22/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,463.0000	2,391.0000	(2.923)	0	0	0
22/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,591.0000	1,525.0000	(4.148)	0	0	0
22/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,796.0000	2,875.0000	2.825	0	0	0
22/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
22/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,701.0000	1,775.0000	4.350	0	0	0
22/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,585.0000	3,665.0000	2.232	0	0	0
22/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	177.0000	185.0000	4.520	0	0	0
22/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	307.0000	321.0000	4.560	0	0	0
22/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	60.0000	56.0000	(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
22/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,006.0000	1,060.0000	5.368	0	0	0
22/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	365.0000	333.0000	(8.767)	0	0	0
22/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
22/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,374.0000	2,303.0000	(2.991)	0	0	0
22/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	222.0000	232.0000	4.505	0	0	0
22/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,037.0000	1,093.0000	5.400	0	0	0
22/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	997.0000	940.0000	(5.717)	0	0	0
22/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	282.0000	256.0000	(9.220)	0	0	0
22/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,614.0000	1,686.0000	4.461	0	0	0
22/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	198.0000	207.0000	4.545	0	0	0
22/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,633.0000	1,566.0000	(4.103)	0	0	0
22/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	853.0000	799.0000	(6.331)	0	0	0
22/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,790.0000	1,865.0000	4.190	0	0	0
22/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	90.0000	82.0000	(8.889)	0	0	0
22/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,635.0000	6,555.0000	(1.206)	0	0	0
22/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,020.0000	1,951.0000	(3.416)	0	0	0
22/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	528.0000	554.0000	4.924	0	0	0
22/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
22/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,428.0000	4,351.0000	(1.739)	0	0	0
22/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,170.0000	1,230.0000	5.128	0	0	0
22/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	244.0000	255.0000	4.508	0	0	0
22/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	653.0000	607.0000	(7.044)	0	0	0
22/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,747.0000	2,826.0000	2.876	0	0	0
22/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,102.0000	1,160.0000	5.263	0	0	0
22/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	155.0000	162.0000	4.516	0	0	0
22/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	961.0000	904.0000	(5.931)	0	0	0
22/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	628.0000	661.0000	5.255	0	0	0
22/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
22/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,553.0000	2,481.0000	(2.820)	0	0	0
22/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,104.0000	3,030.0000	(2.384)	0	0	0
22/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
22/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	889.0000	938.0000	5.512	0	0	0
22/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,657.0000	1,731.0000	4.466	0	0	0
22/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,781.0000	2,708.0000	(2.625)	0	0	0
22/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,783.0000	3,863.0000	2.115	0	0	0
22/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	129.0000	135.0000	4.651	0	0	12,452

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
22/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
22/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
22/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,551.0000	2,630.0000	3.097	0	0	0
22/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,932.0000	1,864.0000	(3.520)	0	0	0
22/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	575.0000	604.0000	5.043	0	0	0
22/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	485.0000	508.0000	4.742	0	0	0
22/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	459.0000	481.0000	4.793	0	0	13,387
22/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	211.0000	190.0000	(9.953)	0	0	0
22/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	322.0000	293.0000	(9.006)	0	0	0
22/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	538.0000	498.0000	(7.435)	0	0	0
22/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
22/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
22/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
22/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,713.0000	3,637.0000	(2.047)	0	0	0
22/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,374.0000	2,303.0000	(2.991)	0	0	0
22/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	751.0000	699.0000	(6.924)	0	0	0
22/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,017.0000	2,095.0000	3.867	0	0	0
22/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	712.0000	752.0000	5.618	0	0	0
22/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	291.0000	304.0000	4.467	0	0	0
22/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	513.0000	538.0000	4.873	0	0	0
22/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,508.0000	2,436.0000	(2.871)	0	0	0
22/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
22/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,536.0000	3,615.0000	2.234	0	0	0
22/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	148.0000	133.0000	(10.135)	0	0	0
22/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,155.0000	5,077.0000	(1.513)	0	0	0
22/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	277.0000	289.0000	4.332	0	0	0
22/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,329.0000	2,258.0000	(3.049)	0	0	0
22/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
22/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,477.0000	3,402.0000	(2.157)	0	0	0
22/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,476.0000	4,399.0000	(1.720)	0	0	0
22/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,323.0000	1,388.0000	4.913	0	0	0
22/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,418.0000	2,347.0000	(2.936)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	204.0000	213.0000	4.412	0	0	0
22/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,094.0000	4,017.0000	(1.881)	0	0	0
22/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
22/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,243.0000	3,169.0000	(2.282)	0	0	0
22/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	284.0000	297.0000	4.577	0	0	0
22/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	592.0000	622.0000	5.068	0	0	0
22/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	182.0000	191.0000	4.945	0	0	0
22/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,993.0000	3,072.0000	2.639	0	0	0
22/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,524.0000	3,448.0000	(2.157)	0	0	0
22/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,151.0000	3,076.0000	(2.380)	0	0	0
22/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	435.0000	455.0000	4.598	0	0	0
22/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,760.0000	1,692.0000	(3.864)	0	0	0
22/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	718.0000	667.0000	(7.103)	0	0	0
22/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	173.0000	180.0000	4.046	0	0	0
22/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
22/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,110.0000	1,050.0000	(5.405)	0	0	0
22/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	193.0000	201.0000	4.145	0	0	0
22/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,982.0000	4,061.0000	1.984	0	0	0
22/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
22/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,802.0000	1,735.0000	(3.718)	0	0	0
22/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	301.0000	274.0000	(8.970)	0	0	0
22/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	277.0000	289.0000	4.332	0	0	0
22/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	121.0000	127.0000	4.959	0	0	0
22/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	412.0000	431.0000	4.612	0	0	0
22/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,644.0000	2,571.0000	(2.761)	0	0	0
22/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,197.0000	3,122.0000	(2.346)	0	0	0
22/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,802.0000	1,735.0000	(3.718)	0	0	0
22/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,136.0000	1,195.0000	5.194	0	0	0
22/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,387.0000	1,322.0000	(4.686)	0	0	0
22/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,112.0000	2,191.0000	3.741	0	0	0
22/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,717.0000	1,650.0000	(3.902)	0	0	0
22/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
22/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
22/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	215.0000	225.0000	4.651	0	0	0
22/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,347.0000	1,283.0000	(4.751)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,149.0000	1,088.0000	(5.309)	0	0	0
22/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	291.0000	304.0000	4.467	0	0	0
22/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	917.0000	967.0000	5.453	0	0	0
22/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,241.0000	2,171.0000	(3.124)	0	0	0
22/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,598.0000	2,526.0000	(2.771)	0	0	0
22/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,141.0000	4,065.0000	(1.835)	0	0	0
22/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,717.0000	1,650.0000	(3.902)	0	0	0
22/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,449.0000	5,370.0000	(1.450)	0	0	0
22/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,689.0000	2,616.0000	(2.715)	0	0	0
22/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
22/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,550.0000	1,484.0000	(4.258)	0	0	0
22/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	784.0000	732.0000	(6.633)	0	0	0
22/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	324.0000	338.0000	4.321	0	0	0
22/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,933.0000	6,853.0000	(1.154)	0	0	0
22/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	889.0000	833.0000	(6.299)	0	0	0
22/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	315.0000	329.0000	4.444	0	0	0
22/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
22/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,591.0000	1,525.0000	(4.148)	0	0	0
22/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,998.0000	3,922.0000	(1.901)	0	0	0
22/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	559.0000	586.0000	4.830	0	0	0
22/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	343.0000	313.0000	(8.746)	0	0	0
22/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,188.0000	1,126.0000	(5.219)	0	0	0
22/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	164.0000	171.0000	4.268	0	0	0
22/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	391.0000	408.0000	4.348	0	0	0
22/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,846.0000	2,924.0000	2.741	0	0	0
22/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,130.0000	4,210.0000	1.937	0	0	0
22/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	423.0000	443.0000	4.728	0	0	0
22/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,833.0000	3,912.0000	2.061	0	0	0
22/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	361.0000	377.0000	4.432	0	0	0
22/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,880.0000	1,956.0000	4.043	0	0	0
22/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,267.0000	1,204.0000	(4.972)	0	0	0
22/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	371.0000	388.0000	4.582	0	0	0
22/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,069.0000	1,126.0000	5.332	0	0	0
22/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,347.0000	1,283.0000	(4.751)	0	0	0
22/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	245.0000	222.0000	(9.388)	0	0	0
22/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	371.0000	388.0000	4.582	0	0	0
22/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,237.0000	4,160.0000	(1.817)	0	0	0
22/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,290.0000	3,215.0000	(2.280)	0	0	0
22/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,072.0000	1,013.0000	(5.504)	0	0	0
22/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	114.0000	120.0000	5.263	0	0	0
22/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
22/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,932.0000	4,012.0000	2.035	0	0	0
22/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	333.0000	347.0000	4.204	0	0	0
22/06/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,161.0000	2,239.0000	3.609	0	0	0
22/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,508.0000	1,443.0000	(4.310)	0	0	0
22/06/2009	€ / R 2009/12/14	9.50	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
22/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
22/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	447.0000	467.0000	4.474	0	0	0
22/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,141.0000	3,220.0000	2.515	0	0	0
22/06/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,283.0000	1,347.0000	4.988	0	0	0
22/06/2009	€ / R 2009/12/14	10.50	Put	Currency Future	158.0000	142.0000	(10.127)	0	0	0
22/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	342.0000	357.0000	4.386	0	0	0
22/06/2009	€ / R 2009/12/14	11.50	Call	Currency Future	690.0000	728.0000	5.507	0	0	0
22/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,468.0000	1,402.0000	(4.496)	0	0	0
22/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,951.0000	3,874.0000	(1.949)	0	0	0
22/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,427.0000	1,362.0000	(4.555)	0	0	0
22/06/2009	€ / R 2009/12/14	15.50	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
22/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/06/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,011.0000	2,937.0000	(2.458)	0	0	0
22/06/2009	€ / R 2009/12/14	14.50	Call	Currency Future	136.0000	142.0000	4.412	0	0	0
22/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	412.0000	431.0000	4.612	0	0	0
22/06/2009	€ / R 2009/12/14	11.50	Put	Currency Future	565.0000	524.0000	(7.257)	0	0	0
22/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,188.0000	1,126.0000	(5.219)	0	0	0
22/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,043.0000	3,122.0000	2.596	0	0	0
22/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	401.0000	419.0000	4.489	0	0	0
22/06/2009	€ / R 2009/12/14	8.60	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	351.0000	367.0000	4.558	0	0	0
22/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,064.0000	2,142.0000	3.779	0	0	0
22/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
22/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	210.0000	219.0000	4.286	0	0	0
22/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	361.0000	377.0000	4.432	0	0	0
22/06/2009	€ / R 2009/12/14	15.60	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
22/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	381.0000	398.0000	4.462	0	0	0
22/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	244.0000	255.0000	4.508	0	0	0
22/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,031.0000	4,111.0000	1.985	0	0	0
22/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,020.0000	1,951.0000	(3.416)	0	0	0
22/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,307.0000	1,243.0000	(4.897)	0	0	0
22/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,031.0000	4,111.0000	1.985	0	0	0
22/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,387.0000	1,322.0000	(4.686)	0	0	0
22/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,845.0000	1,777.0000	(3.686)	0	0	0
22/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	215.0000	225.0000	4.651	0	0	0
22/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,227.0000	1,165.0000	(5.053)	0	0	0
22/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,976.0000	1,907.0000	(3.492)	0	0	0
22/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	250.0000	261.0000	4.400	0	0	0
22/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	250.0000	261.0000	4.400	0	0	0
22/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,976.0000	1,907.0000	(3.492)	0	0	0
22/06/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,046.0000	3,970.0000	(1.878)	0	0	0
22/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,241.0000	2,171.0000	(3.124)	0	0	0
22/06/2009	€ / R 2009/12/14	13.00	Call	Currency Future	299.0000	312.0000	4.348	0	0	0
22/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	270.0000	282.0000	4.444	0	0	0
22/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
22/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,285.0000	2,215.0000	(3.063)	0	0	0
22/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,675.0000	1,608.0000	(4.000)	0	0	0
22/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,932.0000	1,864.0000	(3.520)	0	0	0
22/06/2009	€ / R 2009/12/14	13.45	Call	Currency Future	238.0000	249.0000	4.622	0	0	0
22/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,108.0000	2,039.0000	(3.273)	0	0	0
22/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	233.0000	243.0000	4.292	0	0	0
22/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,197.0000	2,127.0000	(3.186)	0	0	0
22/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,064.0000	1,994.0000	(3.391)	0	0	0
22/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,153.0000	2,083.0000	(3.251)	0	0	0
22/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	227.0000	237.0000	4.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R	2009/12/14	13.60	Call	Currency Future	222.0000	232.0000	4.505	0	0	0
22/06/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,153.0000	2,083.0000	(3.251)	0	0	0
22/06/2009	€ / R	2009/12/14	13.55	Call	Currency Future	227.0000	237.0000	4.405	0	0	0
22/06/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,336.0000	3,261.0000	(2.248)	0	0	0
22/06/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,889.0000	1,820.0000	(3.653)	0	0	0
22/06/2009	€ / R	2009/12/14	13.85	Call	Currency Future	193.0000	201.0000	4.145	0	0	0
22/06/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,418.0000	2,347.0000	(2.936)	0	0	0
22/06/2009	€ / R	2009/12/14	14.85	Call	Currency Future	111.0000	116.0000	4.505	0	0	0
22/06/2009	€ / R	2009/12/14	13.25	Call	Currency Future	263.0000	275.0000	4.563	0	0	0
22/06/2009	€ / R	2009/12/14	11.60	Put	Currency Future	622.0000	579.0000	(6.913)	0	0	0
22/06/2009	€ / R	2009/12/14	11.60	Call	Currency Future	647.0000	683.0000	5.564	0	0	0
22/06/2009	€ / R	2009/12/14	11.70	Put	Currency Future	685.0000	636.0000	(7.153)	0	0	0
22/06/2009	€ / R	2009/12/14	11.70	Call	Currency Future	610.0000	640.0000	4.918	0	0	0
22/06/2009	€ / R	2010/03/15			Currency Future	11.7961	11.8789	0.702	0.0000	0.0000	33
22/06/2009	€ / R	2010/03/15	15.80	Call	Currency Future	162.0000	172.0000	6.173	0	0	0
22/06/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,489.0000	4,414.0000	(1.671)	0	0	0
22/06/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,582.0000	4,507.0000	(1.637)	0	0	0
22/06/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,242.0000	3,174.0000	(2.097)	0	0	0
22/06/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,396.0000	4,322.0000	(1.683)	0	0	0
22/06/2009	€ / R	2010/03/15	11.25	Put	Currency Future	496.0000	470.0000	(5.242)	0	0	0
22/06/2009	€ / R	2010/03/15	12.25	Call	Currency Future	652.0000	688.0000	5.521	0	0	0
22/06/2009	€ / R	2010/03/15	13.80	Call	Currency Future	353.0000	373.0000	5.666	0	0	0
22/06/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,470.0000	3,400.0000	(2.017)	0	0	0
22/06/2009	€ / R	2010/03/15	16.25	Call	Currency Future	128.0000	136.0000	6.250	0	0	0
22/06/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,357.0000	2,294.0000	(2.673)	0	0	0
22/06/2009	€ / R	2010/03/15	15.05	Call	Currency Future	216.0000	229.0000	6.019	0	0	0
22/06/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,654.0000	3,583.0000	(1.943)	0	0	0
22/06/2009	€ / R	2010/03/15	11.05	Call	Currency Future	1,149.0000	1,210.0000	5.309	0	0	0
22/06/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,166.0000	4,094.0000	(1.728)	0	0	0
22/06/2009	€ / R	2010/03/15	11.95	Call	Currency Future	745.0000	786.0000	5.503	0	0	0
22/06/2009	€ / R	2010/03/15	16.15	Call	Currency Future	135.0000	143.0000	5.926	0	0	0
22/06/2009	€ / R	2010/03/15	15.25	Call	Currency Future	200.0000	212.0000	6.000	0	0	0
22/06/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,859.0000	1,934.0000	4.034	0	0	0
22/06/2009	€ / R	2010/03/15	14.80	Call	Currency Future	238.0000	252.0000	5.882	0	0	0
22/06/2009	€ / R	2010/03/15	11.95	Put	Currency Future	899.0000	857.0000	(4.672)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	319.0000	337.0000	5.643	0	0	0
22/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,748.0000	2,682.0000	(2.402)	0	0	0
22/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,333.0000	3,264.0000	(2.070)	0	0	0
22/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,573.0000	2,508.0000	(2.526)	0	0	0
22/06/2009	€ / R 2010/03/15	13.90	Call	Currency Future	339.0000	358.0000	5.605	0	0	0
22/06/2009	€ / R 2010/03/15	16.05	Call	Currency Future	142.0000	151.0000	6.338	0	0	0
22/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,443.0000	2,379.0000	(2.620)	0	0	0
22/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,562.0000	3,491.0000	(1.993)	0	0	0
22/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	146.0000	155.0000	6.164	0	0	0
22/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,777.0000	1,851.0000	4.164	0	0	0
22/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,424.0000	3,354.0000	(2.044)	0	0	0
22/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
22/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,660.0000	2,595.0000	(2.444)	0	0	0
22/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,560.0000	1,505.0000	(3.526)	0	0	0
22/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,697.0000	1,770.0000	4.302	0	0	0
22/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,764.0000	3,847.0000	2.205	0	0	0
22/06/2009	€ / R 2010/03/15	14.90	Call	Currency Future	229.0000	243.0000	6.114	0	0	0
22/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,689.0000	2,770.0000	3.012	0	0	0
22/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	507.0000	534.0000	5.325	0	0	0
22/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,886.0000	1,827.0000	(3.128)	0	0	0
22/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
22/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	762.0000	804.0000	5.512	0	0	0
22/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
22/06/2009	€ / R 2010/03/15	13.85	Call	Currency Future	346.0000	365.0000	5.491	0	0	0
22/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,042.0000	1,099.0000	5.470	0	0	0
22/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,786.0000	2,867.0000	2.907	0	0	0
22/06/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,600.0000	1,544.0000	(3.500)	0	0	0
22/06/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,666.0000	3,748.0000	2.237	0	0	0
22/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	234.0000	247.0000	5.556	0	0	0
22/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	151.0000	141.0000	(6.623)	0	0	0
22/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
22/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,521.0000	1,466.0000	(3.616)	0	0	0
22/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
22/06/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,400.0000	2,336.0000	(2.667)	0	0	0
22/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	432.0000	456.0000	5.556	0	0	0
22/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	113.0000	105.0000	(7.080)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,106.0000	1,059.0000	(4.250)	0	0	0
22/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	208.0000	220.0000	5.769	0	0	0
22/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,288.0000	3,219.0000	(2.099)	0	0	0
22/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	517.0000	545.0000	5.416	0	0	0
22/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	131.0000	122.0000	(6.870)	0	0	0
22/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	320.0000	303.0000	(5.313)	0	0	0
22/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,762.0000	1,704.0000	(3.292)	0	0	0
22/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	75.0000	69.0000	(8.000)	0	0	0
22/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	448.0000	425.0000	(5.134)	0	0	0
22/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	82.0000	76.0000	(7.317)	0	0	0
22/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	294.0000	311.0000	5.782	0	0	0
22/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	138.0000	147.0000	6.522	0	0	0
22/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,297.0000	1,364.0000	5.166	0	0	0
22/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	306.0000	324.0000	5.882	0	0	0
22/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,962.0000	4,044.0000	2.070	0	0	0
22/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,567.0000	3,650.0000	2.327	0	0	0
22/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,844.0000	1,786.0000	(3.145)	0	0	0
22/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,985.0000	2,061.0000	3.829	0	0	0
22/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	866.0000	825.0000	(4.734)	0	0	0
22/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,803.0000	1,745.0000	(3.217)	0	0	0
22/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,266.0000	1,332.0000	5.213	0	0	0
22/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
22/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	440.0000	464.0000	5.455	0	0	0
22/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
22/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	449.0000	474.0000	5.568	0	0	0
22/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,980.0000	3,061.0000	2.718	0	0	0
22/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,593.0000	2,674.0000	3.124	0	0	0
22/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	729.0000	769.0000	5.487	0	0	0
22/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	300.0000	317.0000	5.667	0	0	0
22/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,931.0000	3,013.0000	2.798	0	0	0
22/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,094.0000	1,154.0000	5.484	0	0	0
22/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,028.0000	2,105.0000	3.797	0	0	0
22/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	697.0000	735.0000	5.452	0	0	0
22/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	204.0000	216.0000	5.882	0	0	0
22/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
22/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,721.0000	1,664.0000	(3.312)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
22/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,704.0000	2,638.0000	(2.441)	0	0	0
22/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,912.0000	3,995.0000	2.122	0	0	0
22/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,350.0000	4,276.0000	(1.701)	0	0	0
22/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	472.0000	447.0000	(5.297)	0	0	0
22/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
22/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	158.0000	168.0000	6.329	0	0	0
22/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,000.0000	956.0000	(4.400)	0	0	0
22/06/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,068.0000	1,126.0000	5.431	0	0	0
22/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,236.0000	1,300.0000	5.178	0	0	0
22/06/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,814.0000	3,896.0000	2.150	0	0	0
22/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	932.0000	890.0000	(4.506)	0	0	0
22/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
22/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,258.0000	4,185.0000	(1.714)	0	0	0
22/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,681.0000	1,623.0000	(3.450)	0	0	0
22/06/2009	€ / R 2010/03/15	12.05	Call	Currency Future	712.0000	752.0000	5.618	0	0	0
22/06/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,617.0000	3,699.0000	2.267	0	0	0
22/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	154.0000	164.0000	6.494	0	0	0
22/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	477.0000	502.0000	5.241	0	0	0
22/06/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,035.0000	990.0000	(4.348)	0	0	0
22/06/2009	€ / R 2010/03/15	8.20	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/06/2009	€ / R 2010/03/15	10.90	Put	Currency Future	340.0000	321.0000	(5.588)	0	0	0
22/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	325.0000	344.0000	5.846	0	0	0
22/06/2009	€ / R 2010/03/15	12.15	Call	Currency Future	681.0000	719.0000	5.580	0	0	0
22/06/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,641.0000	2,722.0000	3.067	0	0	0
22/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,071.0000	2,148.0000	3.718	0	0	0
22/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	220.0000	233.0000	5.909	0	0	0
22/06/2009	€ / R 2010/03/15	9.20	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
22/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	301.0000	285.0000	(5.316)	0	0	0
22/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,529.0000	2,465.0000	(2.531)	0	0	0
22/06/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,070.0000	1,024.0000	(4.299)	0	0	0
22/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,737.0000	1,810.0000	4.203	0	0	0
22/06/2009	€ / R 2010/03/15	8.80	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
22/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,212.0000	4,139.0000	(1.733)	0	0	0
22/06/2009	€ / R 2010/03/15	12.20	Call	Currency Future	666.0000	703.0000	5.556	0	0	0
22/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,608.0000	3,537.0000	(1.968)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
22/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	381.0000	361.0000	(5.249)	0	0	0
22/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,442.0000	4,368.0000	(1.666)	0	0	0
22/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,011.0000	4,094.0000	2.069	0	0	0
22/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	104.0000	97.0000	(6.731)	0	0	0
22/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	131.0000	139.0000	6.107	0	0	0
22/06/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,028.0000	3,110.0000	2.708	0	0	0
22/06/2009	€ / R 2010/03/15	8.00	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
22/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,715.0000	3,797.0000	2.207	0	0	0
22/06/2009	€ / R 2010/03/15	12.90	Call	Currency Future	496.0000	523.0000	5.444	0	0	0
22/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,177.0000	1,240.0000	5.353	0	0	0
22/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	312.0000	330.0000	5.769	0	0	0
22/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,834.0000	2,916.0000	2.893	0	0	0
22/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	403.0000	381.0000	(5.459)	0	0	0
22/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,901.0000	1,976.0000	3.945	0	0	0
22/06/2009	€ / R 2010/03/15	12.05	Put	Currency Future	966.0000	923.0000	(4.451)	0	0	0
22/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,616.0000	2,551.0000	(2.485)	0	0	0
22/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
22/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,516.0000	3,445.0000	(2.019)	0	0	0
22/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
22/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	212.0000	224.0000	5.660	0	0	0
22/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	458.0000	483.0000	5.459	0	0	0
22/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	425.0000	403.0000	(5.176)	0	0	0
22/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,121.0000	1,182.0000	5.442	0	0	0
22/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	19.0000	19.0000	-	0	0	0
22/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,738.0000	2,819.0000	2.958	0	0	0
22/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
22/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,818.0000	1,892.0000	4.070	0	0	0
22/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	122.0000	113.0000	(7.377)	0	0	0
22/06/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,151.0000	3,083.0000	(2.158)	0	0	0
22/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,535.0000	4,461.0000	(1.632)	0	0	0
22/06/2009	€ / R 2010/03/15	14.70	Call	Currency Future	247.0000	262.0000	6.073	0	0	0
22/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	467.0000	493.0000	5.567	0	0	0
22/06/2009	€ / R 2010/03/15	15.70	Call	Currency Future	169.0000	179.0000	5.917	0	0	0
22/06/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,330.0000	1,398.0000	5.113	0	0	0
22/06/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,126.0000	3,208.0000	2.623	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R 2010/03/15	10.75	Put	Currency Future	284.0000	269.0000	(5.282)	0	0	0
22/06/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,072.0000	4,000.0000	(1.768)	0	0	0
22/06/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,482.0000	1,427.0000	(3.711)	0	0	0
22/06/2009	€ / R 2010/03/15	7.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
22/06/2009	€ / R 2010/03/15	12.75	Call	Currency Future	528.0000	556.0000	5.303	0	0	0
22/06/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,269.0000	2,207.0000	(2.732)	0	0	0
22/06/2009	€ / R 2010/03/15	9.75	Put	Currency Future	72.0000	67.0000	(6.944)	0	0	0
22/06/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,443.0000	1,389.0000	(3.742)	0	0	0
22/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
22/06/2009	€ / R 2010/03/15	9.70	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
22/06/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,118.0000	2,196.0000	3.683	0	0	0
22/06/2009	€ / R 2010/03/15	13.70	Call	Currency Future	366.0000	386.0000	5.464	0	0	0
22/06/2009	€ / R 2010/03/15	7.75	Put	Currency Future	14.0000	14.0000	-	0	0	0
22/06/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,365.0000	1,432.0000	4.908	0	0	0
22/06/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,077.0000	3,159.0000	2.665	0	0	0
22/06/2009	€ / R 2010/03/15	12.70	Call	Currency Future	539.0000	568.0000	5.380	0	0	0
22/06/2009	€ / R 2010/03/15	13.75	Call	Currency Future	359.0000	379.0000	5.571	0	0	0
22/06/2009	€ / R 2010/03/15	10.70	Put	Currency Future	268.0000	254.0000	(5.224)	0	0	0
22/06/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,197.0000	3,128.0000	(2.158)	0	0	0
22/06/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,863.0000	3,945.0000	2.123	0	0	0
22/06/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,943.0000	2,018.0000	3.860	0	0	0
22/06/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,109.0000	4,191.0000	1.996	0	0	0
22/06/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,119.0000	4,047.0000	(1.748)	0	0	0
22/06/2009	€ / R 2010/03/15	14.75	Call	Currency Future	243.0000	257.0000	5.761	0	0	0
22/06/2009	€ / R 2010/03/15	15.75	Call	Currency Future	165.0000	176.0000	6.667	0	0	0
22/06/2009	€ / R 2010/03/15	8.95	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
22/06/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,060.0000	4,142.0000	2.020	0	0	0
22/06/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,883.0000	2,964.0000	2.810	0	0	0
22/06/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,313.0000	2,251.0000	(2.681)	0	0	0
22/06/2009	€ / R 2010/03/15	7.95	Put	Currency Future	17.0000	17.0000	-	0	0	0
22/06/2009	€ / R 2010/03/15	9.95	Put	Currency Future	97.0000	89.0000	(8.247)	0	0	0
22/06/2009	€ / R 2010/03/15	12.95	Call	Currency Future	486.0000	513.0000	5.556	0	0	0
22/06/2009	€ / R 2010/03/15	8.70	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
22/06/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,165.0000	2,243.0000	3.603	0	0	0
22/06/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,206.0000	1,270.0000	5.307	0	0	0
22/06/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,304.0000	4,230.0000	(1.719)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	€ / R	2010/03/15	10.95	Put	Currency Future	360.0000	341.0000	(5.278)	0	0	0
22/06/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,640.0000	1,584.0000	(3.415)	0	0	0
22/06/2009	€ / R	2010/03/15	13.95	Call	Currency Future	332.0000	351.0000	5.723	0	0	0
22/06/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,486.0000	2,422.0000	(2.574)	0	0	0
22/06/2009	€ / R	2010/03/15	15.95	Call	Currency Future	150.0000	159.0000	6.000	0	0	0
22/06/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,378.0000	3,309.0000	(2.043)	0	0	0
22/06/2009	€ / R	2010/03/15	14.95	Call	Currency Future	225.0000	238.0000	5.778	0	0	0
22/06/2009	€ / R	2010/03/15	11.80	Call	Currency Future	798.0000	843.0000	5.639	0	0	0
22/06/2009	€ / R	2010/03/15	11.80	Put	Currency Future	802.0000	764.0000	(4.738)	0	0	0
22/06/2009	€ / R	2010/03/15	11.75	Call	Currency Future	818.0000	863.0000	5.501	0	0	0
22/06/2009	€ / R	2010/03/15	11.70	Call	Currency Future	838.0000	884.0000	5.489	0	0	0
22/06/2009	€ / R	2010/03/15	11.70	Put	Currency Future	742.0000	706.0000	(4.852)	0	0	0
22/06/2009	€ / R	2010/03/15	11.75	Put	Currency Future	772.0000	735.0000	(4.793)	0	0	0
22/06/2009	€ / R	2010/03/15	11.85	Put	Currency Future	834.0000	794.0000	(4.796)	0	0	0
22/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	780.0000	823.0000	5.513	0	0	0
22/06/2009	AL12	2009/08/06			Index Future	320.4940	319.6510	(0.263)	0.0000	0.0000	0
22/06/2009	AL13	2009/08/06			Index Future	245.6770	245.7230	0.019	0.0000	0.0000	7
22/06/2009	AL37	2009/08/06			Index Future	279.2480	278.9550	(0.105)	0.0000	0.0000	0
22/06/2009	AL7T	2009/08/06			Index Future	313.9380	313.3390	(0.191)	0.0000	0.0000	0
22/06/2009	ALBI	2009/08/06			Index Future	291.9670	291.5220	(0.152)	0.0000	0.0000	562
22/06/2009	ALBI	2009/11/05			Index Future	297.0650	296.6140	(0.152)	0.0000	0.0000	0
22/06/2009	ALBI	2010/02/04			Index Future	302.0680	301.6110	(0.151)	0.0000	0.0000	0
22/06/2009	CRD1	2009/08/06			Index Future	125.1300	125.0840	(0.037)	0.0000	0.0000	2
22/06/2009	CRD1	2009/11/05			Index Future	127.3390	127.2940	(0.035)	0.0000	0.0000	0
22/06/2009	CRD1	2010/02/04			Index Future	129.6270	129.5810	(0.035)	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
22/06/2009	GOVI	2009/08/06			jGovi	293.8520	293.4000	(0.154)	0.0000	0.0000	565
22/06/2009	GOVI	2009/11/05			jGovi	298.9835	298.5245	(0.154)	0.0000	0.0000	0
22/06/2009	GOVI	2010/02/04			jGovi	304.3550	303.8885	(0.153)	0.0000	0.0000	0
22/06/2009	ILBI	2009/08/06			Index Future	355.4150	357.7660	0.661	0.0000	0.0000	2
22/06/2009	ILBI	2009/11/05			Index Future	362.2990	364.7450	0.675	0.0000	0.0000	0
22/06/2009	J153	2010/08/31			jSwap	7.5590	7.5700	0.146	0.0000	0.0000	0
22/06/2009	J157	2015/09/15			jSwap	8.7300	8.7520	0.252	0.0000	0.0000	0
22/06/2009	J186	2026/12/21			jSwap	8.3900	8.3110	(0.942)	0.0000	0.0000	0
22/06/2009	J201	2014/12/22			jSwap	8.7820	8.6220	(1.822)	0.0000	0.0000	0
22/06/2009	J203	2017/09/15			jSwap	8.8310	8.8570	0.294	0.0000	0.0000	0
22/06/2009	J204	2018/12/21			jSwap	8.9210	8.8450	(0.852)	0.0000	0.0000	0
22/06/2009	J207	2020/01/15			jSwap	8.8900	8.9200	0.337	0.0000	0.0000	0
22/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
22/06/2009	JFRA	2009/08/06			jFra	6.9020	6.9200	0.261	0.0000	0.0000	0
22/06/2009	JFRA	2009/11/05			jFra	6.7400	6.7710	0.460	0.0000	0.0000	0
22/06/2009	JFRA	2010/02/04			jFra	6.8600	6.8750	0.219	0.0000	0.0000	0
22/06/2009	JFRA	2010/05/06			jFra	7.3460	7.3590	0.177	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
22/06/2009	JFRA	2010/08/05			jFra	7.7060	7.6610	(0.584)	0.0000	0.0000	0
22/06/2009	JFRA	2010/11/04			jFra	7.9720	7.9450	(0.339)	0.0000	0.0000	0
22/06/2009	JN02	2009/08/06			jNote	7.5430	7.5400	(0.040)	0.0000	0.0000	0
22/06/2009	JN02	2009/11/05			jNote	7.7700	7.7730	0.039	0.0000	0.0000	0
22/06/2009	JN02	2010/02/04			jNote	8.0430	8.0500	0.087	0.0000	0.0000	0
22/06/2009	JN05	2009/08/06			jNote	8.4850	8.5020	0.200	0.0000	0.0000	0
22/06/2009	JN05	2009/11/05			jNote	8.6220	8.6390	0.197	0.0000	0.0000	0
22/06/2009	JN05	2010/02/04			jNote	8.7700	8.7870	0.194	0.0000	0.0000	0
22/06/2009	JN10	2009/08/06			jNote	8.7260	8.7580	0.367	0.0000	0.0000	0
22/06/2009	JN10	2009/11/05			jNote	8.7850	8.8170	0.364	0.0000	0.0000	0
22/06/2009	JN10	2010/02/04			jNote	8.8500	8.8810	0.350	0.0000	0.0000	0
22/06/2009	JROD	2009/06/30			jRod	8.2430	8.2410	(0.024)	0.0000	0.0000	0
22/06/2009	JROD	2009/07/31			jRod	7.6430	7.6330	(0.131)	0.0000	0.0000	0
22/06/2009	JROD	2009/08/31			jRod	7.3620	7.3500	(0.163)	0.0000	0.0000	0
22/06/2009	JROD	2009/09/30			jRod	7.8110	7.8070	(0.051)	0.0000	0.0000	0
22/06/2009	JROD	2009/10/30			jRod	7.4440	7.4420	(0.027)	0.0000	0.0000	0
22/06/2009	JROD	2009/11/30			jRod	7.2090	7.2090	-	0.0000	0.0000	0
22/06/2009	JROD	2009/12/31			jRod	7.5390	7.5410	0.027	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
22/06/2009	OTH1	2009/08/06			Index Future	281.5640	281.1580	(0.144)	0.0000	0.0000	3
22/06/2009	OTH1	2009/11/05			Index Future	286.5360	286.1240	(0.144)	0.0000	0.0000	0
22/06/2009	OTH1	2010/02/04			Index Future	291.6840	291.2650	(0.144)	0.0000	0.0000	0
22/06/2009	R153	2009/08/06			Bond Future	6.7770	6.7680	(0.133)	0.0000	0.0000	0
22/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,298.0000	3,307.0000	0.273	0	0	0
22/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
22/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
22/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,051.0000	3,059.0000	0.262	0	0	0
22/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
22/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,247.0000	1,245.0000	(0.160)	0	0	0
22/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	26.0000	24.0000	(7.692)	0	0	0
22/06/2009	R157	2009/08/06			Bond Future	8.2970	8.3380	0.494	0.0000	0.0000	8,944
22/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	220.0000	219.0000	(0.455)	0	0	0
22/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,255.0000	5,032.0000	(4.244)	0	0	0
22/06/2009	R157	2009/11/05			Bond Future	8.3800	8.4230	0.513	0.0000	0.0000	0
22/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	918.0000	843.0000	(8.170)	0	0	0
22/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,614.0000	5,763.0000	2.654	0	0	0
22/06/2009	R157	2010/02/04			Bond Future	8.4670	8.5130	0.543	0.0000	0.0000	0
22/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,378.0000	5,512.0000	2.492	0	0	0
22/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,735.0000	1,640.0000	(5.476)	0	0	0
22/06/2009	R157	2010/05/06			Bond Future	8.5410	8.5900	0.574	0.0000	0.0000	0
22/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,206.0000	2,081.0000	(5.666)	0	0	0
22/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,402.0000	2,510.0000	4.496	0	0	0
22/06/2009	R186	2009/08/06			Bond Future	8.8520	8.8820	0.339	0.0000	0.0000	11,624
22/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	105.0000	78.0000	(25.714)	0	0	35
22/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	3,832.0000	3,567.0000	(6.915)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,487.0000	14,752.0000	1.829	0	0	0
22/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,404.0000	2,431.0000	1.123	0	0	0
22/06/2009	R186	2009/11/05			Bond Future	8.8960	8.9270	0.348	0.0000	0.0000	0
22/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,704.0000	4,782.0000	1.658	0	0	5,000
22/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,592.0000	15,816.0000	1.437	0	0	0
22/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	900.0000	827.0000	(8.111)	0	0	5,000
22/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,916.0000	6,017.0000	1.707	0	0	240
22/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	5,697.0000	5,478.0000	(3.844)	0	0	0
22/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,499.0000	4,303.0000	(4.357)	0	0	0
22/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,333.0000	1,238.0000	(7.127)	0	0	240
22/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,196.0000	13,398.0000	1.531	0	0	0
22/06/2009	R186	2010/02/04			Bond Future	8.9440	8.9760	0.358	0.0000	0.0000	0
22/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,761.0000	3,612.0000	(3.962)	0	0	0
22/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,639.0000	10,793.0000	1.448	0	0	0
22/06/2009	R186	2010/05/06			Bond Future	8.9900	9.0230	0.367	0.0000	0.0000	0
22/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,234.0000	2,068.0000	(7.431)	0	0	0
22/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	2,140.0000	2,282.0000	6.636	0	0	0
22/06/2009	R201	2009/08/06			Bond Future	8.3790	8.4190	0.477	0.0000	0.0000	2
22/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	224.0000	224.0000	-	0	0	0
22/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,877.0000	3,705.0000	(4.436)	0	0	0
22/06/2009	R201	2009/11/05			Bond Future	8.4430	8.4860	0.509	0.0000	0.0000	0
22/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	688.0000	631.0000	(8.285)	0	0	0
22/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,664.0000	4,783.0000	2.551	0	0	0
22/06/2009	R201	2010/02/04			Bond Future	8.5160	8.5620	0.540	0.0000	0.0000	0
22/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,140.0000	5,259.0000	2.315	0	0	0
22/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,038.0000	976.0000	(5.973)	0	0	0
22/06/2009	R201	2010/05/06			Bond Future	8.5900	8.6380	0.559	0.0000	0.0000	0
22/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,122.0000	2,208.0000	4.053	0	0	0
22/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,783.0000	1,689.0000	(5.272)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	R203	2009/08/06			Bond Future	8.8100	8.8400	0.341	0.0000	0.0000	1,570
22/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,237.0000	3,070.0000	(5.159)	0	0	0
22/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	819.0000	819.0000	-	0	0	0
22/06/2009	R203	2009/11/05			Bond Future	8.8770	8.9080	0.349	0.0000	0.0000	0
22/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	533.0000	491.0000	(7.880)	0	0	0
22/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,413.0000	8,540.0000	1.510	0	0	0
22/06/2009	R203	2010/02/04			Bond Future	8.9520	8.9840	0.357	0.0000	0.0000	0
22/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,068.0000	6,158.0000	1.483	0	0	0
22/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,980.0000	1,900.0000	(4.040)	0	0	0
22/06/2009	R203	2010/05/06			Bond Future	9.0210	9.0550	0.377	0.0000	0.0000	0
22/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	1,873.0000	1,954.0000	4.325	0	0	0
22/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,765.0000	1,671.0000	(5.326)	0	0	0
22/06/2009	R204	2009/08/06			Bond Future	8.8180	8.8480	0.340	0.0000	0.0000	1,395
22/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,484.0000	3,301.0000	(5.253)	0	0	0
22/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	907.0000	906.0000	(0.110)	0	0	0
22/06/2009	R204	2009/11/05			Bond Future	8.8760	8.9070	0.349	0.0000	0.0000	0
22/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,241.0000	9,379.0000	1.493	0	0	0
22/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	584.0000	538.0000	(7.877)	0	0	0
22/06/2009	R204	2010/02/04			Bond Future	8.9400	8.9720	0.358	0.0000	0.0000	0
22/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,632.0000	6,729.0000	1.463	0	0	0
22/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,202.0000	2,114.0000	(3.996)	0	0	0
22/06/2009	R204	2010/05/06			Bond Future	9.0030	9.0370	0.378	0.0000	0.0000	0
22/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,809.0000	1,704.0000	(5.804)	0	0	0
22/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	1,826.0000	1,914.0000	4.819	0	0	0
22/06/2009	R206	2009/08/06			Bond Future	8.3840	8.4240	0.477	0.0000	0.0000	1,775
22/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,214.0000	3,071.0000	(4.449)	0	0	0
22/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	187.0000	187.0000	-	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
22/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,117.0000	5,251.0000	2.619	0	0	0
22/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	29.0000	20.0000	(31.034)	0	0	300
22/06/2009	R206	2009/11/05			Bond Future	8.4550	8.4980	0.509	0.0000	0.0000	0
22/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,862.0000	3,961.0000	2.563	0	0	0
22/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	555.0000	509.0000	(8.288)	0	0	0
22/06/2009	R206	2010/02/04			Bond Future	8.5390	8.5860	0.550	0.0000	0.0000	0
22/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	825.0000	775.0000	(6.061)	0	0	0
22/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,235.0000	4,335.0000	2.361	0	0	0
22/06/2009	R206	2010/05/06			Bond Future	8.6320	8.6820	0.579	0.0000	0.0000	0
22/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,673.0000	1,735.0000	3.706	0	0	0
22/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,030.0000	1,941.0000	(4.384)	0	0	0
22/06/2009	R207	2009/08/06			Bond Future	8.9280	8.9680	0.448	0.0000	0.0000	600
22/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	3,111.0000	2,890.0000	(7.104)	0	0	0
22/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,146.0000	1,173.0000	2.356	0	0	0
22/06/2009	R207	2009/11/05			Bond Future	8.9830	9.0250	0.468	0.0000	0.0000	0
22/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,182.0000	10,385.0000	1.994	0	0	0
22/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	532.0000	480.0000	(9.774)	0	0	0
22/06/2009	R207	2010/02/04			Bond Future	9.0450	9.0880	0.475	0.0000	0.0000	0
22/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,102.0000	7,248.0000	2.056	0	0	0
22/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,190.0000	2,080.0000	(5.023)	0	0	0
22/06/2009	R207	2010/05/06			Bond Future	9.1070	9.1520	0.494	0.0000	0.0000	0
22/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,134.0000	1,975.0000	(7.451)	0	0	0
22/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,302.0000	1,406.0000	7.988	0	0	0
22/06/2009	R208	2009/08/06			Bond Future	9.0380	9.0810	0.476	0.0000	0.0000	0
22/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,436.0000	1,480.0000	3.064	0	0	0
22/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,761.0000	2,535.0000	(8.185)	0	0	0
22/06/2009	R208	2009/11/05			Bond Future	9.0930	9.1370	0.484	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
22/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,614.0000	9,822.0000	2.164	0	0	0
22/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	680.0000	616.0000	(9.412)	0	0	0
22/06/2009	R208	2010/02/04			Bond Future	9.1680	9.2140	0.502	0.0000	0.0000	0
22/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,547.0000	2,418.0000	(5.065)	0	0	0
22/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,763.0000	6,914.0000	2.233	0	0	0
22/06/2009	R208	2010/05/06			Bond Future	9.2620	9.3080	0.497	0.0000	0.0000	0
22/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	1,603.0000	1,737.0000	8.359	0	0	0
22/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,531.0000	1,390.0000	(9.210)	0	0	0
22/06/2009	R209	2009/08/06			Bond Future	8.4220	8.4520	0.356	0.0000	0.0000	4,503
22/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,157.0000	3,910.0000	(5.942)	0	0	0
22/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,429.0000	1,438.0000	0.630	0	0	0
22/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,134.0000	993.0000	(12.434)	0	0	1,950
22/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,892.0000	5,007.0000	2.351	0	0	0
22/06/2009	R209	2009/11/05			Bond Future	8.4470	8.4780	0.367	0.0000	0.0000	0
22/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,326.0000	12,516.0000	1.541	0	0	0
22/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	597.0000	544.0000	(8.878)	0	0	5,000
22/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,707.0000	14,917.0000	1.428	0	0	0
22/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	933.0000	859.0000	(7.931)	0	0	0
22/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,967.0000	10,716.0000	(2.289)	0	0	0
22/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,058.0000	1,070.0000	1.134	0	0	2,500
22/06/2009	R209	2010/02/04			Bond Future	8.4730	8.5050	0.378	0.0000	0.0000	0
22/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,969.0000	12,723.0000	(1.897)	0	0	0
22/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,631.0000	1,655.0000	1.471	0	0	0
22/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,305.0000	2,196.0000	(4.729)	0	0	2,500
22/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,310.0000	11,471.0000	1.424	0	0	0
22/06/2009	R209	2010/05/06			Bond Future	8.4970	8.5290	0.377	0.0000	0.0000	0
22/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,459.0000	1,318.0000	(9.664)	0	0	0
22/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	1,433.0000	1,561.0000	8.932	0	0	0
22/06/2009	TRT1	2009/08/06			Index Future	290.0550	289.6120	(0.153)	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	TRT1	2009/11/05			Index Future	295.1770	294.7280	(0.152)	0.0000	0.0000	0
22/06/2009	TRT1	2010/02/04			Index Future	300.4800	300.0240	(0.152)	0.0000	0.0000	0
22/06/2009	ZAAD	2009/09/14			Currency Future	6.5977	6.5461	(0.782)	0.0000	0.0000	103,728
22/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	781.0000	822.0000	5.250	0	0	0
22/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	508.0000	542.0000	6.693	0	0	0
22/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	232.0000	255.0000	9.914	0	0	0
22/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	293.0000	319.0000	8.874	0	0	0
22/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	740.0000	780.0000	5.405	0	0	0
22/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	622.0000	659.0000	5.949	0	0	0
22/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	302.0000	272.0000	(9.934)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	520.0000	477.0000	(8.269)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
22/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	413.0000	375.0000	(9.201)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	85.0000	94.0000	10.588	0	0	0
22/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	660.0000	699.0000	5.909	0	0	0
22/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	469.0000	502.0000	7.036	0	0	0
22/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	353.0000	318.0000	(9.915)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
22/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	413.0000	375.0000	(9.201)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	179.0000	198.0000	10.615	0	0	0
22/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
22/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	482.0000	440.0000	(8.714)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	622.0000	659.0000	5.949	0	0	0
22/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	167.0000	148.0000	(11.377)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	134.0000	149.0000	11.194	0	0	0
22/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	508.0000	542.0000	6.693	0	0	0
22/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	259.0000	232.0000	(10.425)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	280.0000	251.0000	(10.357)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	240.0000	215.0000	(10.417)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	72.0000	81.0000	12.500	0	0	0
22/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	108.0000	95.0000	(12.037)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	192.0000	171.0000	(10.938)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	547.0000	583.0000	6.581	0	0	0
22/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	382.0000	346.0000	(9.424)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	262.0000	286.0000	9.160	0	0	0
22/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	599.0000	554.0000	(7.513)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	699.0000	739.0000	5.722	0	0	0
22/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	395.0000	425.0000	7.595	0	0	0
22/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	469.0000	502.0000	7.036	0	0	0
22/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	584.0000	621.0000	6.336	0	0	0
22/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
22/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,098.0000	3,046.0000	(1.679)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	584.0000	621.0000	6.336	0	0	0
22/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	145.0000	129.0000	(11.034)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	155.0000	172.0000	10.968	0	0	0
22/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	204.0000	226.0000	10.784	0	0	0
22/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	240.0000	215.0000	(10.417)	0	0	0
22/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	772.0000	723.0000	(6.347)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	660.0000	699.0000	5.909	0	0	0
22/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	108.0000	95.0000	(12.037)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	192.0000	171.0000	(10.938)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	431.0000	463.0000	7.425	0	0	0
22/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	99.0000	110.0000	11.111	0	0	0
22/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	280.0000	251.0000	(10.357)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	97.0000	85.0000	(12.371)	0	0	0
22/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,098.0000	6,046.0000	(0.853)	0	0	0
22/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	395.0000	425.0000	7.595	0	0	0
22/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	167.0000	148.0000	(11.377)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	482.0000	440.0000	(8.714)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	325.0000	353.0000	8.615	0	0	0
22/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	179.0000	198.0000	10.615	0	0	0
22/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	293.0000	319.0000	8.874	0	0	0
22/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	326.0000	294.0000	(9.816)	0	0	0
22/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,952.0000	3,004.0000	1.762	0	0	0
22/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	179.0000	159.0000	(11.173)	0	0	0
22/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,598.0000	4,546.0000	(1.131)	0	0	0
22/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,548.0000	4,496.0000	(1.143)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	223.0000	199.0000	(10.762)	0	0	0
22/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,048.0000	5,996.0000	(0.860)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	325.0000	353.0000	8.615	0	0	0
22/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	359.0000	389.0000	8.357	0	0	0
22/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	353.0000	318.0000	(9.915)	0	0	0
22/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	781.0000	822.0000	5.250	0	0	0
22/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	85.0000	94.0000	10.588	0	0	0
22/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	223.0000	199.0000	(10.762)	0	0	0
22/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	865.0000	909.0000	5.087	0	0	0
22/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	207.0000	185.0000	(10.628)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	447.0000	407.0000	(8.949)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	909.0000	953.0000	4.840	0	0	0
22/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	823.0000	865.0000	5.103	0	0	0
22/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	326.0000	294.0000	(9.816)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	97.0000	85.0000	(12.371)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	61.0000	69.0000	13.115	0	0	0
22/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	559.0000	515.0000	(7.871)	0	0	0
22/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	997.0000	1,042.0000	4.514	0	0	0
22/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	232.0000	255.0000	9.914	0	0	0
22/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	259.0000	232.0000	(10.425)	0	0	0
22/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	155.0000	172.0000	10.968	0	0	0
22/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	262.0000	286.0000	9.160	0	0	0
22/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	61.0000	69.0000	13.115	0	0	0
22/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	865.0000	909.0000	5.087	0	0	0
22/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
22/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	699.0000	739.0000	5.722	0	0	0
22/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,348.0000	4,296.0000	(1.196)	0	0	0
22/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	559.0000	515.0000	(7.871)	0	0	0
22/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,848.0000	5,796.0000	(0.889)	0	0	0
22/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	727.0000	679.0000	(6.602)	0	0	0
22/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,152.0000	6,204.0000	0.845	0	0	0
22/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	684.0000	636.0000	(7.018)	0	0	0
22/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,848.0000	2,796.0000	(1.826)	0	0	0
22/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
22/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	641.0000	595.0000	(7.176)	0	0	0
22/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,652.0000	4,704.0000	1.118	0	0	0
22/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
22/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	817.0000	768.0000	(5.998)	0	0	0
22/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,152.0000	3,204.0000	1.650	0	0	0
22/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
22/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
22/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
22/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,660.0000	1,710.0000	3.012	0	0	0
22/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,402.0000	4,454.0000	1.181	0	0	0
22/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,048.0000	2,996.0000	(1.706)	0	0	0
22/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,902.0000	5,954.0000	0.881	0	0	0
22/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,349.0000	1,297.0000	(3.855)	0	0	0
22/06/2009	ZAAD	2009/09/14	12.55	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
22/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,902.0000	2,954.0000	1.792	0	0	0
22/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
22/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
22/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	953.0000	997.0000	4.617	0	0	0
22/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,548.0000	1,496.0000	(3.359)	0	0	0
22/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,465.0000	1,514.0000	3.345	0	0	0
22/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,452.0000	4,504.0000	1.168	0	0	0
22/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,952.0000	6,004.0000	0.874	0	0	0
22/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,598.0000	1,546.0000	(3.254)	0	0	0
22/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
22/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,417.0000	1,466.0000	3.458	0	0	0
22/06/2009	ZAAD	2009/12/14			Currency Future	6.6547	6.6044	(0.756)	0.0000	0.0000	357
22/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	642.0000	604.0000	(5.919)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	758.0000	793.0000	4.617	0	0	0
22/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	715.0000	675.0000	(5.594)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	152.0000	166.0000	9.211	0	0	0
22/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	507.0000	536.0000	5.720	0	0	0
22/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	542.0000	572.0000	5.535	0	0	0
22/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	489.0000	458.0000	(6.339)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	400.0000	373.0000	(6.750)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	137.0000	149.0000	8.759	0	0	0
22/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	213.0000	197.0000	(7.512)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	110.0000	120.0000	9.091	0	0	0
22/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	607.0000	570.0000	(6.096)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	327.0000	305.0000	(6.728)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	297.0000	276.0000	(7.071)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	544.0000	509.0000	(6.434)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	464.0000	434.0000	(6.466)	0	0	0

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22/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	327.0000	305.0000	(6.728)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	234.0000	253.0000	8.120	0	0	0
22/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	316.0000	339.0000	7.278	0	0	0
22/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	473.0000	500.0000	5.708	0	0	0
22/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	616.0000	647.0000	5.032	0	0	0
22/06/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	653.0000	686.0000	5.054	0	0	0
22/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	380.0000	354.0000	(6.842)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	361.0000	337.0000	(6.648)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	242.0000	225.0000	(7.025)	0	0	0
22/06/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	258.0000	240.0000	(6.977)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	189.0000	205.0000	8.466	0	0	0
22/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	345.0000	369.0000	6.957	0	0	0
22/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	375.0000	400.0000	6.667	0	0	0
22/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	407.0000	432.0000	6.143	0	0	0
22/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	152.0000	166.0000	9.211	0	0	0
22/06/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,396.0000	4,446.0000	1.137	0	0	0
22/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	186.0000	172.0000	(7.527)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	312.0000	290.0000	(7.051)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	297.0000	276.0000	(7.071)	0	0	0
22/06/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,105.0000	6,054.0000	(0.835)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	831.0000	868.0000	4.452	0	0	0
22/06/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,502.0000	1,547.0000	2.996	0	0	0
22/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	542.0000	572.0000	5.535	0	0	0
22/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	420.0000	393.0000	(6.429)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	442.0000	413.0000	(6.561)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	123.0000	134.0000	8.943	0	0	0
22/06/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	270.0000	251.0000	(7.037)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	607.0000	570.0000	(6.096)	0	0	0
22/06/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	687.0000	721.0000	4.949	0	0	0
22/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	473.0000	500.0000	5.708	0	0	0
22/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	544.0000	509.0000	(6.434)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	439.0000	466.0000	6.150	0	0	0

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22/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	189.0000	205.0000	8.466	0	0	0
22/06/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	344.0000	320.0000	(6.977)	0	0	0
22/06/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,445.0000	4,496.0000	1.147	0	0	0
22/06/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,195.0000	6,246.0000	0.823	0	0	0
22/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	573.0000	537.0000	(6.283)	0	0	0
22/06/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,949.0000	2,999.0000	1.695	0	0	0
22/06/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	169.0000	183.0000	8.284	0	0	0
22/06/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,733.0000	1,780.0000	2.712	0	0	0
22/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	407.0000	432.0000	6.143	0	0	0
22/06/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,560.0000	1,511.0000	(3.141)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	210.0000	228.0000	8.571	0	0	0
22/06/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	287.0000	309.0000	7.666	0	0	0
22/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	259.0000	280.0000	8.108	0	0	0
22/06/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
22/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	361.0000	337.0000	(6.648)	0	0	0
22/06/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,945.0000	5,996.0000	0.858	0	0	0
22/06/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,319.0000	1,271.0000	(3.639)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	375.0000	400.0000	6.667	0	0	0
22/06/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	312.0000	290.0000	(7.051)	0	0	0
22/06/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,055.0000	6,004.0000	(0.842)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	507.0000	536.0000	5.720	0	0	0
22/06/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	678.0000	639.0000	(5.752)	0	0	0
22/06/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,305.0000	4,254.0000	(1.185)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	316.0000	339.0000	7.278	0	0	0
22/06/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	515.0000	482.0000	(6.408)	0	0	0
22/06/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	420.0000	393.0000	(6.429)	0	0	0

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22/06/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,555.0000	4,504.0000	(1.120)	0	0	0
22/06/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,900.0000	2,949.0000	1.690	0	0	0
22/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,805.0000	2,754.0000	(1.818)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	380.0000	354.0000	(6.842)	0	0	0
22/06/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,055.0000	3,004.0000	(1.669)	0	0	0
22/06/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,895.0000	5,946.0000	0.865	0	0	0
22/06/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/06/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,605.0000	4,554.0000	(1.107)	0	0	0
22/06/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,105.0000	3,054.0000	(1.643)	0	0	0
22/06/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,609.0000	1,559.0000	(3.108)	0	0	0
22/06/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	98.0000	107.0000	9.184	0	0	0
22/06/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,457.0000	1,502.0000	3.089	0	0	0
22/06/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	832.0000	789.0000	(5.168)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	753.0000	712.0000	(5.445)	0	0	0
22/06/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	77.0000	85.0000	10.390	0	0	0
22/06/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,198.0000	3,248.0000	1.563	0	0	0
22/06/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,695.0000	4,746.0000	1.086	0	0	0
22/06/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/06/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,805.0000	5,754.0000	(0.879)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	227.0000	211.0000	(7.048)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	722.0000	756.0000	4.709	0	0	0
22/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	653.0000	686.0000	5.054	0	0	0
22/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	234.0000	253.0000	8.120	0	0	0
22/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	258.0000	240.0000	(6.977)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	283.0000	264.0000	(6.714)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	579.0000	609.0000	5.181	0	0	0
22/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	515.0000	482.0000	(6.408)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	210.0000	228.0000	8.571	0	0	0
22/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	579.0000	609.0000	5.181	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	489.0000	458.0000	(6.339)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	283.0000	264.0000	(6.714)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	794.0000	830.0000	4.534	0	0	0
22/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	464.0000	434.0000	(6.466)	0	0	0
22/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	722.0000	756.0000	4.709	0	0	0
22/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	227.0000	211.0000	(7.048)	0	0	0
22/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	259.0000	280.0000	8.108	0	0	0
22/06/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
22/06/2009	ZAAD	2010/03/15			Currency Future	6.7092	6.6597	(0.738)	0.0000	0.0000	0
22/06/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	682.0000	649.0000	(4.839)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	223.0000	239.0000	7.175	0	0	0
22/06/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	372.0000	395.0000	6.183	0	0	0
22/06/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	472.0000	447.0000	(5.297)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	594.0000	622.0000	4.714	0	0	0
22/06/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	532.0000	505.0000	(5.075)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	463.0000	488.0000	5.400	0	0	0
22/06/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	624.0000	593.0000	(4.968)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	748.0000	713.0000	(4.679)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	265.0000	283.0000	6.792	0	0	0
22/06/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	552.0000	525.0000	(4.891)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	388.0000	367.0000	(5.412)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	512.0000	485.0000	(5.273)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	436.0000	413.0000	(5.275)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	316.0000	337.0000	6.646	0	0	0
22/06/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	343.0000	366.0000	6.706	0	0	0
22/06/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	629.0000	657.0000	4.452	0	0	0
22/06/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	289.0000	309.0000	6.920	0	0	0
22/06/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	206.0000	221.0000	7.282	0	0	0
22/06/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	526.0000	553.0000	5.133	0	0	0
22/06/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	575.0000	546.0000	(5.043)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	241.0000	259.0000	7.469	0	0	0
22/06/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	560.0000	587.0000	4.821	0	0	0
22/06/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	598.0000	569.0000	(4.849)	0	0	0
22/06/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	494.0000	520.0000	5.263	0	0	0
22/06/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	492.0000	466.0000	(5.285)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/06/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	453.0000	430.0000	(5.077)	0	0	0
22/06/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	651.0000	618.0000	(5.069)	0	0	0
22/06/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	419.0000	397.0000	(5.251)	0	0	0
22/06/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	432.0000	456.0000	5.556	0	0	0
22/06/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	715.0000	681.0000	(4.755)	0	0	0
22/06/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	403.0000	426.0000	5.707	0	0	0
22/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	403.0000	382.0000	(5.211)	0	0	0
22/06/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	189.0000	204.0000	7.937	0	0	0
22/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	737.0000	768.0000	4.206	0	0	0
22/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	373.0000	353.0000	(5.362)	0	0	0
22/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	463.0000	488.0000	5.400	0	0	0
22/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	664.0000	694.0000	4.518	0	0	0
22/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	347.0000	328.0000	(5.476)	0	0	0
22/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	472.0000	447.0000	(5.297)	0	0	0

Grand Total: **803,759**