



Derivatives High/Low Report

High/Low for 24/06/2009

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
24/06/2009	\$ / R 2009/09/14			Currency Future	8.3696	8.1534	(2.583)	8.3500	8.1600	213,536
24/06/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	277.0000	199.0000	(28.159)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	507.0000	646.0000	27.416	0	0	0
24/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,804.0000	3,011.0000	7.382	0	0	0
24/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	584.0000	431.0000	(26.199)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	42.0000	28.0000	(33.333)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	893.0000	1,064.0000	19.149	0	0	0
24/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	616.0000	765.0000	24.188	0	0	0
24/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,172.0000	2,375.0000	9.346	0	0	0
24/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	120.0000	86.0000	(28.333)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	183.0000	252.0000	37.705	0	0	0
24/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,150.0000	1,332.0000	15.826	0	0	0
24/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	413.0000	298.0000	(27.845)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	553.0000	405.0000	(26.763)	0	0	2,000
24/06/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	293.0000	211.0000	(27.986)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	77.0000	55.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	165.0000	228.0000	38.182	0	0	140
24/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	327.0000	236.0000	(27.829)	0	0	140
24/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	163.0000	117.0000	(28.221)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	346.0000	462.0000	33.526	0	0	0
24/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	408.0000	533.0000	30.637	0	0	0
24/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	120.0000	86.0000	(28.333)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,557.0000	1,752.0000	12.524	0	0	0
24/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	408.0000	533.0000	30.637	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	327.0000	236.0000	(27.829)	0	0	0
24/06/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	389.0000	281.0000	(27.763)	282,061	282,061	2,000
24/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	49.0000	34.0000	(30.612)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	36.0000	24.0000	(33.333)	0	0	0
24/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,706.0000	2,912.0000	7.613	0	0	0
24/06/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	366.0000	265.0000	(27.596)	0	0	0
24/06/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	269.0000	363.0000	34.944	0	0	140
24/06/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	27.0000	35.0000	29.630	0	0	2,000
24/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,029.0000	2,230.0000	9.906	0	0	0
24/06/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	140.0000	100.0000	(28.571)	0	0	0
24/06/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	319.0000	428.0000	34.169	0	0	0
24/06/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	439.0000	316.0000	(28.018)	0	0	140
24/06/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	440.0000	570.0000	29.545	0	0	0
24/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,317.0000	2,521.0000	8.804	0	0	0
24/06/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	294.0000	395.0000	34.354	0	0	0
24/06/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	770.0000	933.0000	21.169	0	0	0
24/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	49.0000	34.0000	(30.612)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	38.0000	25.0000	(34.211)	0	0	0
24/06/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	190.0000	137.0000	(27.895)	0	0	200
24/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,744.0000	1,943.0000	11.411	0	0	0
24/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,029.0000	2,230.0000	9.906	0	0	0
24/06/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	617.0000	458.0000	(25.770)	0	0	0
24/06/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	309.0000	223.0000	(27.832)	0	0	30
24/06/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	731.0000	891.0000	21.888	0	0	0
24/06/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,150.0000	1,332.0000	15.826	0	0	0
24/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,559.0000	2,765.0000	8.050	0	0	0
24/06/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	72.0000	98.0000	36.111	0	0	200
24/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	64.0000	46.0000	(28.125)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	35.0000	23.0000	(34.286)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,269.0000	2,472.0000	8.947	0	0	0
24/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	61.0000	44.0000	(27.869)	0	0	0
24/06/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	147.0000	205.0000	39.456	0	0	25
24/06/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,365.0000	2,569.0000	8.626	0	0	0
24/06/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	246.0000	332.0000	34.959	0	0	25
24/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	126.0000	90.0000	(28.571)	0	0	0
24/06/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	26.0000	16.0000	(38.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	465.0000	336.0000	(27.742)	0	0	25
24/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,147.0000	939.0000	(18.134)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	579.0000	725.0000	25.216	0	0	0
24/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,107.0000	1,287.0000	16.260	0	0	0
24/06/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,632.0000	4,847.0000	4.642	0	0	0
24/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,657.0000	2,863.0000	7.753	0	0	0
24/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	346.0000	250.0000	(27.746)	0	0	25
24/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	841.0000	651.0000	(22.592)	0	0	13,157
24/06/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,744.0000	1,943.0000	11.411	0	0	0
24/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	235.0000	169.0000	(28.085)	0	0	15,157
24/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	248.0000	178.0000	(28.226)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,511.0000	2,716.0000	8.164	0	0	0
24/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,792.0000	1,991.0000	11.105	0	0	0
24/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	64.0000	46.0000	(28.125)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	473.0000	607.0000	28.330	0	0	0
24/06/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,604.0000	1,799.0000	12.157	0	0	0
24/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,077.0000	2,278.0000	9.677	0	0	0
24/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	73.0000	53.0000	(27.397)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,465.0000	1,657.0000	13.106	0	0	0
24/06/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,511.0000	1,704.0000	12.773	0	0	0
24/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	85.0000	61.0000	(28.235)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	61.0000	44.0000	(27.869)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	376.0000	497.0000	32.181	0	0	0
24/06/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,063.0000	1,242.0000	16.839	0	0	0
24/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	89.0000	64.0000	(28.090)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,419.0000	1,610.0000	13.460	0	0	0
24/06/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	653.0000	807.0000	23.583	0	0	0
24/06/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,608.0000	2,814.0000	7.899	0	0	0
24/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	81.0000	58.0000	(28.395)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	36.0000	24.0000	(33.333)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	133.0000	95.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,839.0000	2,039.0000	10.875	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,419.0000	1,610.0000	13.460	0	0	0
24/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	163.0000	117.0000	(28.221)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	28.0000	17.0000	(39.286)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	59.0000	42.0000	(28.814)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	89.0000	64.0000	(28.090)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	2,999.0000	3,207.0000	6.936	0	0	0
24/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	811.0000	976.0000	20.345	0	0	0
24/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	200.0000	144.0000	(28.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	180.0000	130.0000	(27.778)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	223.0000	160.0000	(28.251)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	852.0000	1,020.0000	19.718	0	0	0
24/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	70.0000	50.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,804.0000	3,011.0000	7.382	0	0	0
24/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	171.0000	123.0000	(28.070)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,511.0000	1,704.0000	12.773	0	0	0
24/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	40.0000	27.0000	(32.500)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,839.0000	2,039.0000	10.875	0	0	0
24/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,317.0000	2,521.0000	8.804	0	0	0
24/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	852.0000	1,020.0000	19.718	0	0	0
24/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	893.0000	1,064.0000	19.149	0	0	0
24/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	171.0000	123.0000	(28.070)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	59.0000	42.0000	(28.814)	0	0	0
24/06/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,030.0000	7,247.0000	3.087	0	0	0
24/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	147.0000	106.0000	(27.891)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	54.0000	38.0000	(29.630)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,414.0000	2,618.0000	8.451	0	0	0
24/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,792.0000	1,991.0000	11.105	0	0	0
24/06/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,531.0000	5,747.0000	3.905	0	0	0
24/06/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	262.0000	188.0000	(28.244)	0	0	100
24/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	51.0000	36.0000	(29.412)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,328.0000	1,517.0000	14.232	0	0	0
24/06/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,239.0000	1,424.0000	14.931	0	0	0
24/06/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,934.0000	2,134.0000	10.341	0	0	0

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24/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	98.0000	70.0000	(28.571)	0	0	0
24/06/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	543.0000	685.0000	26.151	0	0	0
24/06/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,174.0000	1,958.0000	(9.936)	0	0	0
24/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	978.0000	1,152.0000	17.791	0	0	0
24/06/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/06/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	44.0000	30.0000	(31.818)	0	0	0
24/06/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	761.0000	581.0000	(23.653)	0	0	0
24/06/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	801.0000	615.0000	(23.221)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	1,000
24/06/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	92.0000	127.0000	38.043	0	0	0
24/06/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
24/06/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	42.0000	56.0000	33.333	0	0	0
24/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,077.0000	2,278.0000	9.677	0	0	0
24/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,982.0000	2,182.0000	10.091	0	0	0
24/06/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
24/06/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,830.0000	7,047.0000	3.177	0	0	0
24/06/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,223.0000	2,008.0000	(9.672)	0	0	0
24/06/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	93.0000	67.0000	(27.957)	0	0	0
24/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	73.0000	53.0000	(27.397)	0	0	0
24/06/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,853.0000	3,060.0000	7.256	0	0	0
24/06/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
24/06/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	81.0000	58.0000	(28.395)	0	0	0
24/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,604.0000	1,799.0000	12.157	0	0	0
24/06/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	32.0000	20.0000	(37.500)	0	0	0
24/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,283.0000	1,470.0000	14.575	0	0	0
24/06/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
24/06/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,670.0000	3,453.0000	(5.913)	0	0	0
24/06/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,720.0000	3,503.0000	(5.833)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,462.0000	2,667.0000	8.327	0	0	0
24/06/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,374.0000	1,563.0000	13.755	0	0	0
24/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,755.0000	2,961.0000	7.477	0	0	0
24/06/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,170.0000	4,953.0000	(4.197)	0	0	0
24/06/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	81.0000	111.0000	37.037	0	0	0
24/06/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	1,012.0000	810.0000	(19.960)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
24/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,755.0000	2,961.0000	7.477	0	0	0
24/06/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,785.0000	4,000.0000	5.680	0	0	0
24/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,484.0000	1,269.0000	(14.488)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,374.0000	1,563.0000	13.755	0	0	0
24/06/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,559.0000	2,765.0000	8.050	0	0	0
24/06/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,125.0000	2,327.0000	9.506	0	0	0
24/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	248.0000	178.0000	(28.226)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,650.0000	1,847.0000	11.939	0	0	0
24/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	93.0000	67.0000	(27.957)	0	0	0
24/06/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	579.0000	725.0000	25.216	0	0	0
24/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	38.0000	25.0000	(34.211)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	935.0000	1,108.0000	18.503	0	0	0
24/06/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,835.0000	4,049.0000	5.580	0	0	0
24/06/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,034.0000	4,249.0000	5.330	0	0	0
24/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	114.0000	81.0000	(28.947)	0	0	0
24/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,341.0000	3,553.0000	6.345	0	0	0
24/06/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	108.0000	77.0000	(28.704)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	155.0000	112.0000	(27.742)	0	0	0
24/06/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,331.0000	5,547.0000	4.052	0	0	0
24/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,194.0000	1,378.0000	15.410	0	0	0
24/06/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,780.0000	6,997.0000	3.201	0	0	0
24/06/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,432.0000	4,648.0000	4.874	0	0	0
24/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,382.0000	4,598.0000	4.929	0	0	0
24/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,887.0000	2,086.0000	10.546	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,283.0000	1,470.0000	14.575	0	0	0
24/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,220.0000	5,003.0000	(4.157)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,220.0000	2,423.0000	9.144	0	0	0
24/06/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,281.0000	5,497.0000	4.090	0	0	0
24/06/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	103.0000	74.0000	(28.155)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	117.0000	163.0000	39.316	0	0	0
24/06/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,233.0000	4,448.0000	5.079	0	0	0
24/06/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,581.0000	1,367.0000	(13.536)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	56.0000	40.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	103.0000	74.0000	(28.155)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,020.0000	1,197.0000	17.353	0	0	0
24/06/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
24/06/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,729.0000	1,513.0000	(12.493)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	51.0000	36.0000	(29.412)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,101.0000	895.0000	(18.710)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,982.0000	2,182.0000	10.091	0	0	0
24/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,877.0000	1,661.0000	(11.508)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	32.0000	41.0000	28.125	0	0	0
24/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,220.0000	2,423.0000	9.144	0	0	0
24/06/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,976.0000	1,760.0000	(10.931)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	70.0000	50.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	686.0000	517.0000	(24.636)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	40.0000	27.0000	(32.500)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	2,125.0000	1,909.0000	(10.165)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	98.0000	70.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,439.0000	3,652.0000	6.194	0	0	0
24/06/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,470.0000	3,253.0000	(6.254)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,328.0000	1,517.0000	14.232	0	0	0
24/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	925.0000	729.0000	(21.189)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,333.0000	4,548.0000	4.962	0	0	0
24/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,269.0000	2,472.0000	8.947	0	0	0
24/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,084.0000	4,298.0000	5.240	0	0	0
24/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,387.0000	1,172.0000	(15.501)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,887.0000	2,086.0000	10.546	0	0	0
24/06/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	3,885.0000	4,099.0000	5.508	0	0	0
24/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,390.0000	3,602.0000	6.254	0	0	0
24/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	56.0000	40.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	20.0000	11.0000	(45.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	2,950.0000	3,158.0000	7.051	0	0	0
24/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	978.0000	1,152.0000	17.791	0	0	0
24/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
24/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,970.0000	4,753.0000	(4.366)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	114.0000	81.0000	(28.947)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,096.0000	3,306.0000	6.783	0	0	0
24/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,650.0000	1,847.0000	11.939	0	0	0
24/06/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	16.0000	9.0000	(43.750)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,194.0000	1,378.0000	15.410	0	0	0
24/06/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	1,927.0000	1,711.0000	(11.209)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	56.0000	75.0000	33.929	0	0	0
24/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,557.0000	1,752.0000	12.524	0	0	0
24/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	147.0000	106.0000	(27.891)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	131.0000	184.0000	40.458	0	0	0
24/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	77.0000	55.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
24/06/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,283.0000	4,498.0000	5.020	0	0	0
24/06/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
24/06/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	12.0000	7.0000	(41.667)	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
24/06/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,242.0000	1,028.0000	(17.230)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,435.0000	1,221.0000	(14.913)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,292.0000	3,503.0000	6.409	0	0	0
24/06/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	49.0000	65.0000	32.653	0	0	0
24/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	15.0000	8.0000	(46.667)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
24/06/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	968.0000	769.0000	(20.558)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
24/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	103.0000	145.0000	40.777	0	0	0
24/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	211.0000	152.0000	(27.962)	0	0	0
24/06/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	722.0000	548.0000	(24.100)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	3,984.0000	4,199.0000	5.397	0	0	0
24/06/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
24/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,630.0000	1,415.0000	(13.190)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,145.0000	3,355.0000	6.677	0	0	0
24/06/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	692.0000	848.0000	22.543	0	0	0
24/06/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	37.0000	48.0000	29.730	0	0	0
24/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,194.0000	983.0000	(17.672)	0	0	0
24/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,107.0000	1,287.0000	16.260	0	0	0
24/06/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	651.0000	487.0000	(25.192)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
24/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	126.0000	90.0000	(28.571)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
24/06/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,243.0000	3,454.0000	6.506	0	0	0
24/06/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	1,056.0000	852.0000	(19.318)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/06/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
24/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	2,026.0000	1,810.0000	(10.661)	0	0	0
24/06/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,532.0000	1,318.0000	(13.969)	0	0	0
24/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,133.0000	4,348.0000	5.202	0	0	0
24/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,511.0000	2,716.0000	8.164	0	0	0
24/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
24/06/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,697.0000	1,895.0000	11.668	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
24/06/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,680.0000	1,464.0000	(12.857)	0	0	0
24/06/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/06/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,290.0000	1,076.0000	(16.589)	0	0	0
24/06/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
24/06/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	493.0000	358.0000	(27.383)	0	0	0
24/06/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	224.0000	304.0000	35.714	0	0	0
24/06/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,778.0000	1,563.0000	(12.092)	0	0	0
24/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,706.0000	2,912.0000	7.613	0	0	0
24/06/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,902.0000	3,109.0000	7.133	0	0	0
24/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,462.0000	2,667.0000	8.327	0	0	0
24/06/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	21.0000	12.0000	(42.857)	0	0	0
24/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	32.0000	20.0000	(37.500)	0	0	0
24/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
24/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	3,934.0000	4,149.0000	5.465	0	0	0
24/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	2,075.0000	1,859.0000	(10.410)	0	0	0
24/06/2009	\$ / R	2009/12/14			Currency Future	8.5006	8.2824	(2.567)	8.4700	8.3100	29,177
24/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	553.0000	445.0000	(19.530)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	447.0000	547.0000	22.371	0	0	0
24/06/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	60.0000	42.0000	(30.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,759.0000	3,959.0000	5.321	0	0	0
24/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	31.0000	15.0000	(51.613)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,106.0000	1,262.0000	14.105	0	0	0
24/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,472.0000	3,671.0000	5.732	0	0	0
24/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,567.0000	2,759.0000	7.480	0	0	0
24/06/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,519.0000	3,719.0000	5.683	0	0	0
24/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	72.0000	54.0000	(25.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	117.0000	91.0000	(22.222)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	48.0000	31.0000	(35.417)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	575.0000	462.0000	(19.652)	517	492	247
24/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	400.0000	320.0000	(20.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	142.0000	111.0000	(21.831)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,427.0000	2,617.0000	7.829	0	0	0
24/06/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,733.0000	4,935.0000	4.268	0	0	0
24/06/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,482.0000	1,652.0000	11.471	0	0	0
24/06/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	70.0000	52.0000	(25.714)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,880.0000	5,083.0000	4.160	0	0	0
24/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	598.0000	480.0000	(19.732)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,241.0000	2,429.0000	8.389	0	0	0
24/06/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	145.0000	114.0000	(21.379)	0	0	9,530
24/06/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	44.0000	27.0000	(38.636)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	233.0000	185.0000	(20.601)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,098.0000	4,299.0000	4.905	0	0	0
24/06/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	941.0000	777.0000	(17.428)	0	0	0
24/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	175.0000	225.0000	28.571	0	0	0
24/06/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	836.0000	977.0000	16.866	0	0	0
24/06/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	200.0000	158.0000	(21.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,244.0000	4,445.0000	4.736	0	0	0
24/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	86.0000	66.0000	(23.256)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,274.0000	5,478.0000	3.868	0	0	0
24/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	31.0000	15.0000	(51.613)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	387.0000	309.0000	(20.155)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	307.0000	244.0000	(20.521)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,700.0000	1,876.0000	10.353	0	0	0
24/06/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	35.0000	19.0000	(45.714)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	62.0000	44.0000	(29.032)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,880.0000	5,083.0000	4.160	0	0	0
24/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	975.0000	807.0000	(17.231)	0	0	0
24/06/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	98.0000	129.0000	31.633	0	0	0
24/06/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,635.0000	4,837.0000	4.358	0	0	0
24/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,135.0000	3,334.0000	6.348	0	0	0
24/06/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	25.0000	11.0000	(56.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	191.0000	244.0000	27.749	0	0	0
24/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	502.0000	612.0000	21.912	0	0	0
24/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	400.0000	320.0000	(20.000)	0	0	13,513
24/06/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,439.0000	1,608.0000	11.744	0	0	0
24/06/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	32.0000	17.0000	(46.875)	0	0	0
24/06/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,944.0000	3,141.0000	6.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	474.0000	579.0000	22.152	0	0	0
24/06/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	396.0000	487.0000	22.980	0	0	0
24/06/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	150.0000	117.0000	(22.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	127.0000	100.0000	(21.260)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	33.0000	17.0000	(48.485)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,711.0000	3,911.0000	5.389	0	0	0
24/06/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	95.0000	73.0000	(23.158)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,978.0000	5,182.0000	4.098	0	0	0
24/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	512.0000	413.0000	(19.336)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	800.0000	938.0000	17.250	0	0	0
24/06/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	288.0000	229.0000	(20.486)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	183.0000	144.0000	(21.311)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	240.0000	190.0000	(20.833)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,782.0000	4,984.0000	4.224	0	0	0
24/06/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	29.0000	14.0000	(51.724)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,187.0000	1,346.0000	13.395	0	0	0
24/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	350.0000	279.0000	(20.286)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	562.0000	680.0000	20.996	0	0	0
24/06/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	41.0000	52.0000	26.829	0	0	0
24/06/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	279.0000	222.0000	(20.430)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,195.0000	2,382.0000	8.519	0	0	0
24/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	949.0000	1,096.0000	15.490	0	0	0
24/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	262.0000	331.0000	26.336	0	0	0
24/06/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,642.0000	1,434.0000	(12.667)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	531.0000	428.0000	(19.397)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	647.0000	519.0000	(19.784)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,228.0000	1,389.0000	13.111	0	0	0
24/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,832.0000	2,012.0000	9.825	0	0	0
24/06/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,341.0000	4,542.0000	4.630	0	0	0
24/06/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	783.0000	637.0000	(18.646)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	42.0000	25.0000	(40.476)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	282.0000	354.0000	25.532	0	0	0
24/06/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	69.0000	88.0000	27.536	0	0	0
24/06/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	131.0000	102.0000	(22.137)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,952.0000	4,153.0000	5.086	0	0	0
24/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	327.0000	261.0000	(20.183)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,744.0000	1,921.0000	10.149	0	0	0
24/06/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,380.0000	2,570.0000	7.983	0	0	0
24/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	56.0000	38.0000	(32.143)	0	0	10,100
24/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	512.0000	413.0000	(19.336)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,369.0000	1,171.0000	(14.463)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	622.0000	498.0000	(19.936)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	764.0000	899.0000	17.670	0	0	0
24/06/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	262.0000	208.0000	(20.611)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,856.0000	4,056.0000	5.187	0	0	0
24/06/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	225.0000	286.0000	27.111	0	0	0
24/06/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,270.0000	1,432.0000	12.756	0	0	0
24/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,198.0000	1,011.0000	(15.609)	0	0	13,513
24/06/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,312.0000	1,476.0000	12.500	0	0	0
24/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,802.0000	2,997.0000	6.959	0	0	0
24/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,027.0000	1,178.0000	14.703	0	0	0
24/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	975.0000	807.0000	(17.231)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	875.0000	718.0000	(17.943)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	421.0000	516.0000	22.565	0	0	0
24/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	414.0000	332.0000	(19.807)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	127.0000	100.0000	(21.260)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,897.0000	3,093.0000	6.766	0	0	0
24/06/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	102.0000	80.0000	(21.569)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	813.0000	663.0000	(18.450)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	270.0000	215.0000	(20.370)	0	0	3,000
24/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	279.0000	222.0000	(20.430)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,569.0000	1,741.0000	10.962	0	0	0
24/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	178.0000	140.0000	(21.348)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	64.0000	46.0000	(28.125)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	562.0000	680.0000	20.996	0	0	0
24/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	660.0000	787.0000	19.242	0	0	0
24/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,228.0000	1,389.0000	13.111	0	0	0
24/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,877.0000	2,057.0000	9.590	0	0	0
24/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	84.0000	65.0000	(22.619)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	530.0000	646.0000	21.887	0	0	0
24/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	220.0000	174.0000	(20.909)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	88.0000	68.0000	(22.727)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,735.0000	1,525.0000	(12.104)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	622.0000	498.0000	(19.936)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	460.0000	369.0000	(19.783)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,613.0000	2,807.0000	7.424	0	0	0
24/06/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	53.0000	35.0000	(33.962)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,922.0000	2,103.0000	9.417	0	0	0
24/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	594.0000	715.0000	20.370	0	0	0
24/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,788.0000	1,966.0000	9.955	0	0	0
24/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,183.0000	3,382.0000	6.252	0	0	0
24/06/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	172.0000	136.0000	(20.930)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	421.0000	516.0000	22.565	0	0	0
24/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	494.0000	398.0000	(19.433)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	800.0000	938.0000	17.250	0	0	0
24/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	194.0000	153.0000	(21.134)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	114.0000	89.0000	(21.930)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	189.0000	149.0000	(21.164)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,567.0000	3,767.0000	5.607	0	0	0
24/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	23.0000	9.0000	(60.870)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	191.0000	244.0000	27.749	0	0	0
24/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,087.0000	3,286.0000	6.446	0	0	0
24/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	941.0000	777.0000	(17.428)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	594.0000	715.0000	20.370	0	0	0
24/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	429.0000	344.0000	(19.814)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	68.0000	50.0000	(26.471)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,688.0000	1,479.0000	(12.382)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
24/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	553.0000	445.0000	(19.530)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	728.0000	861.0000	18.269	0	0	0
24/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,660.0000	2,854.0000	7.293	0	0	0
24/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	97.0000	75.0000	(22.680)	0	0	0
24/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,422.0000	5,627.0000	3.781	0	0	0
24/06/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	21.0000	8.0000	(61.905)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	183.0000	144.0000	(21.311)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	55.0000	37.0000	(32.727)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,427.0000	2,617.0000	7.829	0	0	0
24/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,663.0000	3,863.0000	5.460	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,390.0000	4,591.0000	4.579	0	0	0
24/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,832.0000	2,012.0000	9.825	0	0	0
24/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	327.0000	261.0000	(20.183)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,831.0000	5,034.0000	4.202	0	0	0
24/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	41.0000	24.0000	(41.463)	0	0	0
24/06/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	38.0000	47.0000	23.684	0	0	0
24/06/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,596.0000	1,389.0000	(12.970)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	626.0000	751.0000	19.968	0	0	0
24/06/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	25.0000	11.0000	(56.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,570.0000	5,776.0000	3.698	0	0	0
24/06/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
24/06/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,904.0000	4,104.0000	5.123	0	0	0
24/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	220.0000	174.0000	(20.909)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,635.0000	4,837.0000	4.358	0	0	0
24/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,231.0000	3,431.0000	6.190	0	0	0
24/06/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,596.0000	1,389.0000	(12.970)	0	0	0
24/06/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	145.0000	114.0000	(21.379)	0	0	174
24/06/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	477.0000	383.0000	(19.706)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,027.0000	1,178.0000	14.703	0	0	0
24/06/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,569.0000	1,741.0000	10.962	0	0	0
24/06/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	35.0000	19.0000	(45.714)	0	0	0
24/06/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	45.0000	57.0000	26.667	0	0	0
24/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	111.0000	86.0000	(22.523)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,225.0000	5,429.0000	3.904	0	0	0
24/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,195.0000	2,382.0000	8.519	0	0	0
24/06/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	694.0000	824.0000	18.732	0	0	0
24/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	460.0000	369.0000	(19.783)	0	0	0
24/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	72.0000	54.0000	(25.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,135.0000	3,334.0000	6.348	0	0	0
24/06/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	338.0000	269.0000	(20.414)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	660.0000	787.0000	19.242	0	0	0
24/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,472.0000	3,671.0000	5.732	0	0	0
24/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	502.0000	612.0000	21.912	0	0	0
24/06/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	37.0000	21.0000	(43.243)	0	0	9,626
24/06/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,149.0000	2,335.0000	8.655	0	0	0
24/06/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	80.0000	62.0000	(22.500)	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
24/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,537.0000	4,738.0000	4.430	0	0	0
24/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	154.0000	121.0000	(21.429)	0	0	0
24/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	28.0000	13.0000	(53.571)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,856.0000	4,056.0000	5.187	0	0	0
24/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	444.0000	356.0000	(19.820)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	138.0000	108.0000	(21.739)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,049.0000	4,250.0000	4.964	0	0	0
24/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	975.0000	807.0000	(17.231)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	598.0000	480.0000	(19.732)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	213.0000	168.0000	(21.127)	0	0	11,094
24/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,439.0000	4,640.0000	4.528	0	0	0
24/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	175.0000	225.0000	28.571	0	0	0
24/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	82.0000	63.0000	(23.171)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	447.0000	547.0000	22.371	0	0	0
24/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	494.0000	398.0000	(19.433)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,103.0000	2,288.0000	8.797	0	0	0
24/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,279.0000	3,479.0000	6.099	0	0	0
24/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	97.0000	75.0000	(22.680)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	56.0000	38.0000	(32.143)	0	0	1,093
24/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,526.0000	1,697.0000	11.206	0	0	0
24/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	39.0000	23.0000	(41.026)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	754.0000	612.0000	(18.833)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	988.0000	1,137.0000	15.081	0	0	0
24/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	50.0000	32.0000	(36.000)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,849.0000	3,045.0000	6.880	0	0	0
24/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,325.0000	1,128.0000	(14.868)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,613.0000	1,786.0000	10.725	0	0	0
24/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	307.0000	244.0000	(20.521)	0	0	0
24/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,126.0000	5,330.0000	3.980	0	0	0
24/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,897.0000	3,093.0000	6.766	0	0	0
24/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	45.0000	57.0000	26.667	0	0	0
24/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	27.0000	12.0000	(55.556)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	303.0000	379.0000	25.083	0	0	0
24/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,810.0000	7,020.0000	3.084	0	0	0
24/06/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	46.0000	28.0000	(39.130)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,195.0000	4,396.0000	4.791	0	0	0
24/06/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	226.0000	180.0000	(20.354)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	163.0000	128.0000	(21.472)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,877.0000	2,057.0000	9.590	0	0	0
24/06/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,214.0000	1,998.0000	(9.756)	0	0	0
24/06/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,058.0000	7,270.0000	3.004	0	0	0
24/06/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	92.0000	72.0000	(21.739)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,083.0000	905.0000	(16.436)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	873.0000	1,016.0000	16.380	0	0	0
24/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	178.0000	140.0000	(21.348)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	303.0000	379.0000	25.083	0	0	0
24/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	414.0000	332.0000	(19.807)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	207.0000	264.0000	27.536	0	0	0
24/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	86.0000	66.0000	(23.256)	0	0	0
24/06/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,951.0000	4,732.0000	(4.423)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	374.0000	299.0000	(20.053)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	255.0000	202.0000	(20.784)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	111.0000	86.0000	(22.523)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	160.0000	207.0000	29.375	0	0	0
24/06/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,473.0000	2,664.0000	7.723	0	0	0
24/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,354.0000	1,520.0000	12.260	0	0	0
24/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,660.0000	2,854.0000	7.293	0	0	0
24/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	908.0000	747.0000	(17.731)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	75.0000	96.0000	28.000	0	0	0
24/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,106.0000	1,262.0000	14.105	0	0	0
24/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,012.0000	2,196.0000	9.145	0	0	0
24/06/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	31.0000	16.0000	(48.387)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	82.0000	63.0000	(23.171)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	124.0000	97.0000	(21.774)	0	0	0
24/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	120.0000	94.0000	(21.667)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,992.0000	3,189.0000	6.584	0	0	0
24/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,231.0000	3,431.0000	6.190	0	0	0
24/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,010.0000	839.0000	(16.931)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	387.0000	309.0000	(20.155)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	81.0000	104.0000	28.395	0	0	0
24/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,520.0000	2,712.0000	7.619	0	0	0
24/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,146.0000	4,347.0000	4.848	0	0	0
24/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	58.0000	40.0000	(31.034)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	133.0000	173.0000	30.075	0	0	0
24/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,282.0000	1,087.0000	(15.211)	0	0	0
24/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,753.0000	3,535.0000	(5.809)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,376.0000	3,576.0000	5.924	0	0	0
24/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,066.0000	1,220.0000	14.447	0	0	0
24/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	175.0000	225.0000	28.571	0	0	0
24/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	836.0000	977.0000	16.866	0	0	0
24/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,603.0000	3,385.0000	(6.051)	0	0	0
24/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	16.0000	5.0000	(68.750)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,287.0000	2,476.0000	8.264	0	0	0
24/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	47.0000	30.0000	(36.170)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,390.0000	4,591.0000	4.579	0	0	0
24/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	477.0000	383.0000	(19.706)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
24/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	813.0000	663.0000	(18.450)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,510.0000	2,293.0000	(8.645)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,758.0000	2,540.0000	(7.904)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	76.0000	59.0000	(22.368)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,807.0000	4,008.0000	5.280	0	0	0
24/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	626.0000	751.0000	19.968	0	0	0
24/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	88.0000	116.0000	31.818	0	0	0
24/06/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
24/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
24/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	429.0000	344.0000	(19.814)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	317.0000	252.0000	(20.505)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	46.0000	28.0000	(39.130)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,454.0000	3,236.0000	(6.312)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,550.0000	1,345.0000	(13.226)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,782.0000	1,571.0000	(11.841)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	728.0000	861.0000	18.269	0	0	0
24/06/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,488.0000	4,689.0000	4.479	0	0	0
24/06/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,238.0000	1,048.0000	(15.347)	0	0	0
24/06/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	49.0000	62.0000	26.531	0	0	0
24/06/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	32.0000	39.0000	21.875	0	0	0
24/06/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,028.0000	5,231.0000	4.037	0	0	0
24/06/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	754.0000	612.0000	(18.833)	0	0	0
24/06/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,707.0000	2,902.0000	7.204	0	0	0
24/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	672.0000	541.0000	(19.494)	0	0	0
24/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	262.0000	331.0000	26.336	0	0	0
24/06/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,503.0000	3,285.0000	(6.223)	0	0	0
24/06/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,115.0000	6,322.0000	3.385	0	0	0
24/06/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,755.0000	2,949.0000	7.042	0	0	0
24/06/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,077.0000	5,280.0000	3.998	0	0	0
24/06/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,424.0000	3,624.0000	5.841	0	0	0
24/06/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	134.0000	105.0000	(21.642)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	27.0000	13.0000	(51.852)	0	0	0
24/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	764.0000	899.0000	17.670	0	0	0
24/06/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	74.0000	56.0000	(24.324)	0	0	0
24/06/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,201.0000	4,982.0000	(4.211)	0	0	0
24/06/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,972.0000	1,758.0000	(10.852)	0	0	0
24/06/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	844.0000	690.0000	(18.246)	0	0	0
24/06/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	146.0000	189.0000	29.452	0	0	0
24/06/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,001.0000	4,201.0000	4.999	0	0	0
24/06/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/06/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,859.0000	7,070.0000	3.076	0	0	0
24/06/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,333.0000	2,523.0000	8.144	0	0	0
24/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	372.0000	459.0000	23.387	0	0	0
24/06/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	100.0000	77.0000	(23.000)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	51.0000	34.0000	(33.333)	0	0	0
24/06/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,703.0000	3,485.0000	(5.887)	0	0	0
24/06/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,376.0000	3,576.0000	5.924	0	0	0
24/06/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	74.0000	56.0000	(24.324)	0	0	0
24/06/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,424.0000	3,624.0000	5.841	0	0	0
24/06/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,653.0000	3,435.0000	(5.968)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	76.0000	59.0000	(22.368)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,877.0000	1,664.0000	(11.348)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	158.0000	124.0000	(21.519)	0	0	0
24/06/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	325.0000	405.0000	24.615	0	0	0
24/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	1,046.0000	872.0000	(16.635)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
24/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,708.0000	2,491.0000	(8.013)	0	0	0
24/06/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,058.0000	2,242.0000	8.941	0	0	0
24/06/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	726.0000	587.0000	(19.146)	0	0	0
24/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,195.0000	4,396.0000	4.791	0	0	0
24/06/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
24/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	168.0000	132.0000	(21.429)	0	0	0
24/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	243.0000	308.0000	26.749	0	0	0
24/06/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	36.0000	20.0000	(44.444)	0	0	0
24/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	10.0000	2.0000	(80.000)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,967.0000	2,149.0000	9.253	0	0	0
24/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	41.0000	24.0000	(41.463)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,857.0000	2,639.0000	(7.630)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,659.0000	2,441.0000	(8.199)	0	0	0
24/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	949.0000	1,096.0000	15.490	0	0	0
24/06/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,586.0000	4,788.0000	4.405	0	0	0
24/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,661.0000	6,871.0000	3.153	0	0	0
24/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,327.0000	3,528.0000	6.041	0	0	0
24/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	108.0000	84.0000	(22.222)	0	0	0
24/06/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,929.0000	5,132.0000	4.118	0	0	0
24/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	55.0000	37.0000	(32.727)	0	0	0
24/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,363.0000	6,571.0000	3.269	0	0	0
24/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,852.0000	3,634.0000	(5.659)	0	0	0
24/06/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	297.0000	236.0000	(20.539)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	14.0000	4.0000	(71.429)	0	0	0
24/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	105.0000	82.0000	(21.905)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,146.0000	1,304.0000	13.787	0	0	0
24/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
24/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
24/06/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,611.0000	6,821.0000	3.177	0	0	0
24/06/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	12.0000	3.0000	(75.000)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,609.0000	2,392.0000	(8.317)	0	0	0
24/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	9.0000	2.0000	(77.778)	0	0	0
24/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,251.0000	4,033.0000	(5.128)	0	0	0
24/06/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,255.0000	3,037.0000	(6.697)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
24/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
24/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	6,909.0000	7,120.0000	3.054	0	0	0
24/06/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
24/06/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
24/06/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,264.0000	2,047.0000	(9.585)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,788.0000	1,966.0000	9.955	0	0	0
24/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	15.0000	4.0000	(73.333)	0	0	0
24/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	189.0000	149.0000	(21.164)	0	0	0
24/06/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,264.0000	6,472.0000	3.321	0	0	0
24/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	78.0000	60.0000	(23.077)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	350.0000	279.0000	(20.286)	0	0	0
24/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,656.0000	1,831.0000	10.568	0	0	0
24/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,904.0000	4,104.0000	5.123	0	0	0
24/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	4,152.0000	3,934.0000	(5.250)	0	0	0
24/06/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,323.0000	5,528.0000	3.851	0	0	0
24/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	30.0000	15.0000	(50.000)	0	0	0
24/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	24.0000	10.0000	(58.333)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	64.0000	46.0000	(28.125)	0	0	0
24/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,155.0000	2,937.0000	(6.910)	0	0	0
24/06/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,924.0000	1,711.0000	(11.071)	0	0	0
24/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	38.0000	22.0000	(42.105)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	2,165.0000	1,949.0000	(9.977)	0	0	0
24/06/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,760.0000	6,970.0000	3.107	0	0	0
24/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,663.0000	3,863.0000	5.460	0	0	0
24/06/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,907.0000	2,689.0000	(7.499)	0	0	0
24/06/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,175.0000	5,379.0000	3.942	0	0	0
24/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	42.0000	25.0000	(40.476)	0	0	0
24/06/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
24/06/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	26.0000	12.0000	(53.846)	0	0	0
24/06/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,341.0000	4,542.0000	4.630	0	0	0
24/06/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	4,052.0000	3,834.0000	(5.380)	0	0	0
24/06/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/06/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	699.0000	564.0000	(19.313)	0	0	0
24/06/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,902.0000	3,684.0000	(5.587)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	207.0000	163.0000	(21.256)	0	0	0
24/06/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	3,205.0000	2,987.0000	(6.802)	0	0	0
24/06/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
24/06/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	6,314.0000	6,522.0000	3.294	0	0	0
24/06/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	14.0000	4.0000	(71.429)	0	0	0
24/06/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	22.0000	8.0000	(63.636)	0	0	0
24/06/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,521.0000	5,726.0000	3.713	0	0	0
24/06/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	348.0000	431.0000	23.851	0	0	0
24/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	372.0000	459.0000	23.387	0	0	0
24/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	672.0000	541.0000	(19.494)	0	0	0
24/06/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/06/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	2,068.0000	1,853.0000	(10.397)	0	0	0
24/06/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
24/06/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	3,056.0000	2,838.0000	(7.134)	0	0	0
24/06/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
24/06/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	1,159.0000	975.0000	(15.876)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	207.0000	163.0000	(21.256)	0	0	0
24/06/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,463.0000	6,671.0000	3.218	0	0	0
24/06/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	13.0000	3.0000	(76.923)	0	0	0
24/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,656.0000	1,831.0000	10.568	0	0	0
24/06/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	108.0000	143.0000	32.407	0	0	0
24/06/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	4,201.0000	3,983.0000	(5.189)	0	0	0
24/06/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	4,102.0000	3,884.0000	(5.314)	0	0	0
24/06/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	3,105.0000	2,888.0000	(6.989)	0	0	0
24/06/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/06/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	2,117.0000	1,901.0000	(10.203)	0	0	0
24/06/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,413.0000	6,621.0000	3.243	0	0	0
24/06/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	14.0000	4.0000	(71.429)	0	0	0
24/06/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
24/06/2009	\$ / R	2010/03/15			Currency Future	8.6287	8.4082	(2.555)	8.4600	8.4600	18
24/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,830.0000	1,996.0000	9.071	0	0	0
24/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,492.0000	2,671.0000	7.183	0	0	0
24/06/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	275.0000	225.0000	(18.182)	0	0	0
24/06/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	641.0000	537.0000	(16.225)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	216.0000	175.0000	(18.981)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	78.0000	60.0000	(23.077)	0	0	0
24/06/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	98.0000	76.0000	(22.449)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	391.0000	324.0000	(17.136)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,537.0000	2,716.0000	7.056	0	0	0
24/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,719.0000	2,901.0000	6.694	0	0	0
24/06/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,420.0000	4,618.0000	4.480	0	0	0
24/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,413.0000	1,566.0000	10.828	0	0	0
24/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,788.0000	1,952.0000	9.172	0	0	0
24/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	198.0000	159.0000	(19.697)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,002.0000	2,172.0000	8.492	0	0	0
24/06/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,799.0000	5,002.0000	4.230	0	0	0
24/06/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,000.0000	846.0000	(15.400)	0	0	0
24/06/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	713.0000	829.0000	16.269	0	0	0
24/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,372.0000	1,524.0000	11.079	0	0	0
24/06/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	211.0000	171.0000	(18.957)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	207.0000	167.0000	(19.324)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,267.0000	2,442.0000	7.719	0	0	0
24/06/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	321.0000	388.0000	20.872	0	0	0
24/06/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,190.0000	1,018.0000	(14.454)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,356.0000	2,533.0000	7.513	0	0	0
24/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,628.0000	2,809.0000	6.887	0	0	0
24/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	220.0000	179.0000	(18.636)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	235.0000	191.0000	(18.723)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,903.0000	3,088.0000	6.373	0	0	0
24/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	178.0000	143.0000	(19.663)	0	0	0
24/06/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	211.0000	260.0000	23.223	0	0	0
24/06/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	742.0000	622.0000	(16.173)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	340.0000	281.0000	(17.353)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,673.0000	2,855.0000	6.809	0	0	0
24/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	182.0000	146.0000	(19.780)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,039.0000	5,243.0000	4.048	0	0	0
24/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	281.0000	230.0000	(18.149)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,253.0000	1,400.0000	11.732	0	0	0
24/06/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	590.0000	494.0000	(16.271)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,253.0000	1,400.0000	11.732	0	0	0
24/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	316.0000	260.0000	(17.722)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	122.0000	97.0000	(20.492)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	563.0000	663.0000	17.762	0	0	0
24/06/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,949.0000	3,135.0000	6.307	0	0	0
24/06/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,891.0000	4,087.0000	5.037	0	0	0
24/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	431.0000	358.0000	(16.937)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	559.0000	467.0000	(16.458)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,959.0000	2,128.0000	8.627	0	0	0
24/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	182.0000	146.0000	(19.780)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	80.0000	62.0000	(22.500)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,492.0000	2,671.0000	7.183	0	0	0
24/06/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	96.0000	74.0000	(22.917)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	880.0000	1,009.0000	14.659	0	0	0
24/06/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,582.0000	2,762.0000	6.971	0	0	0
24/06/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,752.0000	4,954.0000	4.251	0	0	0
24/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	257.0000	209.0000	(18.677)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,467.0000	4,666.0000	4.455	0	0	0
24/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	122.0000	97.0000	(20.492)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	251.0000	205.0000	(18.327)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,916.0000	2,083.0000	8.716	0	0	0
24/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	245.0000	200.0000	(18.367)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,609.0000	4,809.0000	4.339	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
24/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,453.0000	1,608.0000	10.668	0	0	0
24/06/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	765.0000	640.0000	(16.340)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	431.0000	358.0000	(16.937)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	294.0000	242.0000	(17.687)	0	0	0
24/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	559.0000	467.0000	(16.458)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	88.0000	68.0000	(22.727)	0	0	0
24/06/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	591.0000	695.0000	17.597	0	0	0
24/06/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	536.0000	632.0000	17.910	0	0	0
24/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	324.0000	267.0000	(17.593)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,943.0000	5,146.0000	4.107	0	0	0
24/06/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,987.0000	4,183.0000	4.916	0	0	0
24/06/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	720.0000	604.0000	(16.111)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,222.0000	2,396.0000	7.831	0	0	0
24/06/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	72.0000	55.0000	(23.611)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,046.0000	2,217.0000	8.358	0	0	0
24/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	281.0000	230.0000	(18.149)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,136.0000	1,279.0000	12.588	0	0	0
24/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,844.0000	4,039.0000	5.073	0	0	0
24/06/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	678.0000	569.0000	(16.077)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,662.0000	1,823.0000	9.687	0	0	0
24/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,903.0000	3,088.0000	6.373	0	0	0
24/06/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	113.0000	90.0000	(20.354)	0	0	0
24/06/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	649.0000	761.0000	17.257	0	0	0
24/06/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,986.0000	3,172.0000	6.229	0	0	0
24/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,002.0000	2,172.0000	8.492	0	0	0
24/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	880.0000	1,009.0000	14.659	0	0	0
24/06/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,323.0000	4,522.0000	4.603	0	0	0
24/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,844.0000	4,039.0000	5.073	0	0	0
24/06/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	620.0000	728.0000	17.419	0	0	0
24/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,857.0000	3,041.0000	6.440	0	0	0
24/06/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	607.0000	508.0000	(16.310)	0	0	0
24/06/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	102.0000	80.0000	(21.569)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	382.0000	317.0000	(17.016)	0	0	0
24/06/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,035.0000	4,231.0000	4.857	0	0	0
24/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	149.0000	119.0000	(20.134)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	85.0000	66.0000	(22.353)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,959.0000	2,128.0000	8.627	0	0	0
24/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	1,030.0000	873.0000	(15.243)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	699.0000	586.0000	(16.166)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	309.0000	254.0000	(17.799)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	421.0000	349.0000	(17.102)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	151.0000	121.0000	(19.868)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,873.0000	2,039.0000	8.863	0	0	0
24/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	401.0000	332.0000	(17.207)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,292.0000	1,441.0000	11.533	0	0	0
24/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,323.0000	3,513.0000	5.718	0	0	0
24/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	288.0000	236.0000	(18.056)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,830.0000	1,996.0000	9.071	0	0	0
24/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	251.0000	205.0000	(18.327)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	164.0000	131.0000	(20.122)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	57.0000	43.0000	(24.561)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,656.0000	4,857.0000	4.317	0	0	0
24/06/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	915.0000	771.0000	(15.738)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	202.0000	163.0000	(19.307)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	454.0000	377.0000	(16.960)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,328.0000	5,535.0000	3.885	0	0	0
24/06/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	778.0000	899.0000	15.553	0	0	0
24/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	302.0000	248.0000	(17.881)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,042.0000	3,229.0000	6.147	0	0	0
24/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	465.0000	387.0000	(16.774)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	100.0000	79.0000	(21.000)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	509.0000	602.0000	18.271	0	0	0
24/06/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	745.0000	864.0000	15.973	0	0	0
24/06/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	812.0000	935.0000	15.148	0	0	0
24/06/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	171.0000	137.0000	(19.883)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,090.0000	2,261.0000	8.182	0	0	0
24/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,222.0000	2,396.0000	7.831	0	0	0
24/06/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,229.0000	3,418.0000	5.853	0	0	0
24/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,178.0000	2,351.0000	7.943	0	0	0
24/06/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	386.0000	463.0000	19.948	0	0	0
24/06/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	120.0000	95.0000	(20.833)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	788.0000	660.0000	(16.244)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,765.0000	2,948.0000	6.618	0	0	0
24/06/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	175.0000	141.0000	(19.429)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,267.0000	2,442.0000	7.719	0	0	0
24/06/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,371.0000	4,570.0000	4.553	0	0	0
24/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	574.0000	480.0000	(16.376)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,175.0000	1,319.0000	12.255	0	0	0
24/06/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	116.0000	91.0000	(21.552)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,662.0000	1,823.0000	9.687	0	0	0
24/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,401.0000	2,579.0000	7.414	0	0	0
24/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,446.0000	2,625.0000	7.318	0	0	0
24/06/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	987.0000	1,122.0000	13.678	0	0	0
24/06/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,703.0000	1,866.0000	9.571	0	0	0
24/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,577.0000	1,737.0000	10.146	0	0	0
24/06/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	846.0000	972.0000	14.894	0	0	0
24/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	189.0000	153.0000	(19.048)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	220.0000	179.0000	(18.636)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	225.0000	183.0000	(18.667)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	157.0000	126.0000	(19.745)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	332.0000	274.0000	(17.470)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,628.0000	2,809.0000	6.887	0	0	0
24/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	391.0000	324.0000	(17.136)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	193.0000	156.0000	(19.171)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	185.0000	149.0000	(19.459)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,991.0000	5,195.0000	4.087	0	0	0
24/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	382.0000	317.0000	(17.016)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	356.0000	295.0000	(17.135)	0	0	28,058
24/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,413.0000	1,566.0000	10.828	0	0	0
24/06/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,811.0000	2,994.0000	6.510	0	0	0
24/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	230.0000	187.0000	(18.696)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	70.0000	53.0000	(24.286)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,370.0000	3,561.0000	5.668	0	0	0
24/06/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	2,018.0000	1,806.0000	(10.505)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	240.0000	195.0000	(18.750)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	39.0000	48.0000	23.077	0	0	0
24/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	207.0000	167.0000	(19.324)	0	0	17,948

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	624.0000	522.0000	(16.346)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,376.0000	5,583.0000	3.850	0	0	0
24/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	109.0000	86.0000	(21.101)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	288.0000	236.0000	(18.056)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,131.0000	4,328.0000	4.769	0	0	0
24/06/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	125.0000	99.0000	(20.800)	0	0	28,058
24/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	340.0000	281.0000	(17.353)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	268.0000	219.0000	(18.284)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,311.0000	2,487.0000	7.616	0	0	0
24/06/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,135.0000	5,340.0000	3.992	0	0	0
24/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
24/06/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	64.0000	48.0000	(25.000)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,453.0000	1,608.0000	10.668	0	0	0
24/06/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,536.0000	1,694.0000	10.286	0	0	0
24/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	503.0000	419.0000	(16.700)	0	0	17,948
24/06/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,214.0000	1,359.0000	11.944	0	0	0
24/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,135.0000	3,323.0000	5.997	0	0	0
24/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,487.0000	3,267.0000	(6.309)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	342.0000	412.0000	20.468	0	0	0
24/06/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,024.0000	1,160.0000	13.281	0	0	0
24/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	309.0000	254.0000	(17.799)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	257.0000	209.0000	(18.677)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	245.0000	200.0000	(18.367)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	888.0000	748.0000	(15.766)	0	0	0
24/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	166.0000	206.0000	24.096	0	0	0
24/06/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	348.0000	288.0000	(17.241)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	516.0000	430.0000	(16.667)	0	0	0
24/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,979.0000	4,758.0000	(4.439)	0	0	0
24/06/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	409.0000	489.0000	19.560	0	0	0
24/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	195.0000	241.0000	23.590	0	0	0
24/06/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,295.0000	1,114.0000	(13.977)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	530.0000	442.0000	(16.604)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	442.0000	367.0000	(16.968)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	324.0000	267.0000	(17.593)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,224.0000	1,049.0000	(14.297)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,796.0000	3,991.0000	5.137	0	0	0
24/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	225.0000	183.0000	(18.667)	0	0	0
24/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,939.0000	4,135.0000	4.976	0	0	0
24/06/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,229.0000	5,008.0000	(4.226)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,745.0000	1,909.0000	9.398	0	0	0
24/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,446.0000	2,625.0000	7.318	0	0	0
24/06/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,704.0000	4,905.0000	4.273	0	0	0
24/06/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	301.0000	365.0000	21.262	0	0	0
24/06/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,134.0000	2,306.0000	8.060	0	0	0
24/06/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	174.0000	140.0000	(19.540)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	490.0000	408.0000	(16.735)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	83.0000	64.0000	(22.892)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,577.0000	1,737.0000	10.146	0	0	0
24/06/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	951.0000	1,084.0000	13.985	0	0	0
24/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,178.0000	2,351.0000	7.943	0	0	0
24/06/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,995.0000	3,182.0000	6.244	0	0	0
24/06/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,494.0000	1,651.0000	10.509	0	0	0
24/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,061.0000	1,199.0000	13.007	0	0	0
24/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,788.0000	1,952.0000	9.172	0	0	0
24/06/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	411.0000	341.0000	(17.032)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	373.0000	309.0000	(17.158)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	202.0000	163.0000	(19.307)	0	0	0
24/06/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,087.0000	5,292.0000	4.030	0	0	0
24/06/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,536.0000	3,316.0000	(6.222)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	465.0000	387.0000	(16.774)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	262.0000	214.0000	(18.321)	0	0	0
24/06/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	154.0000	124.0000	(19.481)	0	0	0
24/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,745.0000	1,909.0000	9.398	0	0	0
24/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,673.0000	2,855.0000	6.809	0	0	0
24/06/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	544.0000	454.0000	(16.544)	0	0	0
24/06/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,041.0000	7,256.0000	3.054	0	0	0
24/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	198.0000	159.0000	(19.697)	0	0	0
24/06/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
24/06/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,276.0000	3,465.0000	5.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	316.0000	260.0000	(17.722)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,259.0000	1,081.0000	(14.138)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
24/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,136.0000	1,279.0000	12.588	0	0	0
24/06/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	107.0000	85.0000	(20.561)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	180.0000	223.0000	23.889	0	0	0
24/06/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,548.0000	2,330.0000	(8.556)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	63.0000	78.0000	23.810	0	0	0
24/06/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	916.0000	1,046.0000	14.192	0	0	0
24/06/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,175.0000	1,319.0000	12.255	0	0	0
24/06/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,253.0000	2,036.0000	(9.632)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,619.0000	1,780.0000	9.944	0	0	0
24/06/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,895.0000	5,098.0000	4.147	0	0	0
24/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	454.0000	377.0000	(16.960)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
24/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,719.0000	2,901.0000	6.694	0	0	0
24/06/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	74.0000	56.0000	(24.324)	0	0	0
24/06/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	127.0000	101.0000	(20.472)	0	0	0
24/06/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,332.0000	1,482.0000	11.261	0	0	0
24/06/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,099.0000	1,239.0000	12.739	0	0	0
24/06/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,795.0000	7,009.0000	3.149	0	0	0
24/06/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	477.0000	397.0000	(16.771)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	146.0000	116.0000	(20.548)	0	0	0
24/06/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,323.0000	3,513.0000	5.718	0	0	0
24/06/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,847.0000	5,050.0000	4.188	0	0	0
24/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	151.0000	121.0000	(19.868)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	302.0000	248.0000	(17.881)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,949.0000	3,135.0000	6.307	0	0	0
24/06/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	76.0000	58.0000	(23.684)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,417.0000	3,608.0000	5.590	0	0	0
24/06/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,873.0000	2,039.0000	8.863	0	0	0
24/06/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,617.0000	1,418.0000	(12.307)	0	0	0
24/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,401.0000	2,579.0000	7.414	0	0	0
24/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,857.0000	3,041.0000	6.440	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	178.0000	143.0000	(19.663)	0	0	0
24/06/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	53.0000	40.0000	(24.528)	0	0	0
24/06/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	135.0000	107.0000	(20.741)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	90.0000	70.0000	(22.222)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,586.0000	3,366.0000	(6.135)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,135.0000	3,323.0000	5.997	0	0	0
24/06/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	971.0000	821.0000	(15.448)	0	0	0
24/06/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	118.0000	93.0000	(21.186)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	164.0000	131.0000	(20.122)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,182.0000	3,371.0000	5.940	0	0	0
24/06/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	167.0000	134.0000	(19.760)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	365.0000	302.0000	(17.260)	0	0	0
24/06/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,748.0000	3,943.0000	5.203	0	0	0
24/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	230.0000	187.0000	(18.696)	0	0	0
24/06/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,425.0000	5,632.0000	3.816	0	0	0
24/06/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	483.0000	573.0000	18.634	0	0	0
24/06/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	812.0000	681.0000	(16.133)	0	0	0
24/06/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,933.0000	3,713.0000	(5.594)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	185.0000	149.0000	(19.459)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,943.0000	2,723.0000	(7.475)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	365.0000	302.0000	(17.260)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
24/06/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	143.0000	114.0000	(20.280)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,972.0000	1,761.0000	(10.700)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	161.0000	129.0000	(19.876)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,370.0000	3,561.0000	5.668	0	0	0
24/06/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	43.0000	53.0000	23.256	0	0	0
24/06/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,562.0000	4,761.0000	4.362	0	0	0
24/06/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,088.0000	3,276.0000	6.088	0	0	0
24/06/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	4,132.0000	3,912.0000	(5.324)	0	0	0
24/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	149.0000	119.0000	(20.134)	0	0	0
24/06/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	943.0000	796.0000	(15.589)	0	0	0
24/06/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,464.0000	3,656.0000	5.543	0	0	0
24/06/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	364.0000	437.0000	20.055	0	0	0
24/06/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	227.0000	279.0000	22.907	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,536.0000	1,694.0000	10.286	0	0	0
24/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	356.0000	295.0000	(17.135)	0	0	0
24/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,156.0000	987.0000	(14.619)	0	0	0
24/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
24/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	137.0000	109.0000	(20.438)	0	0	0
24/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,182.0000	3,962.0000	(5.261)	0	0	0
24/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,606.0000	3,799.0000	5.352	0	0	0
24/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,735.0000	3,515.0000	(5.890)	0	0	0
24/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	89.0000	110.0000	23.596	0	0	0
24/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,179.0000	4,376.0000	4.714	0	0	0
24/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	987.0000	1,122.0000	13.678	0	0	0
24/06/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	129.0000	103.0000	(20.155)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	516.0000	430.0000	(16.667)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,061.0000	1,199.0000	13.007	0	0	0
24/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,791.0000	1,586.0000	(11.446)	0	0	0
24/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,372.0000	1,524.0000	11.079	0	0	0
24/06/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	35.0000	44.0000	25.714	0	0	0
24/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	401.0000	332.0000	(17.207)	0	0	0
24/06/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	4,033.0000	3,813.0000	(5.455)	0	0	0
24/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,745.0000	2,526.0000	(7.978)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	140.0000	112.0000	(20.000)	0	0	0
24/06/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/06/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	3,042.0000	2,822.0000	(7.232)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,701.0000	3,895.0000	5.242	0	0	0
24/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,451.0000	1,259.0000	(13.232)	0	0	0
24/06/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
24/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
24/06/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	2,064.0000	1,852.0000	(10.271)	0	0	0
24/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	122.0000	150.0000	22.951	0	0	0
24/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
24/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,190.0000	2,970.0000	(6.897)	0	0	0
24/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
24/06/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,836.0000	1,629.0000	(11.275)	0	0	0
24/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,204.0000	1,990.0000	(9.710)	0	0	0
24/06/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,511.0000	3,703.0000	5.469	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	1,331.0000	1,148.0000	(13.749)	0	0	0
24/06/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,685.0000	3,465.0000	(5.970)	0	0	0
24/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	490.0000	408.0000	(16.735)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	3,289.0000	3,069.0000	(6.689)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	57.0000	71.0000	24.561	0	0	0
24/06/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
24/06/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	1,060.0000	900.0000	(15.094)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
24/06/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
24/06/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	2,302.0000	2,085.0000	(9.427)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
24/06/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,747.0000	1,543.0000	(11.677)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	245.0000	299.0000	22.041	0	0	0
24/06/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	4,281.0000	4,061.0000	(5.139)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	281.0000	342.0000	21.708	0	0	0
24/06/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	69.0000	85.0000	23.188	0	0	0
24/06/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,884.0000	3,663.0000	(5.690)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,696.0000	2,477.0000	(8.123)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,597.0000	2,379.0000	(8.394)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	1,410.0000	1,220.0000	(13.475)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	82.0000	101.0000	23.171	0	0	0
24/06/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,893.0000	2,674.0000	(7.570)	0	0	0
24/06/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
24/06/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,660.0000	1,459.0000	(12.108)	0	0	0
24/06/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
24/06/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,123.0000	957.0000	(14.782)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	132.0000	162.0000	22.727	0	0	0
24/06/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
24/06/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	47.0000	59.0000	25.532	0	0	0
24/06/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	153.0000	190.0000	24.183	0	0	0
24/06/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,926.0000	1,717.0000	(10.852)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
24/06/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,371.0000	1,183.0000	(13.713)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	11.0000	11.0000	-	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
24/06/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,784.0000	3,564.0000	(5.814)	0	0	0
24/06/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	142.0000	174.0000	22.535	0	0	0
24/06/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,570.0000	5,779.0000	3.752	0	0	0
24/06/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,559.0000	3,751.0000	5.395	0	0	0
24/06/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,794.0000	2,575.0000	(7.838)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,239.0000	3,019.0000	(6.792)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	3,140.0000	2,921.0000	(6.975)	0	0	0
24/06/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	4,232.0000	4,012.0000	(5.198)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	2,157.0000	1,943.0000	(9.921)	0	0	0
24/06/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	60.0000	46.0000	(23.333)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,231.0000	5,437.0000	3.938	0	0	0
24/06/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
24/06/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	4,083.0000	3,862.0000	(5.413)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	3,091.0000	2,871.0000	(7.117)	0	0	0
24/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
24/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	2,110.0000	1,897.0000	(10.095)	0	0	0
24/06/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,514.0000	4,714.0000	4.431	0	0	0
24/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	93.0000	72.0000	(22.581)	0	0	0
24/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	32.0000	39.0000	21.875	0	0	0
24/06/2009	\$ / R	2010/06/14			Currency Future	8.7568	8.5346	(2.537)	0.0000	0.0000	0
24/06/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	517.0000	445.0000	(13.926)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,460.0000	1,610.0000	10.274	0	0	0
24/06/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	692.0000	795.0000	14.884	0	0	0
24/06/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	656.0000	564.0000	(14.024)	0	0	21,978
24/06/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	422.0000	363.0000	(13.981)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	848.0000	730.0000	(13.915)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	869.0000	748.0000	(13.924)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,049.0000	1,179.0000	12.393	0	0	0
24/06/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,866.0000	2,028.0000	8.682	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	662.0000	763.0000	15.257	0	0	0
24/06/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	506.0000	436.0000	(13.834)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	0.0000	679.0000	100.000	0	0	0
24/06/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	0.0000	894.0000	100.000	0	0	0
24/06/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	814.0000	928.0000	14.005	0	0	0
24/06/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	770.0000	663.0000	(13.896)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,907.0000	2,071.0000	8.600	0	0	0
24/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,344.0000	1,489.0000	10.789	0	0	0
24/06/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	397.0000	341.0000	(14.106)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,990.0000	2,156.0000	8.342	0	0	0
24/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	389.0000	334.0000	(14.139)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	945.0000	1,069.0000	13.122	0	0	0
24/06/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	671.0000	577.0000	(14.009)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,876.0000	4,071.0000	5.031	0	0	0
24/06/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	912.0000	1,033.0000	13.268	0	0	0
24/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,032.0000	2,199.0000	8.219	0	0	0
24/06/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	452.0000	530.0000	17.257	0	0	0
24/06/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	718.0000	618.0000	(13.928)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	551.0000	473.0000	(14.156)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	183.0000	155.0000	(15.301)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	486.0000	419.0000	(13.786)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,579.0000	1,734.0000	9.816	0	0	0
24/06/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	751.0000	861.0000	14.647	0	0	0
24/06/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	177.0000	150.0000	(15.254)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	414.0000	355.0000	(14.251)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,970.0000	4,166.0000	4.937	0	0	0
24/06/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	449.0000	387.0000	(13.808)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,660.0000	1,818.0000	9.518	0	0	0
24/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,742.0000	1,903.0000	9.242	0	0	0
24/06/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	441.0000	379.0000	(14.059)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	808.0000	696.0000	(13.861)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,014.0000	1,142.0000	12.623	0	0	0
24/06/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,784.0000	1,944.0000	8.969	0	0	0
24/06/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,620.0000	1,776.0000	9.630	0	0	0
24/06/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,059.0000	914.0000	(13.692)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	891.0000	767.0000	(13.917)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	405.0000	348.0000	(14.074)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,289.0000	1,122.0000	(12.956)	0	0	0
24/06/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	846.0000	963.0000	13.830	0	0	0
24/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,365.0000	3,554.0000	5.617	0	0	0
24/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	186.0000	158.0000	(15.054)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	575.0000	494.0000	(14.087)	0	0	0
24/06/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	634.0000	732.0000	15.457	0	0	0
24/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	222.0000	189.0000	(14.865)	0	0	21,978
24/06/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,830.0000	4,024.0000	5.065	0	0	0
24/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	200.0000	169.0000	(15.500)	0	0	0
24/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,948.0000	2,113.0000	8.470	0	0	0
24/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,643.0000	3,835.0000	5.270	0	0	0
24/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,539.0000	1,692.0000	9.942	0	0	0
24/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	539.0000	464.0000	(13.915)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	477.0000	410.0000	(14.046)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,382.0000	1,529.0000	10.637	0	0	0
24/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	496.0000	427.0000	(13.911)	0	0	0
24/06/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	753.0000	648.0000	(13.944)	0	0	0
24/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	735.0000	632.0000	(14.014)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	467.0000	402.0000	(13.919)	0	0	0
24/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,689.0000	3,882.0000	5.232	0	0	0
24/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	878.0000	998.0000	13.667	0	0	0
24/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,579.0000	1,734.0000	9.816	0	0	0
24/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	702.0000	604.0000	(13.960)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,539.0000	1,692.0000	9.942	0	0	0
24/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	496.0000	427.0000	(13.911)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,230.0000	1,370.0000	11.382	0	0	0
24/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	486.0000	419.0000	(13.786)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	264.0000	317.0000	20.076	0	0	0
24/06/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	828.0000	713.0000	(13.889)	0	0	0
24/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,140.0000	987.0000	(13.421)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,321.0000	1,151.0000	(12.869)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	979.0000	1,105.0000	12.870	0	0	0
24/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	587.0000	505.0000	(13.969)	0	0	26,596
24/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	383.0000	452.0000	18.016	0	0	0
24/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,268.0000	1,409.0000	11.120	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	721.0000	828.0000	14.840	0	0	0
24/06/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,500.0000	1,651.0000	10.067	0	0	0
24/06/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	467.0000	402.0000	(13.919)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	587.0000	505.0000	(13.969)	0	0	2,533
24/06/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	405.0000	478.0000	18.025	0	0	0
24/06/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,660.0000	1,818.0000	9.518	0	0	0
24/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,230.0000	1,370.0000	11.382	0	0	0
24/06/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	196.0000	167.0000	(14.796)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,085.0000	1,217.0000	12.166	0	0	0
24/06/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	283.0000	337.0000	19.081	0	0	0
24/06/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	641.0000	551.0000	(14.041)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	373.0000	320.0000	(14.209)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,387.0000	1,212.0000	(12.617)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,306.0000	1,449.0000	10.949	0	0	0
24/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,948.0000	2,113.0000	8.470	0	0	0
24/06/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,157.0000	1,293.0000	11.755	0	0	0
24/06/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,596.0000	3,788.0000	5.339	0	0	0
24/06/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	686.0000	590.0000	(13.994)	0	0	0
24/06/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
24/06/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	230.0000	277.0000	20.435	0	0	0
24/06/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,825.0000	1,986.0000	8.822	0	0	0
24/06/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,117.0000	2,285.0000	7.936	0	0	0
24/06/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	203.0000	172.0000	(15.271)	0	0	29,129
24/06/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	431.0000	371.0000	(13.921)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	174.0000	148.0000	(14.943)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,017.0000	4,213.0000	4.879	0	0	0
24/06/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,245.0000	2,417.0000	7.661	0	0	0
24/06/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	352.0000	301.0000	(14.489)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	613.0000	527.0000	(14.029)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,159.0000	2,329.0000	7.874	0	0	0
24/06/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	5,008.0000	4,786.0000	(4.433)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,701.0000	1,860.0000	9.347	0	0	0
24/06/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,522.0000	3,301.0000	(6.275)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	166.0000	141.0000	(15.060)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	562.0000	483.0000	(14.057)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	458.0000	395.0000	(13.755)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	528.0000	454.0000	(14.015)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,421.0000	1,569.0000	10.415	0	0	0
24/06/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	366.0000	314.0000	(14.208)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,074.0000	2,242.0000	8.100	0	0	0
24/06/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	359.0000	307.0000	(14.485)	0	0	0
24/06/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	381.0000	327.0000	(14.173)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	345.0000	295.0000	(14.493)	0	0	0
24/06/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,597.0000	5,804.0000	3.698	0	0	0
24/06/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	959.0000	826.0000	(13.869)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,288.0000	2,461.0000	7.561	0	0	0
24/06/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	104.0000	88.0000	(15.385)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,268.0000	1,409.0000	11.120	0	0	0
24/06/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	239.0000	203.0000	(15.063)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	575.0000	494.0000	(14.087)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,183.0000	3,369.0000	5.844	0	0	0
24/06/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	112.0000	133.0000	18.750	0	0	0
24/06/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,049.0000	7,262.0000	3.022	0	0	0
24/06/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	552.0000	642.0000	16.304	0	0	0
24/06/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,193.0000	1,331.0000	11.567	0	0	0
24/06/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	169.0000	143.0000	(15.385)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,202.0000	2,373.0000	7.766	0	0	0
24/06/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	449.0000	387.0000	(13.808)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	600.0000	516.0000	(14.000)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,923.0000	4,118.0000	4.971	0	0	0
24/06/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	214.0000	182.0000	(14.953)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,742.0000	1,903.0000	9.242	0	0	0
24/06/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
24/06/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	123.0000	104.0000	(15.447)	0	0	0
24/06/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	153.0000	130.0000	(15.033)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,354.0000	1,181.0000	(12.777)	0	0	0
24/06/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,355.0000	5,560.0000	3.828	0	0	0
24/06/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	144.0000	122.0000	(15.278)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,458.0000	3,647.0000	5.466	0	0	0
24/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,990.0000	2,156.0000	8.342	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	247.0000	296.0000	19.838	0	0	0
24/06/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	63.0000	52.0000	(17.460)	0	0	0
24/06/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	135.0000	114.0000	(15.556)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,729.0000	2,909.0000	6.596	0	0	0
24/06/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,730.0000	4,931.0000	4.249	0	0	0
24/06/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	281.0000	239.0000	(14.947)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	397.0000	341.0000	(14.106)	0	0	0
24/06/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,806.0000	7,018.0000	3.115	0	0	0
24/06/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,587.0000	4,787.0000	4.360	0	0	0
24/06/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	137.0000	116.0000	(15.328)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,774.0000	2,955.0000	6.525	0	0	0
24/06/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,778.0000	4,980.0000	4.228	0	0	0
24/06/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	180.0000	153.0000	(15.000)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,008.0000	869.0000	(13.790)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	476.0000	557.0000	17.017	0	0	0
24/06/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,551.0000	2,728.0000	6.938	0	0	0
24/06/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,864.0000	3,046.0000	6.355	0	0	0
24/06/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	501.0000	585.0000	16.766	0	0	0
24/06/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,159.0000	4,356.0000	4.737	0	0	0
24/06/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	308.0000	263.0000	(14.610)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	286.0000	244.0000	(14.685)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	190.0000	161.0000	(15.263)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	57.0000	66.0000	15.789	0	0	0
24/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	144.0000	172.0000	19.444	0	0	0
24/06/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	271.0000	231.0000	(14.760)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	1,033.0000	891.0000	(13.746)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,701.0000	1,506.0000	(11.464)	0	0	0
24/06/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,257.0000	5,035.0000	(4.223)	0	0	0
24/06/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,066.0000	5,269.0000	4.007	0	0	0
24/06/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,620.0000	1,776.0000	9.630	0	0	0
24/06/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,571.0000	3,350.0000	(6.189)	0	0	0
24/06/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,112.0000	4,309.0000	4.791	0	0	0
24/06/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,868.0000	1,667.0000	(10.760)	0	0	0
24/06/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	477.0000	410.0000	(14.046)	0	0	0
24/06/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	15.0000	15.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,137.0000	3,322.0000	5.897	0	0	0
24/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,783.0000	3,976.0000	5.102	0	0	0
24/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	79.0000	94.0000	18.987	0	0	0
24/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	405.0000	348.0000	(14.074)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
24/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,597.0000	2,381.0000	(8.317)	0	0	0
24/06/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	171.0000	145.0000	(15.205)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,670.0000	3,449.0000	(6.022)	0	0	0
24/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	2,086.0000	1,878.0000	(9.971)	0	0	0
24/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,112.0000	962.0000	(13.489)	0	0	0
24/06/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,314.0000	2,100.0000	(9.248)	0	0	0
24/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	2,909.0000	3,092.0000	6.291	0	0	0
24/06/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
24/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,621.0000	3,399.0000	(6.131)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
24/06/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,769.0000	3,548.0000	(5.864)	0	0	0
24/06/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,000.0000	3,184.0000	6.133	0	0	0
24/06/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	244.0000	207.0000	(15.164)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	3,079.0000	2,859.0000	(7.145)	0	0	0
24/06/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	130.0000	111.0000	(14.615)	0	0	0
24/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,320.0000	3,507.0000	5.633	0	0	0
24/06/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,065.0000	4,261.0000	4.822	0	0	0
24/06/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
24/06/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	4,874.0000	5,076.0000	4.144	0	0	0
24/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	136.0000	161.0000	18.382	0	0	0
24/06/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
24/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,693.0000	2,475.0000	(8.095)	0	0	0
24/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,344.0000	1,489.0000	10.789	0	0	0
24/06/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	125.0000	106.0000	(15.200)	0	0	0
24/06/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	73.0000	87.0000	19.178	0	0	0
24/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,784.0000	1,586.0000	(11.099)	0	0	0
24/06/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	257.0000	219.0000	(14.786)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,742.0000	1,546.0000	(11.251)	0	0	0
24/06/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,130.0000	1,922.0000	(9.765)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	127.0000	151.0000	18.898	0	0	0
24/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	14.0000	15.0000	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
24/06/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
24/06/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,645.0000	2,428.0000	(8.204)	0	0	0
24/06/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	4,067.0000	3,845.0000	(5.459)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,085.0000	938.0000	(13.548)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
24/06/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,018.0000	5,221.0000	4.045	0	0	0
24/06/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	226.0000	192.0000	(15.044)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
24/06/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,396.0000	4,596.0000	4.550	0	0	0
24/06/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,918.0000	3,696.0000	(5.666)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	98.0000	116.0000	18.367	0	0	0
24/06/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
24/06/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,954.0000	1,751.0000	(10.389)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	276.0000	235.0000	(14.855)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	301.0000	359.0000	19.269	0	0	0
24/06/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,885.0000	2,666.0000	(7.591)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,258.0000	1,094.0000	(13.037)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,198.0000	1,039.0000	(13.272)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,789.0000	2,571.0000	(7.816)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	85.0000	101.0000	18.824	0	0	0
24/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	389.0000	334.0000	(14.139)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	2,819.0000	3,000.0000	6.421	0	0	0
24/06/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	341.0000	404.0000	18.475	0	0	0
24/06/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	3,736.0000	3,929.0000	5.166	0	0	0
24/06/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	248.0000	211.0000	(14.919)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	266.0000	227.0000	(14.662)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	173.0000	206.0000	19.075	0	0	0
24/06/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	193.0000	164.0000	(15.026)	0	0	0
24/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,032.0000	2,199.0000	8.219	0	0	0
24/06/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	627.0000	539.0000	(14.035)	0	0	0
24/06/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
24/06/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,682.0000	4,883.0000	4.293	0	0	0
24/06/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,837.0000	2,618.0000	(7.719)	0	0	0
24/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
24/06/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,120.0000	1,254.0000	11.964	0	0	0
24/06/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	1,463.0000	1,279.0000	(12.577)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	139.0000	118.0000	(15.108)	0	0	0
24/06/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
24/06/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
24/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	551.0000	473.0000	(14.156)	0	0	0
24/06/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	206.0000	244.0000	18.447	0	0	0
24/06/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
24/06/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,580.0000	1,390.0000	(12.025)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	2,042.0000	1,835.0000	(10.137)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,911.0000	1,709.0000	(10.570)	0	0	0
24/06/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,868.0000	3,647.0000	(5.714)	0	0	0
24/06/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,275.0000	3,054.0000	(6.748)	0	0	0
24/06/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,982.0000	2,762.0000	(7.378)	0	0	0
24/06/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,819.0000	3,597.0000	(5.813)	0	0	0
24/06/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,264.0000	4,043.0000	(5.183)	0	0	0
24/06/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,998.0000	1,793.0000	(10.260)	0	0	0
24/06/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
24/06/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
24/06/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	5,840.0000	6,048.0000	3.562	0	0	0
24/06/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,933.0000	2,714.0000	(7.467)	0	0	0
24/06/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	97.0000	82.0000	(15.464)	0	0	0
24/06/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
24/06/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,444.0000	4,644.0000	4.500	0	0	0
24/06/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	91.0000	108.0000	18.681	0	0	0
24/06/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	321.0000	381.0000	18.692	0	0	0
24/06/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	104.0000	124.0000	19.231	0	0	0
24/06/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,504.0000	3,694.0000	5.422	0	0	0
24/06/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,539.0000	4,739.0000	4.406	0	0	0
24/06/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,228.0000	1,066.0000	(13.192)	0	0	0
24/06/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	428.0000	503.0000	17.523	0	0	0
24/06/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
24/06/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	362.0000	428.0000	18.232	0	0	0
24/06/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,967.0000	3,746.0000	(5.571)	0	0	0
24/06/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	126.0000	107.0000	(15.079)	0	0	0
24/06/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,826.0000	5,028.0000	4.186	0	0	0
24/06/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
24/06/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	4,970.0000	5,173.0000	4.085	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,215.0000	3,994.0000	(5.243)	0	0	0
24/06/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,092.0000	3,276.0000	5.951	0	0	0
24/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	151.0000	128.0000	(15.232)	0	0	0
24/06/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	146.0000	124.0000	(15.068)	0	0	0
24/06/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	2,955.0000	3,138.0000	6.193	0	0	0
24/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	262.0000	223.0000	(14.885)	0	0	0
24/06/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	133.0000	112.0000	(15.789)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,169.0000	1,013.0000	(13.345)	0	0	0
24/06/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	207.0000	176.0000	(14.976)	0	0	0
24/06/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,640.0000	2,818.0000	6.742	0	0	0
24/06/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,550.0000	3,741.0000	5.380	0	0	0
24/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,492.0000	4,691.0000	4.430	0	0	0
24/06/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	149.0000	126.0000	(15.436)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
24/06/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	296.0000	253.0000	(14.527)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,226.0000	3,004.0000	(6.882)	0	0	0
24/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	63.0000	75.0000	19.048	0	0	0
24/06/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	302.0000	258.0000	(14.570)	0	0	0
24/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,220.0000	2,010.0000	(9.459)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	218.0000	258.0000	18.349	0	0	0
24/06/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,595.0000	2,773.0000	6.859	0	0	0
24/06/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	4,166.0000	3,944.0000	(5.329)	0	0	0
24/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,425.0000	1,243.0000	(12.772)	0	0	0
24/06/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
24/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,176.0000	2,956.0000	(6.927)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
24/06/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,684.0000	2,864.0000	6.706	0	0	0
24/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	68.0000	81.0000	19.118	0	0	0
24/06/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	291.0000	248.0000	(14.777)	0	0	0
24/06/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	4,116.0000	3,894.0000	(5.394)	0	0	0
24/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
24/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,175.0000	1,966.0000	(9.609)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	3,128.0000	2,907.0000	(7.065)	0	0	0
24/06/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
24/06/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,267.0000	2,054.0000	(9.396)	0	0	0
24/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	60.0000	70.0000	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
24/06/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	211.0000	179.0000	(15.166)	0	0	0
24/06/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	94.0000	79.0000	(15.957)	0	0	0
24/06/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	5,938.0000	6,145.0000	3.486	0	0	0
24/06/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
24/06/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,046.0000	3,230.0000	6.041	0	0	0
24/06/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	5,889.0000	6,096.0000	3.515	0	0	0
24/06/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	253.0000	215.0000	(15.020)	0	0	0
24/06/2009	£ / R	2009/09/14			Currency Future	13.6403	13.4616	(1.310)	13.6700	13.4800	21,474
24/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,987.0000	2,146.0000	8.002	0	0	0
24/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,078.0000	1,203.0000	11.596	0	0	0
24/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	370.0000	305.0000	(17.568)	0	0	0
24/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	464.0000	383.0000	(17.457)	0	0	0
24/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,169.0000	2,332.0000	7.515	0	0	0
24/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	99.0000	74.0000	(25.253)	0	0	0
24/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	690.0000	794.0000	15.072	0	0	0
24/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,262.0000	4,440.0000	4.176	0	0	0
24/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	623.0000	722.0000	15.891	0	0	0
24/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	60.0000	44.0000	(26.667)	0	0	0
24/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	830.0000	944.0000	13.735	0	0	0
24/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	759.0000	868.0000	14.361	0	0	0
24/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,085.0000	937.0000	(13.641)	0	0	0
24/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	278.0000	333.0000	19.784	0	0	0
24/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	794.0000	905.0000	13.980	0	0	0
24/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,987.0000	2,146.0000	8.002	0	0	0
24/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,010.0000	6,188.0000	2.962	0	0	0
24/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	156.0000	189.0000	21.154	0	0	0
24/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	297.0000	239.0000	(19.529)	0	0	0
24/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,450.0000	2,617.0000	6.816	0	0	0
24/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	72.0000	54.0000	(25.000)	0	0	0
24/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	631.0000	527.0000	(16.482)	0	0	0
24/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	446.0000	369.0000	(17.265)	0	0	0
24/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
24/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	312.0000	252.0000	(19.231)	0	0	0
24/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	342.0000	409.0000	19.591	0	0	0
24/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,545.0000	2,367.0000	(6.994)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	357.0000	294.0000	(17.647)	0	0	0
24/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	384.0000	317.0000	(17.448)	0	0	0
24/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
24/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	269.0000	215.0000	(20.074)	0	0	0
24/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	1,047.0000	901.0000	(13.945)	0	0	0
24/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	768.0000	645.0000	(16.016)	0	0	0
24/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	482.0000	399.0000	(17.220)	0	0	0
24/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,356.0000	2,522.0000	7.046	0	0	0
24/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,032.0000	2,192.0000	7.874	0	0	0
24/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	656.0000	757.0000	15.396	0	0	0
24/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,262.0000	2,427.0000	7.294	0	0	0
24/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,592.0000	1,740.0000	9.296	0	0	0
24/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	972.0000	831.0000	(14.506)	0	0	0
24/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	682.0000	571.0000	(16.276)	0	0	0
24/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	4,040.0000	3,862.0000	(4.406)	0	0	0
24/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	446.0000	369.0000	(17.265)	0	0	0
24/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	591.0000	687.0000	16.244	0	0	0
24/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
24/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	972.0000	1,091.0000	12.243	0	0	0
24/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	182.0000	219.0000	20.330	0	0	0
24/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,007.0000	1,128.0000	12.016	0	0	0
24/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	656.0000	757.0000	15.396	0	0	0
24/06/2009	£ / R	2009/09/14	15.95	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
24/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,808.0000	1,963.0000	8.573	0	0	0
24/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,540.0000	5,362.0000	(3.213)	0	0	0
24/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
24/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	104.0000	127.0000	22.115	0	0	0
24/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	430.0000	355.0000	(17.442)	0	0	0
24/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	710.0000	594.0000	(16.338)	0	0	0
24/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,403.0000	2,569.0000	6.908	0	0	0
24/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	255.0000	204.0000	(20.000)	0	0	0
24/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	241.0000	288.0000	19.502	0	0	0
24/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	391.0000	465.0000	18.926	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R 2009/09/14	15.05	Call	Currency Future	140.0000	108.0000	(22.857)	0	0	0
24/06/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,115.0000	1,242.0000	11.390	0	0	0
24/06/2009	£ / R 2009/09/14	13.05	Call	Currency Future	832.0000	700.0000	(15.865)	0	0	0
24/06/2009	£ / R 2009/09/14	14.05	Call	Currency Future	384.0000	317.0000	(17.448)	0	0	0
24/06/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,852.0000	2,008.0000	8.423	0	0	0
24/06/2009	£ / R 2009/09/14	12.50	Call	Currency Future	1,244.0000	1,089.0000	(12.460)	0	0	0
24/06/2009	£ / R 2009/09/14	14.20	Call	Currency Future	344.0000	280.0000	(18.605)	0	0	0
24/06/2009	£ / R 2009/09/14	13.70	Call	Currency Future	501.0000	415.0000	(17.166)	0	0	0
24/06/2009	£ / R 2009/09/14	15.80	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
24/06/2009	£ / R 2009/09/14	15.10	Call	Currency Future	132.0000	102.0000	(22.727)	0	0	0
24/06/2009	£ / R 2009/09/14	12.80	Call	Currency Future	1,009.0000	865.0000	(14.272)	0	0	0
24/06/2009	£ / R 2009/09/14	14.55	Call	Currency Future	242.0000	193.0000	(20.248)	0	0	0
24/06/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,550.0000	1,696.0000	9.419	0	0	0
24/06/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,385.0000	1,525.0000	10.108	0	0	0
24/06/2009	£ / R 2009/09/14	13.10	Call	Currency Future	798.0000	672.0000	(15.789)	0	0	0
24/06/2009	£ / R 2009/09/14	14.05	Put	Currency Future	794.0000	905.0000	13.980	0	0	0
24/06/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,152.0000	1,281.0000	11.198	0	0	0
24/06/2009	£ / R 2009/09/14	15.90	Call	Currency Future	49.0000	36.0000	(26.531)	0	0	0
24/06/2009	£ / R 2009/09/14	14.85	Call	Currency Future	176.0000	137.0000	(22.159)	0	0	0
24/06/2009	£ / R 2009/09/14	12.65	Call	Currency Future	1,124.0000	974.0000	(13.345)	0	0	0
24/06/2009	£ / R 2009/09/14	13.10	Call	Currency Future	798.0000	672.0000	(15.789)	0	0	0
24/06/2009	£ / R 2009/09/14	15.40	Call	Currency Future	93.0000	70.0000	(24.731)	0	0	0
24/06/2009	£ / R 2009/09/14	14.20	Put	Currency Future	904.0000	1,018.0000	12.611	0	0	0
24/06/2009	£ / R 2009/09/14	13.10	Put	Currency Future	258.0000	310.0000	20.155	0	0	0
24/06/2009	£ / R 2009/09/14	15.90	Call	Currency Future	49.0000	36.0000	(26.531)	0	0	0
24/06/2009	£ / R 2009/09/14	12.70	Put	Currency Future	145.0000	175.0000	20.690	0	0	0
24/06/2009	£ / R 2009/09/14	13.70	Put	Currency Future	560.0000	653.0000	16.607	0	0	0
24/06/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,309.0000	2,474.0000	7.146	0	0	0
24/06/2009	£ / R 2009/09/14	11.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
24/06/2009	£ / R 2009/09/14	14.25	Call	Currency Future	328.0000	266.0000	(18.902)	0	0	0
24/06/2009	£ / R 2009/09/14	15.30	Call	Currency Future	105.0000	79.0000	(24.762)	0	0	0
24/06/2009	£ / R 2009/09/14	12.65	Put	Currency Future	134.0000	162.0000	20.896	0	0	0
24/06/2009	£ / R 2009/09/14	13.20	Put	Currency Future	298.0000	357.0000	19.799	0	0	0
24/06/2009	£ / R 2009/09/14	13.45	Put	Currency Future	417.0000	495.0000	18.705	0	0	0
24/06/2009	£ / R 2009/09/14	17.10	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
24/06/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,764.0000	1,918.0000	8.730	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	768.0000	645.0000	(16.016)	0	0	0
24/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	123.0000	150.0000	21.951	0	0	0
24/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	319.0000	383.0000	20.063	0	0	0
24/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,309.0000	2,474.0000	7.146	0	0	0
24/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	258.0000	310.0000	20.155	0	0	0
24/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	938.0000	1,054.0000	12.367	0	0	0
24/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,085.0000	937.0000	(13.641)	0	0	0
24/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,216.0000	2,379.0000	7.356	0	0	0
24/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	218.0000	172.0000	(21.101)	0	0	0
24/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	562.0000	467.0000	(16.904)	0	0	0
24/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	521.0000	431.0000	(17.274)	0	0	0
24/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	357.0000	294.0000	(17.647)	0	0	0
24/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	972.0000	1,091.0000	12.243	0	0	0
24/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	541.0000	449.0000	(17.006)	0	0	0
24/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	867.0000	983.0000	13.379	0	0	0
24/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	166.0000	129.0000	(22.289)	0	0	0
24/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	607.0000	506.0000	(16.639)	0	0	0
24/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	312.0000	252.0000	(19.231)	0	0	0
24/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,635.0000	1,784.0000	9.113	0	0	0
24/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	530.0000	620.0000	16.981	0	0	0
24/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	414.0000	342.0000	(17.391)	0	0	0
24/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,991.0000	2,813.0000	(5.951)	0	0	0
24/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,897.0000	2,054.0000	8.276	0	0	0
24/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,267.0000	1,401.0000	10.576	0	0	0
24/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	210.0000	252.0000	20.000	0	0	0
24/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	399.0000	329.0000	(17.544)	0	0	0
24/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	623.0000	722.0000	15.891	0	0	0
24/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	145.0000	175.0000	20.690	0	0	0
24/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
24/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,490.0000	4,312.0000	(3.964)	0	0	0
24/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	72.0000	54.0000	(25.000)	0	0	0
24/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	207.0000	163.0000	(21.256)	0	0	0
24/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,852.0000	2,008.0000	8.423	0	0	0
24/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	472.0000	555.0000	17.585	0	0	0
24/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	242.0000	193.0000	(20.248)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R 2009/09/14	7.65	Call	Currency Future	5,990.0000	5,812.0000	(2.972)	0	0	0
24/06/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,032.0000	2,192.0000	7.874	0	0	0
24/06/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,592.0000	1,740.0000	9.296	0	0	0
24/06/2009	£ / R 2009/09/14	14.65	Call	Currency Future	218.0000	172.0000	(21.101)	0	0	0
24/06/2009	£ / R 2009/09/14	13.20	Put	Currency Future	298.0000	357.0000	19.799	0	0	0
24/06/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,497.0000	2,665.0000	6.728	0	0	0
24/06/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R 2009/09/14	14.40	Call	Currency Future	283.0000	227.0000	(19.788)	0	0	0
24/06/2009	£ / R 2009/09/14	15.00	Call	Currency Future	149.0000	115.0000	(22.819)	0	0	0
24/06/2009	£ / R 2009/09/14	12.90	Call	Currency Future	936.0000	797.0000	(14.850)	0	0	0
24/06/2009	£ / R 2009/09/14	14.80	Call	Currency Future	186.0000	145.0000	(22.043)	0	0	0
24/06/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,190.0000	1,321.0000	11.008	0	0	0
24/06/2009	£ / R 2009/09/14	16.10	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
24/06/2009	£ / R 2009/09/14	10.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,808.0000	1,963.0000	8.573	0	0	0
24/06/2009	£ / R 2009/09/14	15.10	Call	Currency Future	132.0000	102.0000	(22.727)	0	0	0
24/06/2009	£ / R 2009/09/14	13.50	Call	Currency Future	584.0000	486.0000	(16.781)	0	0	0
24/06/2009	£ / R 2009/09/14	15.40	Call	Currency Future	93.0000	70.0000	(24.731)	0	0	0
24/06/2009	£ / R 2009/09/14	13.80	Call	Currency Future	464.0000	383.0000	(17.457)	0	0	0
24/06/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,152.0000	1,281.0000	11.198	0	0	0
24/06/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,216.0000	2,379.0000	7.356	0	0	0
24/06/2009	£ / R 2009/09/14	14.90	Call	Currency Future	166.0000	129.0000	(22.289)	0	0	0
24/06/2009	£ / R 2009/09/14	13.50	Put	Currency Future	444.0000	525.0000	18.243	0	0	0
24/06/2009	£ / R 2009/09/14	12.60	Call	Currency Future	1,163.0000	1,011.0000	(13.070)	0	0	0
24/06/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,345.0000	1,484.0000	10.335	0	0	0
24/06/2009	£ / R 2009/09/14	13.35	Put	Currency Future	366.0000	437.0000	19.399	0	0	0
24/06/2009	£ / R 2009/09/14	13.95	Put	Currency Future	724.0000	830.0000	14.641	0	0	0
24/06/2009	£ / R 2009/09/14	12.15	Put	Currency Future	55.0000	68.0000	23.636	0	0	0
24/06/2009	£ / R 2009/09/14	15.80	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
24/06/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,508.0000	1,653.0000	9.615	0	0	0
24/06/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,228.0000	1,361.0000	10.831	0	0	0
24/06/2009	£ / R 2009/09/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/06/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,228.0000	1,361.0000	10.831	0	0	0
24/06/2009	£ / R 2009/09/14	13.35	Call	Currency Future	656.0000	549.0000	(16.311)	0	0	0
24/06/2009	£ / R 2009/09/14	13.20	Call	Currency Future	738.0000	619.0000	(16.125)	0	0	0
24/06/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,545.0000	1,379.0000	(10.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	99.0000	74.0000	(25.253)	0	0	0
24/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,306.0000	1,442.0000	10.413	0	0	0
24/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	738.0000	619.0000	(16.125)	0	0	0
24/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	867.0000	983.0000	13.379	0	0	0
24/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	430.0000	355.0000	(17.442)	0	0	0
24/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,042.0000	1,165.0000	11.804	0	0	0
24/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	196.0000	154.0000	(21.429)	0	0	0
24/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	278.0000	333.0000	19.784	0	0	0
24/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	4,960.0000	5,139.0000	3.609	0	0	0
24/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	125.0000	96.0000	(23.200)	0	0	0
24/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,042.0000	1,165.0000	11.804	0	0	0
24/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,511.0000	4,689.0000	3.946	0	0	0
24/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,123.0000	2,285.0000	7.631	0	0	0
24/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,190.0000	1,321.0000	11.008	0	0	0
24/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	530.0000	620.0000	16.981	0	0	0
24/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	196.0000	235.0000	19.898	0	0	0
24/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	690.0000	794.0000	15.072	0	0	0
24/06/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,688.0000	2,859.0000	6.362	0	0	0
24/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	169.0000	204.0000	20.710	0	0	0
24/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
24/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	87.0000	65.0000	(25.287)	0	0	0
24/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	111.0000	84.0000	(24.324)	0	0	0
24/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	521.0000	431.0000	(17.274)	0	0	0
24/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,469.0000	3,644.0000	5.045	0	0	0
24/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,740.0000	4,562.0000	(3.755)	0	0	0
24/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	283.0000	227.0000	(19.788)	0	0	0
24/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,027.0000	3,200.0000	5.715	0	0	0
24/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,078.0000	2,239.0000	7.748	0	0	0
24/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,721.0000	1,873.0000	8.832	0	0	0
24/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	225.0000	270.0000	20.000	0	0	0
24/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	391.0000	465.0000	18.926	0	0	0
24/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	230.0000	182.0000	(20.870)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	29.0000	20.0000	(31.034)	0	0	0
24/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	82.0000	61.0000	(25.610)	0	0	0
24/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	125.0000	96.0000	(23.200)	0	0	0
24/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	866.0000	731.0000	(15.589)	0	0	0
24/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,241.0000	3,062.0000	(5.523)	0	0	0
24/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	64.0000	47.0000	(26.563)	0	0	0
24/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,635.0000	1,784.0000	9.113	0	0	0
24/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	900.0000	764.0000	(15.111)	0	0	0
24/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	631.0000	527.0000	(16.482)	0	0	0
24/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	830.0000	944.0000	13.735	0	0	0
24/06/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,773.0000	1,602.0000	(9.645)	0	0	0
24/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	33.0000	41.0000	24.242	0	0	0
24/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	541.0000	449.0000	(17.006)	0	0	0
24/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	297.0000	239.0000	(19.529)	0	0	0
24/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,460.0000	6,638.0000	2.755	0	0	0
24/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,240.0000	6,062.0000	(2.853)	0	0	0
24/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	501.0000	587.0000	17.166	0	0	0
24/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,760.0000	5,938.0000	3.090	0	0	0
24/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,007.0000	1,128.0000	12.016	0	0	0
24/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
24/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,785.0000	2,956.0000	6.140	0	0	0
24/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	370.0000	305.0000	(17.568)	0	0	0
24/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	501.0000	587.0000	17.166	0	0	0
24/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	68.0000	50.0000	(26.471)	0	0	0
24/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,942.0000	2,100.0000	8.136	0	0	0
24/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	176.0000	137.0000	(22.159)	0	0	0
24/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	196.0000	235.0000	19.898	0	0	0
24/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,426.0000	1,568.0000	9.958	0	0	0
24/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	936.0000	797.0000	(14.850)	0	0	0
24/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	230.0000	182.0000	(20.870)	0	0	0
24/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,385.0000	1,525.0000	10.108	0	0	0
24/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	140.0000	108.0000	(22.857)	0	0	0
24/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	96.0000	117.0000	21.875	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,286.0000	1,129.0000	(12.208)	0	0	0
24/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	182.0000	219.0000	20.330	0	0	0
24/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	113.0000	138.0000	22.124	0	0	0
24/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	972.0000	831.0000	(14.506)	0	0	0
24/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,204.0000	1,050.0000	(12.791)	0	0	0
24/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,426.0000	1,568.0000	9.958	0	0	0
24/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,550.0000	1,696.0000	9.419	0	0	0
24/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,467.0000	1,610.0000	9.748	0	0	0
24/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	118.0000	90.0000	(23.729)	0	0	0
24/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,678.0000	1,828.0000	8.939	0	0	0
24/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,764.0000	1,918.0000	8.730	0	0	0
24/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	105.0000	79.0000	(24.762)	0	0	0
24/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	186.0000	145.0000	(22.043)	0	0	0
24/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,345.0000	1,484.0000	10.335	0	0	0
24/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	157.0000	122.0000	(22.293)	0	0	0
24/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	366.0000	437.0000	19.399	0	0	0
24/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	656.0000	549.0000	(16.311)	0	0	0
24/06/2009	£ / R	2009/12/14			Currency Future	13.8507	13.6718	(1.292)	13.8000	13.8000	12,521
24/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	490.0000	417.0000	(14.898)	0	0	0
24/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
24/06/2009	£ / R	2009/12/14	16.60	Put	Currency Future	2,863.0000	3,018.0000	5.414	0	0	0
24/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,289.0000	1,395.0000	8.223	0	0	0
24/06/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,092.0000	3,250.0000	5.110	0	0	0
24/06/2009	£ / R	2009/12/14	15.20	Call	Currency Future	336.0000	280.0000	(16.667)	0	0	0
24/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	414.0000	349.0000	(15.700)	0	0	0
24/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,801.0000	1,928.0000	7.052	0	0	0
24/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	353.0000	396.0000	12.181	0	0	0
24/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
24/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	490.0000	417.0000	(14.898)	0	0	0
24/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,289.0000	1,395.0000	8.223	0	0	0
24/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,463.0000	1,577.0000	7.792	0	0	0
24/06/2009	£ / R	2009/12/14	9.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,254.0000	1,118.0000	(10.845)	0	0	0
24/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	911.0000	1,001.0000	9.879	0	0	0
24/06/2009	£ / R	2009/12/14	16.60	Call	Currency Future	114.0000	90.0000	(21.053)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,609.0000	1,730.0000	7.520	0	0	0
24/06/2009	£ / R 2009/12/14	14.50	Call	Currency Future	540.0000	463.0000	(14.259)	0	0	0
24/06/2009	£ / R 2009/12/14	19.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
24/06/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,357.0000	1,467.0000	8.106	0	0	0
24/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	506.0000	568.0000	12.253	0	0	0
24/06/2009	£ / R 2009/12/14	15.05	Call	Currency Future	373.0000	313.0000	(16.086)	0	0	0
24/06/2009	£ / R 2009/12/14	16.85	Call	Currency Future	92.0000	72.0000	(21.739)	0	0	0
24/06/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,125.0000	1,223.0000	8.711	0	0	0
24/06/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,280.0000	4,451.0000	3.995	0	0	0
24/06/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,222.0000	1,325.0000	8.429	0	0	0
24/06/2009	£ / R 2009/12/14	10.85	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
24/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	576.0000	495.0000	(14.063)	0	0	0
24/06/2009	£ / R 2009/12/14	12.10	Put	Currency Future	142.0000	161.0000	13.380	0	0	0
24/06/2009	£ / R 2009/12/14	13.35	Call	Currency Future	1,007.0000	890.0000	(11.619)	0	0	0
24/06/2009	£ / R 2009/12/14	12.35	Put	Currency Future	190.0000	216.0000	13.684	0	0	0
24/06/2009	£ / R 2009/12/14	13.50	Call	Currency Future	934.0000	825.0000	(11.670)	0	0	0
24/06/2009	£ / R 2009/12/14	14.05	Call	Currency Future	712.0000	623.0000	(12.500)	0	0	0
24/06/2009	£ / R 2009/12/14	10.60	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
24/06/2009	£ / R 2009/12/14	14.75	Call	Currency Future	458.0000	389.0000	(15.066)	0	0	0
24/06/2009	£ / R 2009/12/14	15.35	Call	Currency Future	301.0000	250.0000	(16.944)	0	0	0
24/06/2009	£ / R 2009/12/14	13.50	Put	Currency Future	583.0000	653.0000	12.007	0	0	0
24/06/2009	£ / R 2009/12/14	19.60	Put	Currency Future	5,756.0000	5,933.0000	3.075	0	0	0
24/06/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,000.0000	2,134.0000	6.700	0	0	0
24/06/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,572.0000	1,691.0000	7.570	0	0	0
24/06/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,691.0000	1,537.0000	(9.107)	0	0	0
24/06/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,685.0000	1,808.0000	7.300	0	0	0
24/06/2009	£ / R 2009/12/14	13.75	Put	Currency Future	725.0000	803.0000	10.759	0	0	0
24/06/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,523.0000	4,696.0000	3.825	0	0	0
24/06/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,892.0000	1,733.0000	(8.404)	0	0	0
24/06/2009	£ / R 2009/12/14	15.60	Call	Currency Future	251.0000	206.0000	(17.928)	0	0	0
24/06/2009	£ / R 2009/12/14	13.55	Call	Currency Future	911.0000	805.0000	(11.636)	0	0	0
24/06/2009	£ / R 2009/12/14	13.00	Call	Currency Future	1,221.0000	1,086.0000	(11.057)	0	0	0
24/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,094.0000	1,190.0000	8.775	0	0	0
24/06/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,751.0000	4,572.0000	(3.768)	0	0	0
24/06/2009	£ / R 2009/12/14	15.10	Call	Currency Future	360.0000	302.0000	(16.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,499.0000	1,615.0000	7.738	0	0	0
24/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,189.0000	1,291.0000	8.579	0	0	0
24/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,005.0000	6,182.0000	2.948	0	0	0
24/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	826.0000	725.0000	(12.228)	0	0	0
24/06/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,265.0000	3,088.0000	(5.421)	0	0	0
24/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	386.0000	325.0000	(15.803)	0	0	0
24/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	400.0000	337.0000	(15.750)	0	0	0
24/06/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,157.0000	1,257.0000	8.643	0	0	0
24/06/2009	£ / R	2009/12/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	348.0000	291.0000	(16.379)	0	0	0
24/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	611.0000	683.0000	11.784	0	0	0
24/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	673.0000	584.0000	(13.224)	0	0	0
24/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	523.0000	447.0000	(14.532)	0	0	0
24/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	523.0000	447.0000	(14.532)	0	0	0
24/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,427.0000	1,540.0000	7.919	0	0	0
24/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	725.0000	803.0000	10.759	0	0	0
24/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	889.0000	784.0000	(11.811)	0	0	0
24/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	973.0000	1,062.0000	9.147	0	0	0
24/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	958.0000	846.0000	(11.691)	0	0	0
24/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	633.0000	547.0000	(13.586)	0	0	0
24/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	673.0000	584.0000	(13.224)	0	0	0
24/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	639.0000	712.0000	11.424	0	0	0
24/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	506.0000	432.0000	(14.625)	0	0	0
24/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	482.0000	542.0000	12.448	0	0	0
24/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	370.0000	415.0000	12.162	0	0	0
24/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,032.0000	1,125.0000	9.012	0	0	0
24/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,255.0000	1,360.0000	8.367	0	0	0
24/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,222.0000	1,325.0000	8.429	0	0	0
24/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	428.0000	362.0000	(15.421)	0	0	0
24/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	696.0000	772.0000	10.920	0	0	0
24/06/2009	£ / R	2009/12/14	14.70	Call	Currency Future	474.0000	403.0000	(14.979)	0	0	0
24/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	786.0000	689.0000	(12.341)	0	0	0
24/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,501.0000	4,323.0000	(3.955)	0	0	0
24/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	868.0000	764.0000	(11.982)	0	0	0
24/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	944.0000	1,031.0000	9.216	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,392.0000	1,503.0000	7.974	0	0	0
24/06/2009	£ / R 2009/12/14	13.30	Call	Currency Future	1,033.0000	913.0000	(11.617)	0	0	0
24/06/2009	£ / R 2009/12/14	13.40	Call	Currency Future	982.0000	868.0000	(11.609)	0	0	0
24/06/2009	£ / R 2009/12/14	13.65	Call	Currency Future	868.0000	764.0000	(11.982)	0	0	0
24/06/2009	£ / R 2009/12/14	14.80	Call	Currency Future	443.0000	375.0000	(15.350)	0	0	0
24/06/2009	£ / R 2009/12/14	13.95	Call	Currency Future	748.0000	655.0000	(12.433)	0	0	0
24/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	694.0000	603.0000	(13.112)	0	0	0
24/06/2009	£ / R 2009/12/14	14.45	Call	Currency Future	558.0000	479.0000	(14.158)	0	0	0
24/06/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,323.0000	1,431.0000	8.163	0	0	0
24/06/2009	£ / R 2009/12/14	13.45	Put	Currency Future	557.0000	625.0000	12.208	0	0	0
24/06/2009	£ / R 2009/12/14	13.95	Put	Currency Future	847.0000	933.0000	10.153	0	0	0
24/06/2009	£ / R 2009/12/14	13.40	Put	Currency Future	531.0000	596.0000	12.241	0	0	0
24/06/2009	£ / R 2009/12/14	14.10	Put	Currency Future	944.0000	1,031.0000	9.216	0	0	0
24/06/2009	£ / R 2009/12/14	13.65	Put	Currency Future	667.0000	742.0000	11.244	0	0	0
24/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	694.0000	603.0000	(13.112)	0	0	0
24/06/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,536.0000	1,653.0000	7.617	0	0	0
24/06/2009	£ / R 2009/12/14	14.15	Put	Currency Future	973.0000	1,062.0000	9.147	0	0	0
24/06/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R 2009/12/14	11.30	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
24/06/2009	£ / R 2009/12/14	7.60	Call	Currency Future	6,251.0000	6,072.0000	(2.864)	0	0	0
24/06/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,647.0000	1,769.0000	7.407	0	0	0
24/06/2009	£ / R 2009/12/14	13.85	Put	Currency Future	785.0000	867.0000	10.446	0	0	0
24/06/2009	£ / R 2009/12/14	10.85	Call	Currency Future	3,023.0000	2,847.0000	(5.822)	0	0	0
24/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,288.0000	1,150.0000	(10.714)	0	0	0
24/06/2009	£ / R 2009/12/14	13.65	Put	Currency Future	667.0000	742.0000	11.244	0	0	0
24/06/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,356.0000	1,216.0000	(10.324)	0	0	0
24/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	594.0000	512.0000	(13.805)	0	0	0
24/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	337.0000	378.0000	12.166	0	0	0
24/06/2009	£ / R 2009/12/14	13.40	Put	Currency Future	531.0000	596.0000	12.241	0	0	0
24/06/2009	£ / R 2009/12/14	12.80	Put	Currency Future	306.0000	344.0000	12.418	0	0	0
24/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	694.0000	603.0000	(13.112)	0	0	0
24/06/2009	£ / R 2009/12/14	13.40	Call	Currency Future	982.0000	868.0000	(11.609)	0	0	0
24/06/2009	£ / R 2009/12/14	15.80	Call	Currency Future	215.0000	176.0000	(18.140)	0	0	0
24/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	826.0000	725.0000	(12.228)	0	0	0
24/06/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,598.0000	2,426.0000	(6.620)	0	0	0
24/06/2009	£ / R 2009/12/14	14.20	Call	Currency Future	653.0000	565.0000	(13.476)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,125.0000	995.0000	(11.556)	0	0	0
24/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	847.0000	744.0000	(12.161)	0	0	0
24/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	4,053.0000	3,875.0000	(4.392)	0	0	0
24/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,002.0000	1,093.0000	9.082	0	0	0
24/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	639.0000	712.0000	11.424	0	0	0
24/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	424.0000	474.0000	11.792	0	0	0
24/06/2009	£ / R	2009/12/14	9.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
24/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	944.0000	1,031.0000	9.216	0	0	0
24/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	729.0000	638.0000	(12.483)	0	0	0
24/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	696.0000	772.0000	10.920	0	0	0
24/06/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,551.0000	5,372.0000	(3.225)	0	0	0
24/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	911.0000	1,001.0000	9.879	0	0	0
24/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,156.0000	1,025.0000	(11.332)	0	0	0
24/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	443.0000	494.0000	11.512	0	0	0
24/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	767.0000	671.0000	(12.516)	0	0	0
24/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	405.0000	453.0000	11.852	0	0	0
24/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,093.0000	966.0000	(11.619)	0	0	0
24/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	816.0000	900.0000	10.294	0	0	0
24/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	889.0000	784.0000	(11.811)	0	0	0
24/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,093.0000	966.0000	(11.619)	0	0	0
24/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	405.0000	453.0000	11.852	0	0	0
24/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,165.0000	2,304.0000	6.420	0	0	0
24/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	879.0000	967.0000	10.011	0	0	0
24/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	786.0000	689.0000	(12.341)	0	0	0
24/06/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,512.0000	3,676.0000	4.670	0	0	0
24/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	443.0000	494.0000	11.512	0	0	0
24/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	785.0000	867.0000	10.446	0	0	0
24/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	889.0000	784.0000	(11.811)	0	0	0
24/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	816.0000	900.0000	10.294	0	0	0
24/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	712.0000	623.0000	(12.500)	0	0	0
24/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	506.0000	432.0000	(14.625)	0	0	0
24/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	767.0000	671.0000	(12.516)	0	0	0
24/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,156.0000	1,025.0000	(11.332)	0	0	0
24/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	639.0000	712.0000	11.424	0	0	0
24/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,255.0000	1,360.0000	8.367	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	576.0000	495.0000	(14.063)	0	0	0
24/06/2009	£ / R 2009/12/14	17.30	Call	Currency Future	63.0000	48.0000	(23.810)	0	0	0
24/06/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,125.0000	1,223.0000	8.711	0	0	0
24/06/2009	£ / R 2009/12/14	7.85	Call	Currency Future	6,001.0000	5,822.0000	(2.983)	0	0	0
24/06/2009	£ / R 2009/12/14	14.90	Call	Currency Future	414.0000	349.0000	(15.700)	0	0	0
24/06/2009	£ / R 2009/12/14	14.30	Call	Currency Future	613.0000	529.0000	(13.703)	0	0	0
24/06/2009	£ / R 2009/12/14	13.85	Call	Currency Future	786.0000	689.0000	(12.341)	0	0	0
24/06/2009	£ / R 2009/12/14	20.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	594.0000	512.0000	(13.805)	0	0	0
24/06/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,453.0000	6,630.0000	2.743	0	0	0
24/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,094.0000	1,190.0000	8.775	0	0	0
24/06/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,063.0000	1,157.0000	8.843	0	0	0
24/06/2009	£ / R 2009/12/14	18.80	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
24/06/2009	£ / R 2009/12/14	13.80	Put	Currency Future	755.0000	835.0000	10.596	0	0	0
24/06/2009	£ / R 2009/12/14	18.80	Put	Currency Future	4,965.0000	5,139.0000	3.505	0	0	0
24/06/2009	£ / R 2009/12/14	13.80	Call	Currency Future	806.0000	707.0000	(12.283)	0	0	0
24/06/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,125.0000	995.0000	(11.556)	0	0	0
24/06/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,463.0000	1,577.0000	7.792	0	0	0
24/06/2009	£ / R 2009/12/14	13.15	Put	Currency Future	424.0000	474.0000	11.792	0	0	0
24/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	337.0000	378.0000	12.166	0	0	0
24/06/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,500.0000	1,354.0000	(9.733)	0	0	0
24/06/2009	£ / R 2009/12/14	13.05	Put	Currency Future	387.0000	434.0000	12.145	0	0	0
24/06/2009	£ / R 2009/12/14	12.60	Put	Currency Future	250.0000	282.0000	12.800	0	0	0
24/06/2009	£ / R 2009/12/14	13.05	Call	Currency Future	1,188.0000	1,056.0000	(11.111)	0	0	0
24/06/2009	£ / R 2009/12/14	13.85	Put	Currency Future	785.0000	867.0000	10.446	0	0	0
24/06/2009	£ / R 2009/12/14	12.70	Call	Currency Future	1,427.0000	1,284.0000	(10.021)	0	0	0
24/06/2009	£ / R 2009/12/14	13.70	Call	Currency Future	847.0000	744.0000	(12.161)	0	0	0
24/06/2009	£ / R 2009/12/14	12.70	Put	Currency Future	277.0000	312.0000	12.635	0	0	0
24/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,288.0000	1,150.0000	(10.714)	0	0	0
24/06/2009	£ / R 2009/12/14	13.35	Call	Currency Future	1,007.0000	890.0000	(11.619)	0	0	0
24/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	506.0000	568.0000	12.253	0	0	0
24/06/2009	£ / R 2009/12/14	12.85	Put	Currency Future	321.0000	361.0000	12.461	0	0	0
24/06/2009	£ / R 2009/12/14	12.75	Put	Currency Future	291.0000	328.0000	12.715	0	0	0
24/06/2009	£ / R 2009/12/14	12.75	Call	Currency Future	1,392.0000	1,249.0000	(10.273)	0	0	0
24/06/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,322.0000	1,183.0000	(10.514)	0	0	0
24/06/2009	£ / R 2009/12/14	13.25	Put	Currency Future	462.0000	516.0000	11.688	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	1,063.0000	937.0000	(11.853)	0	0	0
24/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	879.0000	967.0000	10.011	0	0	0
24/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	729.0000	638.0000	(12.483)	0	0	0
24/06/2009	£ / R	2010/03/15			Currency Future	14.0578	13.8802	(1.263)	0.0000	0.0000	0
24/06/2009	£ / R	2010/03/15	15.90	Call	Currency Future	529.0000	472.0000	(10.775)	0	0	0
24/06/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,372.0000	2,491.0000	5.017	0	0	0
24/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	725.0000	781.0000	7.724	0	0	0
24/06/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,225.0000	3,357.0000	4.093	0	0	0
24/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,257.0000	1,134.0000	(9.785)	0	0	0
24/06/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,585.0000	1,683.0000	6.183	0	0	0
24/06/2009	£ / R	2010/03/15	16.90	Call	Currency Future	383.0000	337.0000	(12.010)	0	0	0
24/06/2009	£ / R	2010/03/15	14.90	Call	Currency Future	743.0000	663.0000	(10.767)	0	0	0
24/06/2009	£ / R	2010/03/15	12.90	Put	Currency Future	426.0000	460.0000	7.981	0	0	0
24/06/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,584.0000	1,440.0000	(9.091)	0	0	0
24/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,233.0000	1,112.0000	(9.813)	0	0	0
24/06/2009	£ / R	2010/03/15	9.90	Put	Currency Future	46.0000	46.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	699.0000	754.0000	7.868	0	0	0
24/06/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,204.0000	4,026.0000	(4.234)	0	0	0
24/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,164.0000	1,047.0000	(10.052)	0	0	0
24/06/2009	£ / R	2010/03/15	13.65	Put	Currency Future	779.0000	838.0000	7.574	0	0	0
24/06/2009	£ / R	2010/03/15	17.65	Call	Currency Future	301.0000	264.0000	(12.292)	0	0	0
24/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,893.0000	4,034.0000	3.622	0	0	0
24/06/2009	£ / R	2010/03/15	11.90	Put	Currency Future	167.0000	178.0000	6.587	0	0	0
24/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	806.0000	867.0000	7.568	0	0	0
24/06/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,325.0000	2,158.0000	(7.183)	0	0	0
24/06/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,006.0000	3,135.0000	4.291	0	0	0
24/06/2009	£ / R	2010/03/15	14.05	Call	Currency Future	1,017.0000	913.0000	(10.226)	0	0	0
24/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	752.0000	810.0000	7.713	0	0	0
24/06/2009	£ / R	2010/03/15	16.65	Call	Currency Future	414.0000	365.0000	(11.836)	0	0	0
24/06/2009	£ / R	2010/03/15	10.90	Put	Currency Future	68.0000	68.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,210.0000	1,090.0000	(9.917)	0	0	0
24/06/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,186.0000	1,068.0000	(9.949)	0	0	0
24/06/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,166.0000	2,281.0000	5.309	0	0	0
24/06/2009	£ / R	2010/03/15	15.65	Call	Currency Future	574.0000	512.0000	(10.801)	0	0	0
24/06/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,753.0000	1,603.0000	(8.557)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,225.0000	3,048.0000	(5.488)	0	0	0
24/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,120.0000	1,007.0000	(10.089)	0	0	0
24/06/2009	£ / R	2010/03/15	12.65	Put	Currency Future	346.0000	373.0000	7.803	0	0	0
24/06/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,121.0000	4,264.0000	3.470	0	0	0
24/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	862.0000	927.0000	7.541	0	0	0
24/06/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,405.0000	1,497.0000	6.548	0	0	0
24/06/2009	£ / R	2010/03/15	17.90	Call	Currency Future	279.0000	244.0000	(12.545)	0	0	0
24/06/2009	£ / R	2010/03/15	14.65	Call	Currency Future	813.0000	727.0000	(10.578)	0	0	0
24/06/2009	£ / R	2010/03/15	13.90	Call	Currency Future	1,078.0000	968.0000	(10.204)	0	0	0
24/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	1,057.0000	950.0000	(10.123)	0	0	0
24/06/2009	£ / R	2010/03/15	11.65	Put	Currency Future	135.0000	142.0000	5.185	0	0	0
24/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	834.0000	897.0000	7.554	0	0	0
24/06/2009	£ / R	2010/03/15	13.90	Put	Currency Future	920.0000	988.0000	7.391	0	0	0
24/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,142.0000	1,027.0000	(10.070)	0	0	0
24/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	891.0000	957.0000	7.407	0	0	0
24/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	1,098.0000	987.0000	(10.109)	0	0	0
24/06/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,010.0000	1,083.0000	7.228	0	0	0
24/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	949.0000	1,019.0000	7.376	0	0	0
24/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	66.0000	66.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,248.0000	2,365.0000	5.205	0	0	0
24/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	547.0000	487.0000	(10.969)	0	0	0
24/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,274.0000	3,096.0000	(5.437)	0	0	0
24/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	556.0000	495.0000	(10.971)	0	0	0
24/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,165.0000	4,309.0000	3.457	0	0	0
24/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,093.0000	3,223.0000	4.203	0	0	0
24/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	43.0000	43.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,476.0000	1,570.0000	6.369	0	0	0
24/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	401.0000	353.0000	(11.970)	0	0	0
24/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,251.0000	4,073.0000	(4.187)	0	0	0
24/06/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,469.0000	3,291.0000	(5.131)	0	0	0
24/06/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,441.0000	4,263.0000	(4.008)	0	0	0
24/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,368.0000	2,201.0000	(7.052)	0	0	0
24/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	3,984.0000	4,126.0000	3.564	0	0	0
24/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,512.0000	1,608.0000	6.349	0	0	0
24/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,617.0000	1,472.0000	(8.967)	0	0	0
24/06/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	33.0000	-	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
24/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,289.0000	2,407.0000	5.155	0	0	0
24/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	784.0000	701.0000	(10.587)	0	0	0
24/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	287.0000	252.0000	(12.195)	0	0	0
24/06/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,075.0000	4,218.0000	3.509	0	0	0
24/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	770.0000	688.0000	(10.649)	0	0	0
24/06/2009	£ / R	2010/03/15	17.85	Call	Currency Future	283.0000	248.0000	(12.367)	0	0	0
24/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	292.0000	256.0000	(12.329)	0	0	0
24/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,137.0000	3,268.0000	4.176	0	0	0
24/06/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,181.0000	3,312.0000	4.118	0	0	0
24/06/2009	£ / R	2010/03/15	10.65	Put	Currency Future	61.0000	61.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	395.0000	348.0000	(11.899)	0	0	0
24/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	389.0000	342.0000	(12.082)	0	0	0
24/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	376.0000	406.0000	7.979	0	0	0
24/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	392.0000	424.0000	8.163	0	0	0
24/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,330.0000	2,449.0000	5.107	0	0	0
24/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	147.0000	156.0000	6.122	0	0	0
24/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,030.0000	4,172.0000	3.524	0	0	0
24/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	160.0000	170.0000	6.250	0	0	0
24/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	844.0000	755.0000	(10.545)	0	0	0
24/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	154.0000	163.0000	5.844	0	0	0
24/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,548.0000	1,645.0000	6.266	0	0	0
24/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	317.0000	341.0000	7.571	0	0	0
24/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	798.0000	714.0000	(10.526)	0	0	0
24/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	538.0000	479.0000	(10.967)	0	0	0
24/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,441.0000	1,533.0000	6.384	0	0	0
24/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	565.0000	503.0000	(10.973)	0	0	0
24/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	756.0000	675.0000	(10.714)	0	0	0
24/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,207.0000	2,323.0000	5.256	0	0	0
24/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	407.0000	359.0000	(11.794)	0	0	0
24/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,622.0000	1,721.0000	6.104	0	0	0
24/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	361.0000	389.0000	7.756	0	0	0
24/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	730.0000	651.0000	(10.822)	0	0	0
24/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	296.0000	260.0000	(12.162)	0	0	0
24/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	446.0000	482.0000	8.072	0	0	0
24/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,049.0000	3,179.0000	4.264	0	0	0
24/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	520.0000	463.0000	(10.962)	0	0	0

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24/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,719.0000	1,570.0000	(8.668)	0	0	0
24/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,413.0000	2,533.0000	4.973	0	0	0
24/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	141.0000	149.0000	5.674	0	0	0
24/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	376.0000	331.0000	(11.968)	0	0	0
24/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,499.0000	2,329.0000	(6.803)	0	0	0
24/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	273.0000	239.0000	(12.454)	0	0	0
24/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,268.0000	3,401.0000	4.070	0	0	0
24/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,554.0000	1,412.0000	(9.138)	0	0	0
24/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,939.0000	4,080.0000	3.580	0	0	0
24/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	176.0000	188.0000	6.818	0	0	0
24/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	409.0000	442.0000	8.068	0	0	0
24/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
24/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,393.0000	4,215.0000	(4.052)	0	0	0
24/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	62.0000	62.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,420.0000	3,243.0000	(5.175)	0	0	0
24/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	4,155.0000	3,977.0000	(4.284)	0	0	0
24/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,650.0000	1,504.0000	(8.848)	0	0	0
24/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,284.0000	2,118.0000	(7.268)	0	0	0
24/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	47.0000	47.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	71.0000	71.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,336.0000	1,424.0000	6.587	0	0	0
24/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,179.0000	3,001.0000	(5.599)	0	0	0
24/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,086.0000	2,199.0000	5.417	0	0	0
24/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,298.0000	4,120.0000	(4.141)	0	0	0
24/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	594.0000	529.0000	(10.943)	0	0	0
24/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	40.0000	40.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	427.0000	377.0000	(11.710)	0	0	0
24/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,411.0000	2,243.0000	(6.968)	0	0	0
24/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,824.0000	1,671.0000	(8.388)	0	0	0
24/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	65.0000	65.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,631.0000	2,460.0000	(6.499)	0	0	0
24/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,323.0000	3,145.0000	(5.357)	0	0	0
24/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,537.0000	4,359.0000	(3.923)	0	0	0
24/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	124.0000	129.0000	4.032	0	0	0
24/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	59.0000	59.0000	-	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
24/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,567.0000	3,389.0000	(4.990)	0	0	0
24/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,684.0000	1,537.0000	(8.729)	0	0	0
24/06/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,543.0000	2,372.0000	(6.724)	0	0	0
24/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,803.0000	3,942.0000	3.655	0	0	0
24/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	310.0000	272.0000	(12.258)	0	0	0
24/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,346.0000	4,168.0000	(4.096)	0	0	0
24/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,919.0000	3,047.0000	4.385	0	0	0
24/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	38.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	64.0000	64.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,455.0000	2,286.0000	(6.884)	0	0	0
24/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,371.0000	3,194.0000	(5.251)	0	0	0
24/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	60.0000	60.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,489.0000	4,311.0000	(3.965)	0	0	0
24/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	129.0000	136.0000	5.426	0	0	0
24/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,587.0000	2,416.0000	(6.610)	0	0	0
24/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	331.0000	357.0000	7.855	0	0	0
24/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,789.0000	1,637.0000	(8.496)	0	0	0
24/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,518.0000	3,340.0000	(5.060)	0	0	0
24/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	31.0000	31.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	828.0000	741.0000	(10.507)	0	0	0
24/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,371.0000	1,460.0000	6.492	0	0	0
24/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,126.0000	2,240.0000	5.362	0	0	0
24/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	584.0000	520.0000	(10.959)	0	0	0
24/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	420.0000	371.0000	(11.667)	0	0	0
24/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,962.0000	3,091.0000	4.355	0	0	0
24/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	306.0000	268.0000	(12.418)	0	0	0
24/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,848.0000	3,988.0000	3.638	0	0	0
24/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	859.0000	769.0000	(10.477)	0	0	0
24/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	303.0000	326.0000	7.591	0	0	0
24/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,861.0000	1,706.0000	(8.329)	0	0	0
24/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	118.0000	123.0000	4.237	0	0	0
24/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,302.0000	1,389.0000	6.682	0	0	0
24/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	604.0000	538.0000	(10.927)	0	0	0
24/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,876.0000	3,004.0000	4.451	0	0	0
24/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	434.0000	384.0000	(11.521)	0	0	0
24/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	315.0000	277.0000	(12.063)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,676.0000	2,504.0000	(6.428)	0	0	0
24/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,616.0000	3,438.0000	(4.923)	0	0	0
24/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	58.0000	58.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	27.0000	27.0000	-	0	0	0
24/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,585.0000	4,407.0000	(3.882)	0	0	0
24/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,758.0000	3,896.0000	3.672	0	0	0
24/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,046.0000	2,158.0000	5.474	0	0	0
24/06/2009	£ / R	2010/06/14			Currency Future	14.2648	14.0898	(1.227)	0.0000	0.0000	0
24/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,407.0000	1,283.0000	(8.813)	0	0	0
24/06/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,597.0000	4,726.0000	2.806	0	0	0
24/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,605.0000	1,468.0000	(8.536)	0	0	0
24/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,848.0000	2,959.0000	3.897	0	0	0
24/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	738.0000	782.0000	5.962	0	0	0
24/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,553.0000	1,419.0000	(8.628)	0	0	12,179
24/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	168.0000	168.0000	-	0	0	0
24/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	870.0000	922.0000	5.977	0	0	0
24/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	879.0000	793.0000	(9.784)	0	0	0
24/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	380.0000	333.0000	(12.368)	0	0	0
24/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,841.0000	3,664.0000	(4.608)	0	0	0
24/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,578.0000	1,443.0000	(8.555)	0	0	0
24/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,407.0000	1,283.0000	(8.813)	0	0	0
24/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,832.0000	2,658.0000	(6.144)	0	0	0
24/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,385.0000	1,262.0000	(8.881)	0	0	0
24/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	414.0000	433.0000	4.589	0	0	0
24/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,415.0000	4,543.0000	2.899	0	0	0
24/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
24/06/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,688.0000	4,818.0000	2.773	0	0	0
24/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	688.0000	729.0000	5.959	0	0	0
24/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,673.0000	5,497.0000	(3.102)	0	0	0
24/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,978.0000	1,823.0000	(7.836)	0	0	0
24/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,529.0000	3,648.0000	3.372	0	0	0
24/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/06/2009	£ / R	2010/06/14	18.50	Call	Currency Future	361.0000	316.0000	(12.465)	0	0	0
24/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	494.0000	438.0000	(11.336)	0	0	0
24/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	76.0000	74.0000	(2.632)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,298.0000	1,181.0000	(9.014)	0	0	0
24/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,226.0000	4,050.0000	(4.165)	0	0	0
24/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	183.0000	184.0000	0.546	0	0	0
24/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,681.0000	2,789.0000	4.028	0	0	0
24/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,918.0000	2,743.0000	(5.997)	0	0	0
24/06/2009	£ / R	2010/06/14	13.25	Put	Currency Future	616.0000	653.0000	6.006	0	0	0
24/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
24/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	843.0000	893.0000	5.931	0	0	0
24/06/2009	£ / R	2010/06/14	13.00	Put	Currency Future	513.0000	542.0000	5.653	0	0	0
24/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	640.0000	678.0000	5.938	0	0	0
24/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	153.0000	153.0000	-	0	0	0
24/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,502.0000	1,372.0000	(8.655)	0	0	0
24/06/2009	£ / R	2010/06/14	12.00	Put	Currency Future	236.0000	239.0000	1.271	0	0	0
24/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,160.0000	1,053.0000	(9.224)	0	0	0
24/06/2009	£ / R	2010/06/14	16.50	Call	Currency Future	613.0000	549.0000	(10.440)	0	0	0
24/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,714.0000	1,571.0000	(8.343)	0	0	0
24/06/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,319.0000	4,143.0000	(4.075)	0	0	0
24/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	445.0000	468.0000	5.169	0	0	0
24/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,040.0000	2,135.0000	4.657	0	0	0
24/06/2009	£ / R	2010/06/14	13.35	Put	Currency Future	664.0000	703.0000	5.873	0	0	0
24/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	681.0000	611.0000	(10.279)	0	0	0
24/06/2009	£ / R	2010/06/14	10.00	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
24/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,196.0000	1,263.0000	5.602	0	0	0
24/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	805.0000	725.0000	(9.938)	0	0	0
24/06/2009	£ / R	2010/06/14	15.60	Call	Currency Future	782.0000	704.0000	(9.974)	0	0	0
24/06/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,364.0000	3,187.0000	(5.262)	0	0	0
24/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,889.0000	1,980.0000	4.817	0	0	0
24/06/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,324.0000	1,397.0000	5.514	0	0	0
24/06/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,117.0000	2,214.0000	4.582	0	0	0
24/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	954.0000	1,011.0000	5.975	0	0	0
24/06/2009	£ / R	2010/06/14	11.00	Put	Currency Future	100.0000	97.0000	(3.000)	0	0	0
24/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	646.0000	579.0000	(10.372)	0	0	0
24/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,089.0000	987.0000	(9.366)	0	0	0
24/06/2009	£ / R	2010/06/14	16.60	Call	Currency Future	597.0000	535.0000	(10.385)	0	0	0
24/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,319.0000	1,201.0000	(8.946)	0	0	0
24/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	926.0000	981.0000	5.940	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,500.0000	2,329.0000	(6.840)	0	0	0
24/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	853.0000	769.0000	(9.848)	0	0	0
24/06/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,778.0000	1,632.0000	(8.211)	0	0	0
24/06/2009	£ / R	2010/06/14	12.65	Call	Currency Future	2,013.0000	1,857.0000	(7.750)	0	0	0
24/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,910.0000	1,758.0000	(7.958)	0	0	0
24/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	2,120.0000	1,959.0000	(7.594)	0	0	0
24/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,503.0000	6,653.0000	2.307	0	0	0
24/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,748.0000	2,574.0000	(6.332)	0	0	0
24/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	399.0000	417.0000	4.511	0	0	0
24/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	488.0000	432.0000	(11.475)	0	0	0
24/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	355.0000	369.0000	3.944	0	0	0
24/06/2009	£ / R	2010/06/14	12.10	Put	Currency Future	255.0000	260.0000	1.961	0	0	0
24/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	983.0000	1,041.0000	5.900	0	0	0
24/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	168.0000	142.0000	(15.476)	0	0	0
24/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,367.0000	6,192.0000	(2.749)	0	0	0
24/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,340.0000	1,221.0000	(8.881)	0	0	0
24/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,814.0000	1,903.0000	4.906	0	0	0
24/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	771.0000	694.0000	(9.987)	0	0	0
24/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,267.0000	2,101.0000	(7.322)	0	0	0
24/06/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,420.0000	2,250.0000	(7.025)	0	0	0
24/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,129.0000	5,265.0000	2.652	0	0	0
24/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,650.0000	3,473.0000	(4.849)	0	0	0
24/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	110.0000	108.0000	(1.818)	0	0	0
24/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	315.0000	325.0000	3.175	0	0	0
24/06/2009	£ / R	2010/06/14	11.10	Put	Currency Future	105.0000	102.0000	(2.857)	0	0	0
24/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,319.0000	1,201.0000	(8.946)	0	0	0
24/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,516.0000	2,621.0000	4.173	0	0	0
24/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,891.0000	4,714.0000	(3.619)	0	0	0
24/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,230.0000	2,065.0000	(7.399)	0	0	0
24/06/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,270.0000	3,092.0000	(5.443)	0	0	0
24/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,631.0000	1,493.0000	(8.461)	0	0	0
24/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	549.0000	581.0000	5.829	0	0	0
24/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,506.0000	4,635.0000	2.863	0	0	0
24/06/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,225.0000	3,048.0000	(5.488)	0	0	0
24/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	302.0000	312.0000	3.311	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	457.0000	403.0000	(11.816)	0	0	0
24/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	218.0000	187.0000	(14.220)	0	0	0
24/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	85.0000	83.0000	(2.353)	0	0	0
24/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,651.0000	4,474.0000	(3.806)	0	0	0
24/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,876.0000	1,726.0000	(7.996)	0	0	0
24/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,794.0000	4,618.0000	(3.671)	0	0	0
24/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	954.0000	1,011.0000	5.975	0	0	0
24/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	294.0000	255.0000	(13.265)	0	0	0
24/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	371.0000	324.0000	(12.668)	0	0	0
24/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	841.0000	758.0000	(9.869)	0	0	0
24/06/2009	£ / R	2010/06/14	18.60	Call	Currency Future	352.0000	308.0000	(12.500)	0	0	0
24/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,793.0000	3,913.0000	3.164	0	0	0
24/06/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,853.0000	5,997.0000	2.460	0	0	0
24/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	6,118.0000	5,943.0000	(2.860)	0	0	0
24/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	462.0000	486.0000	5.195	0	0	0
24/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,731.0000	4,862.0000	2.769	0	0	0
24/06/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	637.0000	571.0000	(10.361)	0	0	0
24/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	346.0000	302.0000	(12.717)	0	0	0
24/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
24/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,926.0000	2,018.0000	4.777	0	0	0
24/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	199.0000	170.0000	(14.573)	0	0	0
24/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	375.0000	329.0000	(12.267)	0	0	0
24/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	713.0000	755.0000	5.891	0	0	0
24/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,704.0000	3,825.0000	3.267	0	0	0
24/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	134.0000	132.0000	(1.493)	0	0	0
24/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,461.0000	4,589.0000	2.869	0	0	0
24/06/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,933.0000	3,045.0000	3.819	0	0	0
24/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,527.0000	1,395.0000	(8.644)	0	0	0
24/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,185.0000	3,300.0000	3.611	0	0	0
24/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	463.0000	409.0000	(11.663)	0	0	0
24/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	514.0000	457.0000	(11.089)	0	0	0
24/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,722.0000	2,831.0000	4.004	0	0	0
24/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,964.0000	2,057.0000	4.735	0	0	0
24/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,102.0000	1,166.0000	5.808	0	0	0
24/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,748.0000	3,869.0000	3.228	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,573.0000	3,692.0000	3.331	0	0	0
24/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
24/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,493.0000	1,571.0000	5.224	0	0	0
24/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,257.0000	1,143.0000	(9.069)	0	0	0
24/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,459.0000	3,282.0000	(5.117)	0	0	0
24/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	750.0000	674.0000	(10.133)	0	0	0
24/06/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,237.0000	1,125.0000	(9.054)	0	0	0
24/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	550.0000	490.0000	(10.909)	0	0	0
24/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	3,048.0000	2,872.0000	(5.774)	0	0	0
24/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,072.0000	1,135.0000	5.877	0	0	0
24/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,042.0000	1,103.0000	5.854	0	0	0
24/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	94.0000	92.0000	(2.128)	0	0	0
24/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,924.0000	4,047.0000	3.135	0	0	0
24/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	328.0000	340.0000	3.659	0	0	0
24/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	1,008.0000	911.0000	(9.623)	0	0	0
24/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	829.0000	747.0000	(9.891)	0	0	0
24/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,217.0000	1,106.0000	(9.121)	0	0	0
24/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	439.0000	387.0000	(11.845)	0	0	0
24/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,156.0000	2,254.0000	4.545	0	0	0
24/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,193.0000	2,029.0000	(7.478)	0	0	0
24/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	573.0000	512.0000	(10.646)	0	0	0
24/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,277.0000	1,162.0000	(9.005)	0	0	0
24/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,944.0000	1,790.0000	(7.922)	0	0	0
24/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,235.0000	2,335.0000	4.474	0	0	0
24/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	469.0000	414.0000	(11.727)	0	0	12,179
24/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	85.0000	83.0000	(2.353)	0	0	0
24/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,399.0000	3,517.0000	3.472	0	0	0
24/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	87.0000	85.0000	(2.299)	0	0	0
24/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,058.0000	3,172.0000	3.728	0	0	0
24/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,650.0000	3,473.0000	(4.849)	0	0	0
24/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	501.0000	444.0000	(11.377)	0	0	0
24/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
24/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,012.0000	1,072.0000	5.929	0	0	0
24/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
24/06/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,084.0000	6,230.0000	2.400	0	0	0
24/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	385.0000	338.0000	(12.208)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,461.0000	4,284.0000	(3.968)	0	0	0
24/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	898.0000	951.0000	5.902	0	0	0
24/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,486.0000	3,604.0000	3.385	0	0	0
24/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
24/06/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,164.0000	1,231.0000	5.756	0	0	0
24/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
24/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,362.0000	1,241.0000	(8.884)	0	0	0
24/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,602.0000	3,425.0000	(4.914)	0	0	0
24/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	140.0000	139.0000	(0.714)	0	0	0
24/06/2009	£ / R	2010/06/14	14.25	Call	Currency Future	1,179.0000	1,070.0000	(9.245)	0	0	0
24/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	843.0000	893.0000	5.931	0	0	0
24/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,748.0000	2,574.0000	(6.332)	0	0	0
24/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,555.0000	4,379.0000	(3.864)	0	0	0
24/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,124.0000	1,019.0000	(9.342)	0	0	0
24/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,978.0000	1,823.0000	(7.836)	0	0	0
24/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,507.0000	3,329.0000	(5.076)	0	0	0
24/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,443.0000	3,560.0000	3.398	0	0	0
24/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	390.0000	342.0000	(12.308)	0	0	0
24/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,178.0000	4,001.0000	(4.236)	0	0	0
24/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,056.0000	956.0000	(9.470)	0	0	0
24/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,325.0000	4,452.0000	2.936	0	0	0
24/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
24/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	507.0000	450.0000	(11.243)	0	0	0
24/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,381.0000	2,212.0000	(7.098)	0	0	0
24/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,391.0000	1,466.0000	5.392	0	0	0
24/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	429.0000	450.0000	4.895	0	0	0
24/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,598.0000	2,705.0000	4.119	0	0	0
24/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
24/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,227.0000	1,296.0000	5.623	0	0	0
24/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,706.0000	2,532.0000	(6.430)	0	0	0
24/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	663.0000	595.0000	(10.256)	0	0	0
24/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,259.0000	1,329.0000	5.560	0	0	0
24/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,851.0000	1,941.0000	4.862	0	0	0
24/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	414.0000	433.0000	4.589	0	0	0
24/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	629.0000	564.0000	(10.334)	0	0	0
24/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	654.0000	587.0000	(10.245)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	879.0000	793.0000	(9.784)	0	0	0
24/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	267.0000	273.0000	2.247	0	0	0
24/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,764.0000	2,874.0000	3.980	0	0	0
24/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,142.0000	1,036.0000	(9.282)	0	0	0
24/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,639.0000	2,747.0000	4.092	0	0	0
24/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,814.0000	1,903.0000	4.906	0	0	0
24/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	3,005.0000	2,828.0000	(5.890)	0	0	0
24/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	191.0000	192.0000	0.524	0	0	0
24/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	183.0000	184.0000	0.546	0	0	0
24/06/2009	£ / R	2010/06/14	17.40	Call	Currency Future	482.0000	426.0000	(11.618)	0	0	0
24/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	866.0000	781.0000	(9.815)	0	0	0
24/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	92.0000	90.0000	(2.174)	0	0	0
24/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,985.0000	3,808.0000	(4.442)	0	0	0
24/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,603.0000	4,427.0000	(3.824)	0	0	0
24/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	208.0000	210.0000	0.962	0	0	0
24/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,623.0000	2,450.0000	(6.596)	0	0	0
24/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,370.0000	4,498.0000	2.929	0	0	0
24/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,686.0000	1,545.0000	(8.363)	0	0	0
24/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,937.0000	3,760.0000	(4.496)	0	0	0
24/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	589.0000	527.0000	(10.526)	0	0	0
24/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,617.0000	3,736.0000	3.290	0	0	0
24/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	72.0000	70.0000	(2.778)	0	0	0
24/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,939.0000	4,763.0000	(3.563)	0	0	0
24/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	571.0000	605.0000	5.954	0	0	0
24/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	357.0000	312.0000	(12.605)	0	0	0
24/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,890.0000	3,002.0000	3.875	0	0	0
24/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	605.0000	542.0000	(10.413)	0	0	0
24/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,642.0000	4,772.0000	2.801	0	0	0
24/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	2,974.0000	3,087.0000	3.800	0	0	0
24/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	451.0000	398.0000	(11.752)	0	0	0
24/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,836.0000	3,958.0000	3.180	0	0	0
24/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,079.0000	2,175.0000	4.618	0	0	0
24/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,669.0000	1,753.0000	5.033	0	0	0
24/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,146.0000	4,271.0000	3.015	0	0	0
24/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	933.0000	843.0000	(9.646)	0	0	0
24/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,270.0000	3,387.0000	3.578	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	411.0000	361.0000	(12.165)	0	0	0
24/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,435.0000	2,539.0000	4.271	0	0	0
24/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	700.0000	628.0000	(10.286)	0	0	0
24/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	535.0000	476.0000	(11.028)	0	0	0
24/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,806.0000	2,916.0000	3.920	0	0	0
24/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,551.0000	4,680.0000	2.835	0	0	0
24/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	475.0000	420.0000	(11.579)	0	0	0
24/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	366.0000	320.0000	(12.568)	0	0	0
24/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,660.0000	3,780.0000	3.279	0	0	0
24/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	793.0000	715.0000	(9.836)	0	0	0
24/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,317.0000	3,140.0000	(5.336)	0	0	0
24/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	102.0000	100.0000	(1.961)	0	0	0
24/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,460.0000	2,290.0000	(6.911)	0	0	0
24/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	245.0000	250.0000	2.041	0	0	0
24/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,745.0000	1,601.0000	(8.252)	0	0	0
24/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
24/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,273.0000	4,096.0000	(4.142)	0	0	0
24/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	621.0000	556.0000	(10.467)	0	0	0
24/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,002.0000	2,096.0000	4.695	0	0	0
24/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	495.0000	523.0000	5.657	0	0	0
24/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	531.0000	561.0000	5.650	0	0	0
24/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	817.0000	736.0000	(9.914)	0	0	0
24/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,582.0000	2,410.0000	(6.662)	0	0	0
24/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
24/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,413.0000	4,237.0000	(3.988)	0	0	0
24/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	217.0000	220.0000	1.382	0	0	0
24/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	478.0000	504.0000	5.439	0	0	0
24/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,843.0000	1,694.0000	(8.085)	0	0	0
24/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
24/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	97.0000	95.0000	(2.062)	0	0	0
24/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,412.0000	3,234.0000	(5.217)	0	0	0
24/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,366.0000	4,190.0000	(4.031)	0	0	0
24/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,541.0000	2,369.0000	(6.769)	0	0	0
24/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,810.0000	1,662.0000	(8.177)	0	0	0
24/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	226.0000	229.0000	1.327	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2009/09/14			Currency Future	11.7090	11.4420	(2.280)	11.7000	11.4200	19,675
24/06/2009	€ / R	2009/09/14	12.10	Call	Currency Future	283.0000	203.0000	(28.269)	0	0	0
24/06/2009	€ / R	2009/09/14	12.05	Put	Currency Future	642.0000	824.0000	28.349	0	0	0
24/06/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,144.0000	3,409.0000	8.429	0	0	0
24/06/2009	€ / R	2009/09/14	13.05	Call	Currency Future	75.0000	49.0000	(34.667)	0	0	0
24/06/2009	€ / R	2009/09/14	11.50	Call	Currency Future	523.0000	385.0000	(26.386)	0	0	0
24/06/2009	€ / R	2009/09/14	12.50	Call	Currency Future	168.0000	116.0000	(30.952)	0	0	0
24/06/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,305.0000	2,567.0000	11.367	0	0	0
24/06/2009	€ / R	2009/09/14	11.70	Call	Currency Future	436.0000	319.0000	(26.835)	0	0	0
24/06/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,416.0000	1,657.0000	17.020	0	0	0
24/06/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,241.0000	6,508.0000	4.278	0	0	0
24/06/2009	€ / R	2009/09/14	12.50	Put	Currency Future	959.0000	1,174.0000	22.419	0	0	0
24/06/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,403.0000	2,665.0000	10.903	0	0	0
24/06/2009	€ / R	2009/09/14	11.70	Put	Currency Future	427.0000	577.0000	35.129	0	0	0
24/06/2009	€ / R	2009/09/14	13.30	Call	Currency Future	50.0000	32.0000	(36.000)	0	0	0
24/06/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R	2009/09/14	12.05	Call	Currency Future	301.0000	216.0000	(28.239)	0	0	0
24/06/2009	€ / R	2009/09/14	14.85	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,733.0000	1,985.0000	14.541	0	0	0
24/06/2009	€ / R	2009/09/14	11.45	Put	Currency Future	289.0000	412.0000	42.561	0	0	0
24/06/2009	€ / R	2009/09/14	12.00	Put	Currency Future	611.0000	789.0000	29.133	0	0	0
24/06/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,501.0000	2,764.0000	10.516	0	0	0
24/06/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,064.0000	2,322.0000	12.500	0	0	0
24/06/2009	€ / R	2009/09/14	12.10	Call	Currency Future	283.0000	203.0000	(28.269)	0	0	0
24/06/2009	€ / R	2009/09/14	13.80	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
24/06/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,968.0000	2,225.0000	13.059	0	0	0
24/06/2009	€ / R	2009/09/14	11.45	Call	Currency Future	548.0000	404.0000	(26.277)	0	0	0
24/06/2009	€ / R	2009/09/14	12.85	Call	Currency Future	102.0000	68.0000	(33.333)	0	0	0
24/06/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,741.0000	5,008.0000	5.632	0	0	0
24/06/2009	€ / R	2009/09/14	12.00	Call	Currency Future	320.0000	231.0000	(27.813)	0	0	0
24/06/2009	€ / R	2009/09/14	14.10	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
24/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,208.0000	2,469.0000	11.821	0	0	0
24/06/2009	€ / R	2009/09/14	11.50	Put	Currency Future	314.0000	443.0000	41.083	0	0	0
24/06/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,243.0000	3,509.0000	8.202	0	0	0
24/06/2009	€ / R	2009/09/14	13.10	Call	Currency Future	69.0000	45.0000	(34.783)	0	0	0
24/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	602.0000	444.0000	(26.246)	0	0	0
24/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
24/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	289.0000	412.0000	42.561	0	0	0
24/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
24/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	574.0000	423.0000	(26.307)	0	0	0
24/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,460.0000	1,703.0000	16.644	0	0	0
24/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	499.0000	367.0000	(26.453)	0	0	0
24/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
24/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	477.0000	350.0000	(26.625)	0	0	0
24/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	243.0000	352.0000	44.856	0	0	0
24/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,691.0000	6,958.0000	3.990	0	0	0
24/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
24/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,641.0000	1,890.0000	15.174	0	0	0
24/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	674.0000	861.0000	27.745	0	0	0
24/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	921.0000	1,133.0000	23.018	0	0	0
24/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,112.0000	2,371.0000	12.263	0	0	0
24/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	340.0000	475.0000	39.706	0	0	0
24/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,641.0000	1,890.0000	15.174	0	0	0
24/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	146.0000	100.0000	(31.507)	0	0	0
24/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,257.0000	2,518.0000	11.564	0	0	0
24/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	42.0000	27.0000	(35.714)	0	0	0
24/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,037.0000	1,258.0000	21.311	0	0	0
24/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,599.0000	2,863.0000	10.158	0	0	0
24/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	548.0000	404.0000	(26.277)	0	0	0
24/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	50.0000	32.0000	(36.000)	0	0	0
24/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
24/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
24/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	265.0000	381.0000	43.774	0	0	0
24/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	580.0000	754.0000	30.000	0	0	0
24/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
24/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,243.0000	1,476.0000	18.745	0	0	0
24/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,759.0000	5,492.0000	(4.636)	0	0	0
24/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
24/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	368.0000	508.0000	38.043	0	0	0
24/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	206.0000	144.0000	(30.097)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,259.0000	3,992.0000	(6.269)	0	0	0
24/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	220.0000	154.0000	(30.000)	0	0	0
24/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,921.0000	2,177.0000	13.326	0	0	0
24/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	157.0000	108.0000	(31.210)	0	0	0
24/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	339.0000	246.0000	(27.434)	0	0	0
24/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
24/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	707.0000	898.0000	27.016	0	0	0
24/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	38.0000	62.0000	63.158	0	0	0
24/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,599.0000	2,863.0000	10.158	0	0	0
24/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	521.0000	687.0000	31.862	0	0	0
24/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	206.0000	144.0000	(30.097)	0	0	0
24/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,698.0000	2,962.0000	9.785	0	0	0
24/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	169.0000	249.0000	47.337	0	0	0
24/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	574.0000	423.0000	(26.307)	0	0	0
24/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	847.0000	1,052.0000	24.203	0	0	0
24/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,297.0000	1,054.0000	(18.736)	0	0	0
24/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	811.0000	1,012.0000	24.784	0	0	0
24/06/2009	€ / R 2009/09/14	14.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	728.0000	541.0000	(25.687)	0	0	0
24/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	847.0000	1,052.0000	24.203	0	0	0
24/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,759.0000	2,492.0000	(9.677)	0	0	0
24/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,796.0000	3,061.0000	9.478	0	0	0
24/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	266.0000	190.0000	(28.571)	0	0	0
24/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	180.0000	125.0000	(30.556)	0	0	0
24/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,698.0000	2,962.0000	9.785	0	0	0
24/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	550.0000	720.0000	30.909	0	0	0
24/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
24/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	380.0000	279.0000	(26.579)	0	0	0
24/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	380.0000	279.0000	(26.579)	0	0	0
24/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	265.0000	381.0000	43.774	0	0	0
24/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
24/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	521.0000	687.0000	31.862	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2009/09/14	11.90	Call	Currency Future	359.0000	262.0000	(27.019)	0	0	0
24/06/2009	€ / R	2009/09/14	12.55	Put	Currency Future	998.0000	1,216.0000	21.844	0	0	0
24/06/2009	€ / R	2009/09/14	12.25	Put	Currency Future	776.0000	974.0000	25.515	0	0	0
24/06/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,112.0000	2,371.0000	12.263	0	0	0
24/06/2009	€ / R	2009/09/14	12.25	Call	Currency Future	235.0000	166.0000	(29.362)	0	0	0
24/06/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,895.0000	3,161.0000	9.188	0	0	0
24/06/2009	€ / R	2009/09/14	12.20	Call	Currency Future	250.0000	177.0000	(29.200)	0	0	0
24/06/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,403.0000	2,665.0000	10.903	0	0	0
24/06/2009	€ / R	2009/09/14	12.40	Call	Currency Future	193.0000	134.0000	(30.570)	0	0	0
24/06/2009	€ / R	2009/09/14	14.10	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
24/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
24/06/2009	€ / R	2009/09/14	12.10	Put	Currency Future	674.0000	861.0000	27.745	0	0	0
24/06/2009	€ / R	2009/09/14	14.30	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
24/06/2009	€ / R	2009/09/14	11.65	Call	Currency Future	456.0000	334.0000	(26.754)	0	0	0
24/06/2009	€ / R	2009/09/14	12.90	Call	Currency Future	94.0000	63.0000	(32.979)	0	0	0
24/06/2009	€ / R	2009/09/14	12.40	Put	Currency Future	884.0000	1,092.0000	23.529	0	0	0
24/06/2009	€ / R	2009/09/14	11.65	Put	Currency Future	397.0000	542.0000	36.524	0	0	0
24/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,874.0000	2,129.0000	13.607	0	0	0
24/06/2009	€ / R	2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R	2009/09/14	13.65	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
24/06/2009	€ / R	2009/09/14	14.25	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
24/06/2009	€ / R	2009/09/14	16.60	Put	Currency Future	4,891.0000	5,158.0000	5.459	0	0	0
24/06/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,968.0000	2,225.0000	13.059	0	0	0
24/06/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,285.0000	1,521.0000	18.366	0	0	0
24/06/2009	€ / R	2009/09/14	18.10	Put	Currency Future	6,391.0000	6,658.0000	4.178	0	0	0
24/06/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,452.0000	2,715.0000	10.726	0	0	0
24/06/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R	2009/09/14	14.15	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
24/06/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,609.0000	5,342.0000	(4.760)	0	0	0
24/06/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,354.0000	2,616.0000	11.130	0	0	0
24/06/2009	€ / R	2009/09/14	7.60	Call	Currency Future	4,109.0000	3,842.0000	(6.498)	0	0	0
24/06/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,550.0000	2,813.0000	10.314	0	0	0
24/06/2009	€ / R	2009/09/14	11.60	Call	Currency Future	477.0000	350.0000	(26.625)	0	0	0
24/06/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,460.0000	1,703.0000	16.644	0	0	0
24/06/2009	€ / R	2009/09/14	11.90	Put	Currency Future	550.0000	720.0000	30.909	0	0	0
24/06/2009	€ / R	2009/09/14	11.80	Put	Currency Future	489.0000	649.0000	32.720	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2009/09/14	13.10	Call	Currency Future	69.0000	45.0000	(34.783)	0	0	0
24/06/2009	€ / R	2009/09/14	11.80	Call	Currency Future	398.0000	291.0000	(26.884)	0	0	0
24/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
24/06/2009	€ / R	2009/09/14	11.60	Put	Currency Future	368.0000	508.0000	38.043	0	0	0
24/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,160.0000	2,420.0000	12.037	0	0	0
24/06/2009	€ / R	2009/09/14	11.25	Put	Currency Future	203.0000	297.0000	46.305	0	0	0
24/06/2009	€ / R	2009/09/14	12.95	Call	Currency Future	87.0000	58.0000	(33.333)	0	0	0
24/06/2009	€ / R	2009/09/14	11.90	Call	Currency Future	359.0000	262.0000	(27.019)	0	0	0
24/06/2009	€ / R	2009/09/14	11.10	Call	Currency Future	763.0000	569.0000	(25.426)	0	0	0
24/06/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,328.0000	1,566.0000	17.922	0	0	0
24/06/2009	€ / R	2009/09/14	11.35	Call	Currency Future	602.0000	444.0000	(26.246)	0	0	0
24/06/2009	€ / R	2009/09/14	11.10	Put	Currency Future	154.0000	227.0000	47.403	0	0	0
24/06/2009	€ / R	2009/09/14	12.85	Call	Currency Future	102.0000	68.0000	(33.333)	0	0	0
24/06/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R	2009/09/14	11.35	Put	Currency Future	243.0000	352.0000	44.856	0	0	0
24/06/2009	€ / R	2009/09/14	11.20	Call	Currency Future	694.0000	514.0000	(25.937)	0	0	0
24/06/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,243.0000	1,476.0000	18.745	0	0	0
24/06/2009	€ / R	2009/09/14	11.25	Call	Currency Future	662.0000	489.0000	(26.133)	0	0	0
24/06/2009	€ / R	2009/09/14	14.05	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
24/06/2009	€ / R	2009/09/14	10.60	Call	Currency Future	1,164.0000	929.0000	(20.189)	0	0	0
24/06/2009	€ / R	2009/09/14	11.75	Put	Currency Future	457.0000	613.0000	34.136	0	0	0
24/06/2009	€ / R	2009/09/14	11.30	Put	Currency Future	222.0000	324.0000	45.946	0	0	0
24/06/2009	€ / R	2009/09/14	15.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/06/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R	2009/09/14	11.20	Put	Currency Future	185.0000	272.0000	47.027	0	0	0
24/06/2009	€ / R	2009/09/14	15.40	Put	Currency Future	3,692.0000	3,958.0000	7.205	0	0	0
24/06/2009	€ / R	2009/09/14	11.05	Call	Currency Future	799.0000	598.0000	(25.156)	0	0	0
24/06/2009	€ / R	2009/09/14	9.10	Call	Currency Future	2,609.0000	2,343.0000	(10.195)	0	0	0
24/06/2009	€ / R	2009/09/14	11.30	Call	Currency Future	631.0000	466.0000	(26.149)	0	0	0
24/06/2009	€ / R	2009/09/14	10.90	Put	Currency Future	105.0000	158.0000	50.476	0	0	0
24/06/2009	€ / R	2009/09/14	11.75	Call	Currency Future	416.0000	305.0000	(26.683)	0	0	0
24/06/2009	€ / R	2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R	2009/09/14	9.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/06/2009	€ / R	2009/09/14	10.90	Call	Currency Future	914.0000	700.0000	(23.414)	0	0	0
24/06/2009	€ / R	2009/09/14	11.05	Put	Currency Future	140.0000	206.0000	47.143	0	0	0
24/06/2009	€ / R	2009/09/14	15.10	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
24/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,309.0000	5,042.0000	(5.029)	0	0	0
24/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	728.0000	541.0000	(25.687)	0	0	0
24/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	55.0000	87.0000	58.182	0	0	0
24/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,310.0000	2,044.0000	(11.515)	0	0	0
24/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	169.0000	249.0000	47.337	0	0	0
24/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,392.0000	3,659.0000	7.871	0	0	0
24/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,809.0000	3,542.0000	(7.010)	0	0	0
24/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	397.0000	542.0000	36.524	0	0	0
24/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	456.0000	334.0000	(26.754)	0	0	0
24/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
24/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	741.0000	935.0000	26.181	0	0	0
24/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	75.0000	49.0000	(34.667)	0	0	0
24/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	266.0000	190.0000	(28.571)	0	0	0
24/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,416.0000	1,657.0000	17.020	0	0	0
24/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	707.0000	898.0000	27.016	0	0	0
24/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	136.0000	93.0000	(31.618)	0	0	0
24/06/2009	€ / R 2009/09/14	10.95	Call	Currency Future	874.0000	665.0000	(23.913)	0	0	0
24/06/2009	€ / R 2009/09/14	10.95	Put	Currency Future	115.0000	173.0000	50.435	0	0	0
24/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,201.0000	1,432.0000	19.234	0	0	0
24/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	110.0000	74.0000	(32.727)	0	0	0
24/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,285.0000	1,521.0000	18.366	0	0	0
24/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	127.0000	86.0000	(32.283)	0	0	0
24/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,118.0000	1,344.0000	20.215	0	0	0
24/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,077.0000	1,301.0000	20.799	0	0	0
24/06/2009	€ / R 2009/09/14	11.00	Put	Currency Future	127.0000	189.0000	48.819	0	0	0
24/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	94.0000	63.0000	(32.979)	0	0	0
24/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,191.0000	5,458.0000	5.144	0	0	0
24/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,159.0000	1,388.0000	19.758	0	0	0
24/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	118.0000	80.0000	(32.203)	0	0	0
24/06/2009	€ / R 2009/09/14	11.00	Call	Currency Future	836.0000	631.0000	(24.522)	0	0	0
24/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	136.0000	93.0000	(31.618)	0	0	0
24/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,077.0000	1,301.0000	20.799	0	0	0
24/06/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,826.0000	2,081.0000	13.965	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2009/09/14	13.20	Call	Currency Future	59.0000	38.0000	(35.593)	0	0	0
24/06/2009	€ / R	2009/09/14	12.60	Call	Currency Future	146.0000	100.0000	(31.507)	0	0	0
24/06/2009	€ / R	2009/09/14	13.50	Call	Currency Future	35.0000	23.0000	(34.286)	0	0	0
24/06/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,037.0000	1,258.0000	21.311	0	0	0
24/06/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,550.0000	1,796.0000	15.871	0	0	0
24/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,505.0000	1,750.0000	16.279	0	0	0
24/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	64.0000	42.0000	(34.375)	0	0	0
24/06/2009	€ / R	2009/09/14	12.80	Call	Currency Future	110.0000	74.0000	(32.727)	0	0	0
24/06/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,201.0000	1,432.0000	19.234	0	0	0
24/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,505.0000	1,750.0000	16.279	0	0	0
24/06/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,372.0000	1,611.0000	17.420	0	0	0
24/06/2009	€ / R	2009/09/14	13.00	Call	Currency Future	81.0000	53.0000	(34.568)	0	0	0
24/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	64.0000	42.0000	(34.375)	0	0	0
24/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,687.0000	1,937.0000	14.819	0	0	0
24/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
24/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,208.0000	2,469.0000	11.821	0	0	0
24/06/2009	€ / R	2009/09/14	13.60	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
24/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,687.0000	1,937.0000	14.819	0	0	0
24/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	46.0000	29.0000	(36.957)	0	0	0
24/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,874.0000	2,129.0000	13.607	0	0	0
24/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
24/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,921.0000	2,177.0000	13.326	0	0	0
24/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	46.0000	29.0000	(36.957)	0	0	0
24/06/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,016.0000	2,274.0000	12.798	0	0	0
24/06/2009	€ / R	2009/09/14	13.70	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
24/06/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,595.0000	1,843.0000	15.549	0	0	0
24/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,733.0000	1,985.0000	14.541	0	0	0
24/06/2009	€ / R	2009/09/14	13.25	Call	Currency Future	54.0000	35.0000	(35.185)	0	0	0
24/06/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,780.0000	2,033.0000	14.213	0	0	0
24/06/2009	€ / R	2009/09/14	13.45	Call	Currency Future	39.0000	25.0000	(35.897)	0	0	0
24/06/2009	€ / R	2009/09/14	13.40	Call	Currency Future	42.0000	27.0000	(35.714)	0	0	0
24/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,160.0000	2,420.0000	12.037	0	0	0
24/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
24/06/2009	€ / R	2009/12/14			Currency Future	11.8892	11.6216	(2.251)	0.0000	0.0000	9,863
24/06/2009	€ / R	2009/12/14	18.55	Put	Currency Future	6,670.0000	6,934.0000	3.958	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	544.0000	442.0000	(18.750)	0	0	0
24/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,960.0000	3,191.0000	7.804	0	0	0
24/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
24/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,856.0000	1,605.0000	(13.524)	0	0	0
24/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,192.0000	5,448.0000	4.931	0	0	0
24/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,187.0000	1,375.0000	15.838	0	0	0
24/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	44.0000	29.0000	(34.091)	0	0	0
24/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	149.0000	197.0000	32.215	0	0	0
24/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	2,088.0000	1,828.0000	(12.452)	0	0	0
24/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
24/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,372.0000	2,107.0000	(11.172)	0	0	0
24/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	501.0000	407.0000	(18.762)	0	0	0
24/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,338.0000	1,119.0000	(16.368)	0	0	0
24/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,057.0000	2,792.0000	(8.669)	0	0	0
24/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,798.0000	3,532.0000	(7.004)	0	0	0
24/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
24/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	426.0000	346.0000	(18.779)	0	0	0
24/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	149.0000	113.0000	(24.161)	0	0	0
24/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
24/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,093.0000	898.0000	(17.841)	0	0	0
24/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	962.0000	1,135.0000	17.983	0	0	0
24/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	855.0000	1,020.0000	19.298	0	0	0
24/06/2009	€ / R 2009/12/14	11.60	Call	Currency Future	780.0000	627.0000	(19.615)	0	0	0
24/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
24/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	4,046.0000	3,779.0000	(6.599)	0	0	0
24/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
24/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,226.0000	4,473.0000	5.845	0	0	0
24/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	254.0000	327.0000	28.740	0	0	0
24/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	462.0000	375.0000	(18.831)	0	0	0
24/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	119.0000	87.0000	(26.891)	0	0	0
24/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	544.0000	669.0000	22.978	0	0	0
24/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	84.0000	59.0000	(29.762)	0	0	0
24/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
24/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	68.0000	46.0000	(32.353)	0	0	0
24/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,156.0000	2,890.0000	(8.428)	0	0	0
24/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	93.0000	65.0000	(30.108)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,996.0000	3,730.0000	(6.657)	0	0	0
24/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
24/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,144.0000	3,377.0000	7.411	0	0	0
24/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
24/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	63.0000	43.0000	(31.746)	0	0	0
24/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
24/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	384.0000	310.0000	(19.271)	0	0	0
24/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,226.0000	1,415.0000	15.416	0	0	0
24/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	733.0000	590.0000	(19.509)	0	0	0
24/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,229.0000	1,966.0000	(11.799)	0	0	0
24/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,229.0000	1,020.0000	(17.006)	0	0	0
24/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	73.0000	50.0000	(31.507)	0	0	0
24/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	3,942.0000	4,185.0000	6.164	0	0	0
24/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,274.0000	4,521.0000	5.779	0	0	0
24/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
24/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,344.0000	1,538.0000	14.435	0	0	0
24/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
24/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	415.0000	337.0000	(18.795)	0	0	0
24/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,195.0000	3,928.0000	(6.365)	0	0	0
24/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,084.0000	4,329.0000	5.999	0	0	0
24/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	81.0000	56.0000	(30.864)	0	0	0
24/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	65.0000	45.0000	(30.769)	0	0	0
24/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,754.0000	3,994.0000	6.393	0	0	0
24/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	346.0000	278.0000	(19.653)	0	0	0
24/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,414.0000	1,189.0000	(15.912)	0	0	0
24/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,187.0000	1,375.0000	15.838	0	0	0
24/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,205.0000	2,940.0000	(8.268)	0	0	0
24/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	76.0000	52.0000	(31.579)	0	0	0
24/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,145.0000	3,879.0000	(6.417)	0	0	0
24/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,283.0000	3,518.0000	7.158	0	0	0
24/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,507.0000	1,706.0000	13.205	0	0	0
24/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,811.0000	2,547.0000	(9.392)	0	0	0
24/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	560.0000	454.0000	(18.929)	0	0	0
24/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	656.0000	803.0000	22.409	0	0	0
24/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
24/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	133.0000	99.0000	(25.564)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	42.0000	48.0000	14.286	0	0	0
24/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	122.0000	90.0000	(26.230)	0	0	0
24/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	125.0000	167.0000	33.600	0	0	0
24/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
24/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,194.0000	988.0000	(17.253)	0	0	0
24/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
24/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	466.0000	576.0000	23.605	0	0	0
24/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
24/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	529.0000	430.0000	(18.715)	0	0	0
24/06/2009	€ / R 2009/12/14	11.60	Put	Currency Future	491.0000	605.0000	23.218	0	0	0
24/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	87.0000	61.0000	(29.885)	0	0	0
24/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	204.0000	266.0000	30.392	0	0	0
24/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	805.0000	648.0000	(19.503)	0	0	0
24/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,754.0000	5,007.0000	5.322	0	0	0
24/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	890.0000	1,058.0000	18.876	0	0	0
24/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,848.0000	4,089.0000	6.263	0	0	0
24/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,041.0000	1,783.0000	(12.641)	0	0	0
24/06/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,181.0000	1,920.0000	(11.967)	0	0	0
24/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	756.0000	608.0000	(19.577)	0	0	0
24/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	374.0000	301.0000	(19.519)	0	0	0
24/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,224.0000	6,487.0000	4.226	0	0	0
24/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	821.0000	983.0000	19.732	0	0	0
24/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,037.0000	4,281.0000	6.044	0	0	0
24/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
24/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,385.0000	1,580.0000	14.079	0	0	0
24/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	646.0000	524.0000	(18.885)	0	0	0
24/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,245.0000	3,978.0000	(6.290)	0	0	0
24/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	189.0000	248.0000	31.217	0	0	0
24/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,179.0000	4,425.0000	5.887	0	0	0
24/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	517.0000	637.0000	23.211	0	0	0
24/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,111.0000	1,294.0000	16.472	0	0	0
24/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,868.0000	3,098.0000	8.020	0	0	0
24/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
24/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,254.0000	2,989.0000	(8.144)	0	0	0
24/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	8.0000	9.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	544.0000	442.0000	(18.750)	0	0	13,387
24/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
24/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	237.0000	306.0000	29.114	0	0	0
24/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	450.0000	366.0000	(18.667)	0	0	0
24/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,276.0000	2,012.0000	(11.599)	0	0	0
24/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	126.0000	93.0000	(26.190)	0	0	0
24/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	426.0000	346.0000	(18.779)	0	0	0
24/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	855.0000	1,020.0000	19.298	0	0	0
24/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,237.0000	3,471.0000	7.229	0	0	0
24/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
24/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,897.0000	3,631.0000	(6.826)	0	0	0
24/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	63.0000	77.0000	22.222	0	0	0
24/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,035.0000	1,214.0000	17.295	0	0	0
24/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,895.0000	4,137.0000	6.213	0	0	0
24/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,126.0000	927.0000	(17.673)	0	0	0
24/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,902.0000	1,649.0000	(13.302)	0	0	0
24/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	158.0000	120.0000	(24.051)	0	0	12,452
24/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,948.0000	1,693.0000	(13.090)	0	0	0
24/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	438.0000	356.0000	(18.721)	0	0	0
24/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	998.0000	1,174.0000	17.635	0	0	0
24/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	59.0000	72.0000	22.034	0	0	0
24/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
24/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,149.0000	1,335.0000	16.188	0	0	0
24/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,330.0000	3,565.0000	7.057	0	0	0
24/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	487.0000	396.0000	(18.686)	0	0	0
24/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,910.0000	2,645.0000	(9.107)	0	0	0
24/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
24/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	609.0000	495.0000	(18.719)	0	0	0
24/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,008.0000	2,743.0000	(8.810)	0	0	0
24/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	67.0000	83.0000	23.881	0	0	0
24/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,848.0000	3,581.0000	(6.939)	0	0	0
24/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,073.0000	1,254.0000	16.869	0	0	0
24/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	666.0000	540.0000	(18.919)	0	0	0
24/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,061.0000	870.0000	(18.002)	0	0	0
24/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,861.0000	2,596.0000	(9.262)	0	0	0
24/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	474.0000	385.0000	(18.776)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,150.0000	2,365.0000	10.000	0	0	0
24/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	272.0000	348.0000	27.941	0	0	0
24/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
24/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	245.0000	192.0000	(21.633)	0	0	0
24/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,295.0000	4,028.0000	(6.217)	0	0	0
24/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	209.0000	162.0000	(22.488)	0	0	0
24/06/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,801.0000	4,042.0000	6.340	0	0	0
24/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	220.0000	172.0000	(21.818)	0	0	0
24/06/2009	€ / R 2009/12/14	15.60	Call	Currency Future	91.0000	63.0000	(30.769)	0	0	0
24/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	688.0000	556.0000	(19.186)	0	0	0
24/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	571.0000	701.0000	22.767	0	0	0
24/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	627.0000	768.0000	22.488	0	0	0
24/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	198.0000	153.0000	(22.727)	0	0	0
24/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,370.0000	2,591.0000	9.325	0	0	0
24/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	627.0000	509.0000	(18.820)	0	0	0
24/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	710.0000	573.0000	(19.296)	0	0	0
24/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,281.0000	2,500.0000	9.601	0	0	0
24/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	720.0000	873.0000	21.250	0	0	0
24/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,106.0000	2,321.0000	10.209	0	0	0
24/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	161.0000	213.0000	32.298	0	0	0
24/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	239.0000	187.0000	(21.757)	0	0	0
24/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	110.0000	79.0000	(28.182)	0	0	0
24/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,237.0000	2,455.0000	9.745	0	0	0
24/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,301.0000	1,085.0000	(16.603)	0	0	0
24/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	576.0000	467.0000	(18.924)	0	0	0
24/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	338.0000	271.0000	(19.822)	0	0	0
24/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,470.0000	3,707.0000	6.830	0	0	0
24/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,717.0000	1,922.0000	11.939	0	0	0
24/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,900.0000	5,154.0000	5.184	0	0	0
24/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	787.0000	946.0000	20.203	0	0	0
24/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	306.0000	244.0000	(20.261)	0	0	0
24/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
24/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	599.0000	735.0000	22.705	0	0	0
24/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	346.0000	278.0000	(19.653)	0	0	0
24/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
24/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	39.0000	26.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	292.0000	232.0000	(20.548)	0	0	0
24/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,803.0000	2,010.0000	11.481	0	0	0
24/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
24/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	239.0000	187.0000	(21.757)	0	0	0
24/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,324.0000	2,059.0000	(11.403)	0	0	0
24/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	215.0000	167.0000	(22.326)	0	0	0
24/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,304.0000	3,038.0000	(8.051)	0	0	0
24/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	592.0000	481.0000	(18.750)	0	0	0
24/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,325.0000	2,545.0000	9.462	0	0	0
24/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	753.0000	909.0000	20.717	0	0	0
24/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,150.0000	2,365.0000	10.000	0	0	0
24/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,665.0000	2,400.0000	(9.944)	0	0	0
24/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,096.0000	3,829.0000	(6.519)	0	0	0
24/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,507.0000	1,706.0000	13.205	0	0	0
24/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	688.0000	838.0000	21.802	0	0	0
24/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,106.0000	2,841.0000	(8.532)	0	0	0
24/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	329.0000	264.0000	(19.757)	0	0	0
24/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,052.0000	3,284.0000	7.602	0	0	0
24/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	259.0000	204.0000	(21.236)	0	0	0
24/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	78.0000	54.0000	(30.769)	0	0	0
24/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,020.0000	2,232.0000	10.495	0	0	0
24/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,989.0000	4,233.0000	6.117	0	0	0
24/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,549.0000	2,774.0000	8.827	0	0	0
24/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,295.0000	4,028.0000	(6.217)	0	0	0
24/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,373.0000	6,636.0000	4.127	0	0	0
24/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
24/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	188.0000	145.0000	(22.872)	0	0	0
24/06/2009	€ / R 2009/12/14	10.50	Put	Currency Future	111.0000	147.0000	32.432	0	0	0
24/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	175.0000	230.0000	31.429	0	0	0
24/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,459.0000	2,682.0000	9.069	0	0	0
24/06/2009	€ / R 2009/12/14	11.50	Call	Currency Future	831.0000	670.0000	(19.374)	0	0	0
24/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	45.0000	52.0000	15.556	0	0	0
24/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	226.0000	177.0000	(21.681)	0	0	0
24/06/2009	€ / R 2009/12/14	11.50	Put	Currency Future	442.0000	548.0000	23.982	0	0	0
24/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,264.0000	1,052.0000	(16.772)	0	0	0
24/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,549.0000	1,749.0000	12.912	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	14.50	Call	Currency Future	166.0000	127.0000	(23.494)	0	0	0
24/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
24/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,193.0000	2,410.0000	9.895	0	0	0
24/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	104.0000	137.0000	31.731	0	0	0
24/06/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,776.0000	3,005.0000	8.249	0	0	0
24/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,134.0000	1,874.0000	(12.184)	0	0	0
24/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,590.0000	1,792.0000	12.704	0	0	0
24/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	145.0000	109.0000	(24.828)	0	0	0
24/06/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,500.0000	1,268.0000	(15.467)	0	0	0
24/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	141.0000	106.0000	(24.823)	0	0	0
24/06/2009	€ / R 2009/12/14	15.50	Call	Currency Future	96.0000	67.0000	(30.208)	0	0	0
24/06/2009	€ / R 2009/12/14	9.50	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
24/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	329.0000	264.0000	(19.757)	0	0	0
24/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
24/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	232.0000	182.0000	(21.552)	0	0	0
24/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,149.0000	1,335.0000	16.188	0	0	0
24/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,590.0000	1,792.0000	12.704	0	0	0
24/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	438.0000	356.0000	(18.721)	0	0	0
24/06/2009	€ / R 2009/12/14	8.60	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
24/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	998.0000	1,174.0000	17.635	0	0	0
24/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
24/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,393.0000	4,126.0000	(6.078)	0	0	0
24/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	515.0000	418.0000	(18.835)	0	0	0
24/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
24/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	926.0000	1,096.0000	18.359	0	0	0
24/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,402.0000	3,137.0000	(7.790)	0	0	0
24/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	487.0000	396.0000	(18.686)	0	0	0
24/06/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,421.0000	2,156.0000	(10.946)	0	0	0
24/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,006.0000	3,237.0000	7.685	0	0	0
24/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,706.0000	3,946.0000	6.476	0	0	0
24/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,376.0000	1,154.0000	(16.134)	0	0	0
24/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,030.0000	842.0000	(18.252)	0	0	0
24/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	226.0000	177.0000	(21.681)	0	0	0
24/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	220.0000	286.0000	30.000	0	0	0
24/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,237.0000	2,455.0000	9.745	0	0	0
24/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	857.0000	692.0000	(19.253)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	203.0000	158.0000	(22.167)	0	0	0
24/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	418.0000	521.0000	24.641	0	0	0
24/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,414.0000	2,636.0000	9.196	0	0	0
24/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,159.0000	957.0000	(17.429)	0	0	0
24/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	364.0000	293.0000	(19.505)	0	0	0
24/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,370.0000	2,591.0000	9.325	0	0	0
24/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,543.0000	1,309.0000	(15.165)	0	0	0
24/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	338.0000	271.0000	(19.822)	0	0	0
24/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	290.0000	371.0000	27.931	0	0	0
24/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,549.0000	1,749.0000	12.912	0	0	0
24/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	153.0000	116.0000	(24.183)	0	0	0
24/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	266.0000	210.0000	(21.053)	0	0	0
24/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,914.0000	3,145.0000	7.927	0	0	0
24/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	209.0000	162.0000	(22.488)	0	0	0
24/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	136.0000	182.0000	33.824	0	0	0
24/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,385.0000	1,580.0000	14.079	0	0	0
24/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	374.0000	301.0000	(19.519)	0	0	0
24/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,425.0000	1,622.0000	13.825	0	0	0
24/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,977.0000	2,188.0000	10.673	0	0	0
24/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,265.0000	1,456.0000	15.099	0	0	0
24/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,020.0000	2,232.0000	10.495	0	0	0
24/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	259.0000	204.0000	(21.236)	0	0	0
24/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	321.0000	257.0000	(19.938)	0	0	0
24/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,632.0000	1,835.0000	12.439	0	0	0
24/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	404.0000	327.0000	(19.059)	0	0	0
24/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,760.0000	1,966.0000	11.705	0	0	0
24/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,305.0000	1,497.0000	14.713	0	0	0
24/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	306.0000	244.0000	(20.261)	0	0	0
24/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,717.0000	1,922.0000	11.939	0	0	0
24/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,466.0000	1,664.0000	13.506	0	0	0
24/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	299.0000	238.0000	(20.401)	0	0	0
24/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,760.0000	1,966.0000	11.705	0	0	0
24/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	394.0000	318.0000	(19.289)	0	0	0
24/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	299.0000	238.0000	(20.401)	0	0	0
24/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,803.0000	2,010.0000	11.481	0	0	0
24/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	292.0000	232.0000	(20.548)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2009/12/14	13.00	Call	Currency Future	355.0000	285.0000	(19.718)	0	0	0
24/06/2009	€ / R	2009/12/14	14.85	Call	Currency Future	137.0000	102.0000	(25.547)	0	0	0
24/06/2009	€ / R	2009/12/14	13.50	Call	Currency Future	279.0000	220.0000	(21.147)	0	0	0
24/06/2009	€ / R	2009/12/14	13.50	Put	Currency Future	1,889.0000	2,099.0000	11.117	0	0	0
24/06/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,098.0000	3,331.0000	7.521	0	0	0
24/06/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,977.0000	2,188.0000	10.673	0	0	0
24/06/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,674.0000	1,879.0000	12.246	0	0	0
24/06/2009	€ / R	2009/12/14	13.55	Call	Currency Future	272.0000	215.0000	(20.956)	0	0	0
24/06/2009	€ / R	2009/12/14	13.85	Call	Currency Future	232.0000	182.0000	(21.552)	0	0	0
24/06/2009	€ / R	2009/12/14	13.45	Call	Currency Future	285.0000	226.0000	(20.702)	0	0	0
24/06/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,846.0000	2,054.0000	11.268	0	0	0
24/06/2009	€ / R	2009/12/14	13.60	Call	Currency Future	266.0000	210.0000	(21.053)	0	0	0
24/06/2009	€ / R	2009/12/14	13.25	Call	Currency Future	314.0000	250.0000	(20.382)	0	0	0
24/06/2009	€ / R	2009/12/14	13.70	Call	Currency Future	252.0000	198.0000	(21.429)	0	0	0
24/06/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,933.0000	2,143.0000	10.864	0	0	0
24/06/2009	€ / R	2009/12/14	13.70	Put	Currency Future	2,063.0000	2,276.0000	10.325	0	0	0
24/06/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,933.0000	2,143.0000	10.864	0	0	0
24/06/2009	€ / R	2009/12/14	13.55	Call	Currency Future	272.0000	215.0000	(20.956)	0	0	0
24/06/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,193.0000	2,410.0000	9.895	0	0	0
24/06/2009	€ / R	2010/03/15			Currency Future	12.0702	11.8010	(2.230)	0.0000	0.0000	33
24/06/2009	€ / R	2010/03/15	11.75	Put	Currency Future	639.0000	755.0000	18.153	0	0	0
24/06/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,010.0000	3,229.0000	7.276	0	0	0
24/06/2009	€ / R	2010/03/15	11.90	Put	Currency Future	722.0000	850.0000	17.729	0	0	0
24/06/2009	€ / R	2010/03/15	11.15	Call	Currency Future	1,279.0000	1,085.0000	(15.168)	0	0	0
24/06/2009	€ / R	2010/03/15	7.85	Call	Currency Future	4,234.0000	3,966.0000	(6.330)	0	0	0
24/06/2009	€ / R	2010/03/15	15.25	Call	Currency Future	235.0000	192.0000	(18.298)	0	0	0
24/06/2009	€ / R	2010/03/15	8.80	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
24/06/2009	€ / R	2010/03/15	9.15	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
24/06/2009	€ / R	2010/03/15	8.85	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
24/06/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,415.0000	3,641.0000	6.618	0	0	0
24/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	914.0000	769.0000	(15.864)	0	0	0
24/06/2009	€ / R	2010/03/15	8.80	Call	Currency Future	3,300.0000	3,032.0000	(8.121)	0	0	0
24/06/2009	€ / R	2010/03/15	10.15	Call	Currency Future	2,017.0000	1,773.0000	(12.097)	0	0	0
24/06/2009	€ / R	2010/03/15	8.85	Call	Currency Future	3,251.0000	2,983.0000	(8.244)	0	0	0
24/06/2009	€ / R	2010/03/15	16.25	Call	Currency Future	151.0000	122.0000	(19.205)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2010/03/15	11.75	Call	Currency Future	959.0000	806.0000	(15.954)	0	0	0
24/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
24/06/2009	€ / R 2010/03/15	11.80	Call	Currency Future	936.0000	787.0000	(15.919)	0	0	0
24/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	359.0000	434.0000	20.891	0	0	0
24/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	164.0000	132.0000	(19.512)	0	0	0
24/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
24/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
24/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,283.0000	4,015.0000	(6.257)	0	0	0
24/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	96.0000	122.0000	27.083	0	0	0
24/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	252.0000	307.0000	21.825	0	0	0
24/06/2009	€ / R 2010/03/15	11.85	Put	Currency Future	694.0000	818.0000	17.867	0	0	0
24/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,922.0000	4,155.0000	5.941	0	0	0
24/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,239.0000	4,478.0000	5.638	0	0	0
24/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,331.0000	4,571.0000	5.541	0	0	0
24/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,323.0000	2,069.0000	(10.934)	0	0	0
24/06/2009	€ / R 2010/03/15	11.80	Put	Currency Future	666.0000	786.0000	18.018	0	0	0
24/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	357.0000	297.0000	(16.807)	0	0	0
24/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	192.0000	156.0000	(18.750)	0	0	0
24/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,600.0000	1,788.0000	11.750	0	0	0
24/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	53.0000	68.0000	28.302	0	0	0
24/06/2009	€ / R 2010/03/15	16.15	Call	Currency Future	160.0000	129.0000	(19.375)	0	0	0
24/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	3,005.0000	2,740.0000	(8.819)	0	0	0
24/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	236.0000	289.0000	22.458	0	0	0
24/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,324.0000	3,549.0000	6.769	0	0	0
24/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	280.0000	230.0000	(17.857)	0	0	0
24/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	244.0000	200.0000	(18.033)	0	0	0
24/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,285.0000	4,524.0000	5.578	0	0	0
24/06/2009	€ / R 2010/03/15	11.70	Put	Currency Future	612.0000	725.0000	18.464	0	0	0
24/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,140.0000	2,342.0000	9.439	0	0	0
24/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,437.0000	2,646.0000	8.576	0	0	0
24/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,987.0000	3,719.0000	(6.722)	0	0	0
24/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	400.0000	482.0000	20.500	0	0	0
24/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	410.0000	343.0000	(16.341)	0	0	0
24/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,956.0000	2,692.0000	(8.931)	0	0	0
24/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
24/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,278.0000	2,026.0000	(11.062)	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
24/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,220.0000	1,033.0000	(15.328)	0	0	0
24/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,329.0000	1,505.0000	13.243	0	0	0
24/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	521.0000	439.0000	(15.739)	0	0	0
24/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
24/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	501.0000	422.0000	(15.768)	0	0	0
24/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	599.0000	506.0000	(15.526)	0	0	0
24/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	892.0000	751.0000	(15.807)	0	0	0
24/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
24/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,103.0000	4,339.0000	5.752	0	0	0
24/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	113.0000	141.0000	24.779	0	0	0
24/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	182.0000	148.0000	(18.681)	0	0	0
24/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
24/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	173.0000	140.0000	(19.075)	0	0	0
24/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	38.0000	44.0000	15.789	0	0	0
24/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,507.0000	1,290.0000	(14.399)	0	0	0
24/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	4,036.0000	3,768.0000	(6.640)	0	0	0
24/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,279.0000	3,503.0000	6.831	0	0	0
24/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,188.0000	3,411.0000	6.995	0	0	0
24/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,839.0000	3,571.0000	(6.981)	0	0	0
24/06/2009	€ / R 2010/03/15	11.70	Call	Currency Future	983.0000	826.0000	(15.972)	0	0	0
24/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,099.0000	3,320.0000	7.131	0	0	0
24/06/2009	€ / R 2010/03/15	11.95	Put	Currency Future	751.0000	883.0000	17.577	0	0	0
24/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	254.0000	208.0000	(18.110)	0	0	0
24/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	2,059.0000	1,814.0000	(11.899)	0	0	0
24/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,054.0000	3,275.0000	7.236	0	0	0
24/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,933.0000	1,692.0000	(12.468)	0	0	0
24/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,224.0000	2,428.0000	9.173	0	0	0
24/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,351.0000	2,558.0000	8.805	0	0	0
24/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,310.0000	1,112.0000	(15.115)	0	0	0
24/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	187.0000	152.0000	(18.717)	0	0	0
24/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,859.0000	2,595.0000	(9.234)	0	0	0
24/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,202.0000	2,935.0000	(8.339)	0	0	0
24/06/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,233.0000	3,457.0000	6.929	0	0	0
24/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	350.0000	291.0000	(16.857)	0	0	0
24/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	3,967.0000	4,201.0000	5.899	0	0	0
24/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,681.0000	1,871.0000	11.303	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2010/03/15	16.05	Call	Currency Future	168.0000	136.0000	(19.048)	0	0	0
24/06/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,640.0000	1,829.0000	11.524	0	0	0
24/06/2009	€ / R	2010/03/15	8.00	Call	Currency Future	4,086.0000	3,818.0000	(6.559)	0	0	0
24/06/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,523.0000	2,734.0000	8.363	0	0	0
24/06/2009	€ / R	2010/03/15	12.20	Put	Currency Future	905.0000	1,054.0000	16.464	0	0	0
24/06/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,148.0000	4,385.0000	5.714	0	0	0
24/06/2009	€ / R	2010/03/15	13.20	Call	Currency Future	511.0000	430.0000	(15.851)	0	0	0
24/06/2009	€ / R	2010/03/15	14.85	Call	Currency Future	274.0000	226.0000	(17.518)	0	0	0
24/06/2009	€ / R	2010/03/15	7.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
24/06/2009	€ / R	2010/03/15	11.95	Call	Currency Future	871.0000	734.0000	(15.729)	0	0	0
24/06/2009	€ / R	2010/03/15	14.05	Call	Currency Future	371.0000	309.0000	(16.712)	0	0	0
24/06/2009	€ / R	2010/03/15	11.20	Put	Currency Future	379.0000	458.0000	20.844	0	0	0
24/06/2009	€ / R	2010/03/15	13.85	Call	Currency Future	402.0000	336.0000	(16.418)	0	0	0
24/06/2009	€ / R	2010/03/15	7.90	Call	Currency Future	4,184.0000	3,916.0000	(6.405)	0	0	0
24/06/2009	€ / R	2010/03/15	13.05	Call	Currency Future	542.0000	457.0000	(15.683)	0	0	0
24/06/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,480.0000	2,690.0000	8.468	0	0	0
24/06/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,181.0000	2,385.0000	9.354	0	0	0
24/06/2009	€ / R	2010/03/15	14.25	Call	Currency Future	343.0000	285.0000	(16.910)	0	0	0
24/06/2009	€ / R	2010/03/15	11.05	Put	Currency Future	321.0000	389.0000	21.184	0	0	0
24/06/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,369.0000	3,595.0000	6.708	0	0	0
24/06/2009	€ / R	2010/03/15	12.85	Call	Currency Future	587.0000	496.0000	(15.503)	0	0	0
24/06/2009	€ / R	2010/03/15	12.20	Call	Currency Future	776.0000	655.0000	(15.593)	0	0	0
24/06/2009	€ / R	2010/03/15	8.05	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
24/06/2009	€ / R	2010/03/15	15.20	Call	Currency Future	240.0000	196.0000	(18.333)	0	0	0
24/06/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,367.0000	1,545.0000	13.021	0	0	0
24/06/2009	€ / R	2010/03/15	14.75	Call	Currency Future	285.0000	235.0000	(17.544)	0	0	0
24/06/2009	€ / R	2010/03/15	8.90	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
24/06/2009	€ / R	2010/03/15	9.05	Call	Currency Future	3,054.0000	2,789.0000	(8.677)	0	0	0
24/06/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,194.0000	4,431.0000	5.651	0	0	0
24/06/2009	€ / R	2010/03/15	8.00	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
24/06/2009	€ / R	2010/03/15	15.75	Put	Currency Future	3,875.0000	4,108.0000	6.013	0	0	0
24/06/2009	€ / R	2010/03/15	9.90	Call	Currency Future	2,234.0000	1,982.0000	(11.280)	0	0	0
24/06/2009	€ / R	2010/03/15	10.05	Call	Currency Future	2,102.0000	1,855.0000	(11.751)	0	0	0
24/06/2009	€ / R	2010/03/15	16.20	Call	Currency Future	155.0000	125.0000	(19.355)	0	0	0
24/06/2009	€ / R	2010/03/15	9.00	Call	Currency Future	3,103.0000	2,837.0000	(8.572)	0	0	0
24/06/2009	€ / R	2010/03/15	15.75	Call	Currency Future	195.0000	159.0000	(18.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R 2010/03/15	13.90	Call	Currency Future	394.0000	329.0000	(16.497)	0	0	0
24/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	850.0000	717.0000	(15.647)	0	0	0
24/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	82.0000	104.0000	26.829	0	0	0
24/06/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,249.0000	1,059.0000	(15.212)	0	0	0
24/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
24/06/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,405.0000	1,585.0000	12.811	0	0	0
24/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	780.0000	916.0000	17.436	0	0	0
24/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,341.0000	1,140.0000	(14.989)	0	0	0
24/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	104.0000	131.0000	25.962	0	0	0
24/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	378.0000	316.0000	(16.402)	0	0	0
24/06/2009	€ / R 2010/03/15	14.90	Call	Currency Future	269.0000	221.0000	(17.844)	0	0	0
24/06/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,938.0000	3,670.0000	(6.805)	0	0	0
24/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	249.0000	204.0000	(18.072)	0	0	0
24/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,308.0000	2,515.0000	8.969	0	0	0
24/06/2009	€ / R 2010/03/15	12.90	Call	Currency Future	575.0000	486.0000	(15.478)	0	0	0
24/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,521.0000	1,706.0000	12.163	0	0	0
24/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,561.0000	1,747.0000	11.915	0	0	0
24/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	259.0000	212.0000	(18.147)	0	0	0
24/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,438.0000	1,228.0000	(14.604)	0	0	0
24/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	531.0000	448.0000	(15.631)	0	0	0
24/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,482.0000	1,665.0000	12.348	0	0	0
24/06/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,332.0000	4,064.0000	(6.187)	0	0	0
24/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	64.0000	81.0000	26.563	0	0	0
24/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	340.0000	411.0000	20.882	0	0	0
24/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	552.0000	466.0000	(15.580)	0	0	0
24/06/2009	€ / R 2010/03/15	7.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
24/06/2009	€ / R 2010/03/15	10.90	Put	Currency Future	268.0000	327.0000	22.015	0	0	0
24/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	364.0000	303.0000	(16.758)	0	0	0
24/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	303.0000	368.0000	21.452	0	0	0
24/06/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,349.0000	3,081.0000	(8.002)	0	0	0
24/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,012.0000	4,247.0000	5.857	0	0	0
24/06/2009	€ / R 2010/03/15	12.15	Call	Currency Future	793.0000	670.0000	(15.511)	0	0	0
24/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,394.0000	2,602.0000	8.688	0	0	0
24/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,146.0000	1,897.0000	(11.603)	0	0	0
24/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
24/06/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,888.0000	3,621.0000	(6.867)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2010/03/15	10.00	Put	Currency Future	76.0000	96.0000	26.316	0	0	0
24/06/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,291.0000	1,466.0000	13.555	0	0	0
24/06/2009	€ / R	2010/03/15	12.10	Put	Currency Future	841.0000	984.0000	17.004	0	0	0
24/06/2009	€ / R	2010/03/15	9.20	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
24/06/2009	€ / R	2010/03/15	9.85	Put	Currency Future	58.0000	75.0000	29.310	0	0	0
24/06/2009	€ / R	2010/03/15	13.75	Call	Currency Future	417.0000	350.0000	(16.067)	0	0	0
24/06/2009	€ / R	2010/03/15	12.10	Call	Currency Future	811.0000	685.0000	(15.536)	0	0	0
24/06/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,908.0000	2,644.0000	(9.078)	0	0	0
24/06/2009	€ / R	2010/03/15	10.85	Call	Currency Future	1,472.0000	1,258.0000	(14.538)	0	0	0
24/06/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,097.0000	2,299.0000	9.633	0	0	0
24/06/2009	€ / R	2010/03/15	8.20	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
24/06/2009	€ / R	2010/03/15	11.00	Call	Currency Future	1,373.0000	1,169.0000	(14.858)	0	0	0
24/06/2009	€ / R	2010/03/15	14.75	Put	Currency Future	2,965.0000	3,184.0000	7.386	0	0	0
24/06/2009	€ / R	2010/03/15	10.10	Put	Currency Future	89.0000	113.0000	26.966	0	0	0
24/06/2009	€ / R	2010/03/15	12.75	Call	Currency Future	612.0000	517.0000	(15.523)	0	0	0
24/06/2009	€ / R	2010/03/15	12.25	Put	Currency Future	938.0000	1,089.0000	16.098	0	0	0
24/06/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,974.0000	1,732.0000	(12.259)	0	0	0
24/06/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,543.0000	1,323.0000	(14.258)	0	0	0
24/06/2009	€ / R	2010/03/15	12.15	Put	Currency Future	873.0000	1,019.0000	16.724	0	0	0
24/06/2009	€ / R	2010/03/15	10.75	Put	Currency Future	222.0000	272.0000	22.523	0	0	0
24/06/2009	€ / R	2010/03/15	9.75	Put	Currency Future	52.0000	66.0000	26.923	0	0	0
24/06/2009	€ / R	2010/03/15	9.75	Call	Currency Future	2,372.0000	2,117.0000	(10.750)	0	0	0
24/06/2009	€ / R	2010/03/15	12.25	Call	Currency Future	759.0000	640.0000	(15.679)	0	0	0
24/06/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,057.0000	4,293.0000	5.817	0	0	0
24/06/2009	€ / R	2010/03/15	15.95	Call	Currency Future	177.0000	144.0000	(18.644)	0	0	0
24/06/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,144.0000	3,366.0000	7.061	0	0	0
24/06/2009	€ / R	2010/03/15	14.95	Call	Currency Future	264.0000	217.0000	(17.803)	0	0	0
24/06/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,266.0000	2,472.0000	9.091	0	0	0
24/06/2009	€ / R	2010/03/15	13.95	Call	Currency Future	386.0000	323.0000	(16.321)	0	0	0
24/06/2009	€ / R	2010/03/15	8.95	Call	Currency Future	3,153.0000	2,886.0000	(8.468)	0	0	0
24/06/2009	€ / R	2010/03/15	7.95	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
24/06/2009	€ / R	2010/03/15	7.95	Call	Currency Future	4,135.0000	3,867.0000	(6.481)	0	0	0
24/06/2009	€ / R	2010/03/15	8.95	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
24/06/2009	€ / R	2010/03/15	10.95	Call	Currency Future	1,405.0000	1,198.0000	(14.733)	0	0	0
24/06/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,443.0000	1,625.0000	12.613	0	0	0
24/06/2009	€ / R	2010/03/15	12.95	Call	Currency Future	564.0000	476.0000	(15.603)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	€ / R	2010/03/15	10.95	Put	Currency Future	285.0000	347.0000	21.754	0	0	0
24/06/2009	€ / R	2010/03/15	9.95	Put	Currency Future	69.0000	89.0000	28.986	0	0	0
24/06/2009	€ / R	2010/03/15	9.95	Call	Currency Future	2,190.0000	1,940.0000	(11.416)	0	0	0
24/06/2009	€ / R	2010/03/15	7.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
24/06/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,054.0000	2,255.0000	9.786	0	0	0
24/06/2009	€ / R	2010/03/15	14.70	Call	Currency Future	290.0000	239.0000	(17.586)	0	0	0
24/06/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,920.0000	3,138.0000	7.466	0	0	0
24/06/2009	€ / R	2010/03/15	15.70	Call	Currency Future	199.0000	162.0000	(18.593)	0	0	0
24/06/2009	€ / R	2010/03/15	15.70	Put	Currency Future	3,829.0000	4,061.0000	6.059	0	0	0
24/06/2009	€ / R	2010/03/15	13.70	Call	Currency Future	424.0000	356.0000	(16.038)	0	0	0
24/06/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,381.0000	4,113.0000	(6.117)	0	0	0
24/06/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,254.0000	1,427.0000	13.796	0	0	0
24/06/2009	€ / R	2010/03/15	10.70	Put	Currency Future	209.0000	257.0000	22.967	0	0	0
24/06/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,398.0000	3,130.0000	(7.887)	0	0	0
24/06/2009	€ / R	2010/03/15	8.70	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
24/06/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,420.0000	2,164.0000	(10.579)	0	0	0
24/06/2009	€ / R	2010/03/15	9.70	Put	Currency Future	50.0000	63.0000	26.000	0	0	0
24/06/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,579.0000	1,358.0000	(13.996)	0	0	0
24/06/2009	€ / R	2010/03/15	12.70	Call	Currency Future	625.0000	528.0000	(15.520)	0	0	0
24/06/2009	€ / R	2010/03/15	12.05	Call	Currency Future	830.0000	701.0000	(15.542)	0	0	0
24/06/2009	€ / R	2010/03/15	12.05	Put	Currency Future	809.0000	950.0000	17.429	0	0	0
24/06/2009	AL12	2009/08/06			Index Future	318.4210	318.7000	0.088	0.0000	0.0000	0
24/06/2009	AL13	2009/08/06			Index Future	245.6060	245.5870	(0.008)	0.0000	0.0000	7
24/06/2009	AL37	2009/08/06			Index Future	278.4360	278.4590	0.008	0.0000	0.0000	0
24/06/2009	AL7T	2009/08/06			Index Future	312.4940	312.7690	0.088	0.0000	0.0000	0
24/06/2009	ALBI	2009/08/06			Index Future	290.8160	290.9420	0.043	0.0000	0.0000	562
24/06/2009	ALBI	2009/11/05			Index Future	295.8970	296.0280	0.044	0.0000	0.0000	0
24/06/2009	ALBI	2010/02/04			Index Future	300.9330	301.1410	0.069	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
24/06/2009	CRD1	2009/08/06			Index Future	124.9300	124.8130	(0.094)	0.0000	0.0000	2
24/06/2009	CRD1	2009/11/05			Index Future	127.1370	127.0190	(0.093)	0.0000	0.0000	0
24/06/2009	CRD1	2010/02/04			Index Future	129.4210	129.3020	(0.092)	0.0000	0.0000	0
24/06/2009	GOVI	2009/08/06			jGovi	292.7080	292.8255	0.040	293.2200	293.2200	566
24/06/2009	GOVI	2009/11/05			jGovi	297.8220	297.9445	0.041	0.0000	0.0000	0
24/06/2009	GOVI	2010/02/04			jGovi	303.1735	303.2985	0.041	0.0000	0.0000	0
24/06/2009	ILBI	2009/08/06			Index Future	357.7660	358.1270	0.101	358.4300	358.4300	3
24/06/2009	ILBI	2009/11/05			Index Future	364.7450	365.3290	0.160	0.0000	0.0000	0
24/06/2009	J153	2010/08/31			jSwap	7.6010	7.6130	0.158	0.0000	0.0000	0
24/06/2009	J157	2015/09/15			jSwap	8.7900	8.7790	(0.125)	0.0000	0.0000	0
24/06/2009	J186	2026/12/21			jSwap	8.3590	8.3450	(0.167)	0.0000	0.0000	0
24/06/2009	J201	2014/12/22			jSwap	8.6600	8.6490	(0.127)	0.0000	0.0000	0
24/06/2009	J203	2017/09/15			jSwap	8.9000	8.8870	(0.146)	0.0000	0.0000	0
24/06/2009	J204	2018/12/21			jSwap	8.8860	8.8720	(0.158)	0.0000	0.0000	0
24/06/2009	J207	2020/01/15			jSwap	8.9570	8.9480	(0.100)	0.0000	0.0000	0
24/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
24/06/2009	JFRA	2009/08/06			jFra	6.9800	6.9980	0.258	0.0000	0.0000	0
24/06/2009	JFRA	2009/11/05			jFra	6.8280	6.8650	0.542	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
24/06/2009	JFRA	2010/02/04			jFra	6.9260	6.9580	0.462	0.0000	0.0000	0
24/06/2009	JFRA	2010/05/06			jFra	7.3790	7.3760	(0.041)	0.0000	0.0000	0
24/06/2009	JFRA	2010/08/05			jFra	7.6520	7.6250	(0.353)	0.0000	0.0000	0
24/06/2009	JFRA	2010/11/04			jFra	7.9340	7.9310	(0.038)	0.0000	0.0000	0
24/06/2009	JN02	2009/08/06			jNote	7.5580	7.5620	0.053	0.0000	0.0000	0
24/06/2009	JN02	2009/11/05			jNote	7.7770	7.7780	0.013	0.0000	0.0000	0
24/06/2009	JN02	2010/02/04			jNote	8.0460	8.0400	(0.075)	0.0000	0.0000	0
24/06/2009	JN05	2009/08/06			jNote	8.5390	8.5300	(0.105)	0.0000	0.0000	0
24/06/2009	JN05	2009/11/05			jNote	8.6760	8.6640	(0.138)	0.0000	0.0000	0
24/06/2009	JN05	2010/02/04			jNote	8.8250	8.8090	(0.181)	0.0000	0.0000	0
24/06/2009	JN10	2009/08/06			jNote	8.7980	8.7870	(0.125)	0.0000	0.0000	0
24/06/2009	JN10	2009/11/05			jNote	8.8560	8.8450	(0.124)	0.0000	0.0000	0
24/06/2009	JN10	2010/02/04			jNote	8.9200	8.9070	(0.146)	0.0000	0.0000	0
24/06/2009	JROD	2009/06/30			jRod	8.3090	8.3640	0.662	0.0000	0.0000	0
24/06/2009	JROD	2009/07/31			jRod	7.6270	7.6260	(0.013)	0.0000	0.0000	0
24/06/2009	JROD	2009/08/31			jRod	7.3400	7.3420	0.027	0.0000	0.0000	0
24/06/2009	JROD	2009/09/30			jRod	7.8010	7.8040	0.038	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
24/06/2009	JROD	2009/10/30			jRod	7.4380	7.4410	0.040	0.0000	0.0000	0
24/06/2009	JROD	2009/11/30			jRod	7.2070	7.2090	0.028	0.0000	0.0000	0
24/06/2009	JROD	2009/12/31			jRod	7.5420	7.5420	-	0.0000	0.0000	0
24/06/2009	OTH1	2009/08/06			Index Future	280.3740	280.5490	0.062	0.0000	0.0000	3
24/06/2009	OTH1	2009/11/05			Index Future	285.3270	285.5090	0.064	0.0000	0.0000	0
24/06/2009	OTH1	2010/02/04			Index Future	290.4540	290.6400	0.064	0.0000	0.0000	0
24/06/2009	R153	2009/08/06			Bond Future	6.8150	6.7740	(0.602)	0.0000	0.0000	0
24/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
24/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,258.0000	3,301.0000	1.320	0	0	0
24/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,011.0000	3,053.0000	1.395	0	0	0
24/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
24/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
24/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	24.0000	24.0000	-	0	0	0
24/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,245.0000	1,245.0000	-	0	0	0
24/06/2009	R157	2009/08/06			Bond Future	8.3780	8.3650	(0.155)	0.0000	0.0000	8,944
24/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	4,832.0000	4,885.0000	1.097	0	0	0
24/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	235.0000	218.0000	(7.234)	0	0	0
24/06/2009	R157	2009/11/05			Bond Future	8.4660	8.4520	(0.165)	0.0000	0.0000	0
24/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	785.0000	794.0000	1.146	0	0	0
24/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,928.0000	5,865.0000	(1.063)	0	0	0
24/06/2009	R157	2010/02/04			Bond Future	8.5580	8.5430	(0.175)	0.0000	0.0000	0
24/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,658.0000	5,600.0000	(1.025)	0	0	0
24/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,562.0000	1,579.0000	1.088	0	0	0
24/06/2009	R157	2010/05/06			Bond Future	8.6380	8.6220	(0.185)	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
24/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,970.0000	2,002.0000	1.624	0	0	0
24/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,627.0000	2,583.0000	(1.675)	0	0	0
24/06/2009	R186	2009/08/06			Bond Future	8.9220	8.9000	(0.247)	0.0000	0.0000	11,624
24/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,567.0000	2,440.0000	(4.947)	0	0	0
24/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	3,316.0000	3,401.0000	2.563	0	0	0
24/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,124.0000	14,912.0000	(1.402)	0	0	0
24/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	63.0000	63.0000	-	0	0	35
24/06/2009	R186	2009/11/05			Bond Future	8.9680	8.9460	(0.245)	0.0000	0.0000	0
24/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,153.0000	1,179.0000	2.255	0	0	240
24/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	5,248.0000	5,342.0000	1.791	0	0	0
24/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,704.0000	13,521.0000	(1.335)	0	0	0
24/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	765.0000	783.0000	2.353	0	0	5,000
24/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,146.0000	15,954.0000	(1.189)	0	0	0
24/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,944.0000	4,828.0000	(2.346)	0	0	5,000
24/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,103.0000	4,181.0000	1.901	0	0	0
24/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,209.0000	6,077.0000	(2.126)	0	0	240
24/06/2009	R186	2010/02/04			Bond Future	9.0180	8.9950	(0.255)	0.0000	0.0000	0
24/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,459.0000	3,522.0000	1.821	0	0	0
24/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,036.0000	10,882.0000	(1.395)	0	0	0
24/06/2009	R186	2010/05/06			Bond Future	9.0670	9.0430	(0.265)	0.0000	0.0000	0
24/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	2,492.0000	2,371.0000	(4.856)	0	0	0
24/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	1,869.0000	1,970.0000	5.404	0	0	0
24/06/2009	R201	2009/08/06			Bond Future	8.4600	8.4480	(0.142)	0.0000	0.0000	2
24/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	240.0000	225.0000	(6.250)	0	0	0
24/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,546.0000	3,582.0000	1.015	0	0	0
24/06/2009	R201	2009/11/05			Bond Future	8.5290	8.5150	(0.164)	0.0000	0.0000	0
24/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	587.0000	594.0000	1.193	0	0	0
24/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,917.0000	4,866.0000	(1.037)	0	0	0
24/06/2009	R201	2010/02/04			Bond Future	8.6070	8.5930	(0.163)	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
24/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,385.0000	5,340.0000	(0.836)	0	0	0
24/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	926.0000	935.0000	0.972	0	0	0
24/06/2009	R201	2010/05/06			Bond Future	8.6870	8.6720	(0.173)	0.0000	0.0000	0
24/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,304.0000	2,270.0000	(1.476)	0	0	0
24/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,601.0000	1,624.0000	1.437	0	0	0
24/06/2009	R203	2009/08/06			Bond Future	8.8910	8.8680	(0.259)	0.0000	0.0000	1,570
24/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	888.0000	831.0000	(6.419)	0	0	0
24/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	2,855.0000	2,926.0000	2.487	0	0	0
24/06/2009	R203	2009/11/05			Bond Future	8.9610	8.9370	(0.268)	0.0000	0.0000	0
24/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	446.0000	458.0000	2.691	0	0	0
24/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,782.0000	8,664.0000	(1.344)	0	0	0
24/06/2009	R203	2010/02/04			Bond Future	9.0390	9.0140	(0.277)	0.0000	0.0000	0
24/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,345.0000	6,250.0000	(1.497)	0	0	0
24/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,797.0000	1,833.0000	2.003	0	0	0
24/06/2009	R203	2010/05/06			Bond Future	9.1130	9.0870	(0.285)	0.0000	0.0000	0
24/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,527.0000	1,586.0000	3.864	0	0	0
24/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,108.0000	2,034.0000	(3.510)	0	0	0
24/06/2009	R204	2009/08/06			Bond Future	8.8980	8.8760	(0.247)	0.0000	0.0000	1,395
24/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,073.0000	3,146.0000	2.376	0	0	0
24/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	980.0000	920.0000	(6.122)	0	0	0
24/06/2009	R204	2009/11/05			Bond Future	8.9600	8.9360	(0.268)	0.0000	0.0000	0
24/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	489.0000	502.0000	2.658	0	0	0
24/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,643.0000	9,514.0000	(1.338)	0	0	0
24/06/2009	R204	2010/02/04			Bond Future	9.0270	9.0020	(0.277)	0.0000	0.0000	0
24/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,933.0000	6,828.0000	(1.514)	0	0	0
24/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,999.0000	2,039.0000	2.001	0	0	0
24/06/2009	R204	2010/05/06			Bond Future	9.0930	9.0680	(0.275)	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
24/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,077.0000	1,999.0000	(3.755)	0	0	0
24/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,550.0000	1,614.0000	4.129	0	0	0
24/06/2009	R206	2009/08/06			Bond Future	8.4650	8.4630	(0.024)	0.0000	0.0000	1,775
24/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,939.0000	2,939.0000	-	0	0	0
24/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	201.0000	193.0000	(3.980)	0	0	0
24/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,392.0000	5,384.0000	(0.148)	0	0	0
24/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	300
24/06/2009	R206	2009/11/05			Bond Future	8.5410	8.5380	(0.035)	0.0000	0.0000	0
24/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	474.0000	472.0000	(0.422)	0	0	0
24/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,072.0000	4,059.0000	(0.319)	0	0	0
24/06/2009	R206	2010/02/04			Bond Future	8.6320	8.6280	(0.046)	0.0000	0.0000	0
24/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	734.0000	733.0000	(0.136)	0	0	0
24/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,442.0000	4,429.0000	(0.293)	0	0	0
24/06/2009	R206	2010/05/06			Bond Future	8.7320	8.7280	(0.046)	0.0000	0.0000	0
24/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,805.0000	1,796.0000	(0.499)	0	0	0
24/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,859.0000	1,862.0000	0.161	0	0	0
24/06/2009	R207	2009/08/06			Bond Future	9.0080	8.9960	(0.133)	0.0000	0.0000	600
24/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,241.0000	1,194.0000	(3.787)	0	0	0
24/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	2,712.0000	2,739.0000	0.996	0	0	0
24/06/2009	R207	2009/11/05			Bond Future	9.0670	9.0540	(0.143)	0.0000	0.0000	0
24/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	443.0000	446.0000	0.677	0	0	0
24/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,602.0000	10,527.0000	(0.707)	0	0	0
24/06/2009	R207	2010/02/04			Bond Future	9.1310	9.1170	(0.153)	0.0000	0.0000	0
24/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,412.0000	7,348.0000	(0.863)	0	0	0
24/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,989.0000	2,007.0000	0.905	0	0	0
24/06/2009	R207	2010/05/06			Bond Future	9.1970	9.1830	(0.152)	0.0000	0.0000	0
24/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,828.0000	1,869.0000	2.243	0	0	0
24/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,521.0000	1,481.0000	(2.630)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	R208	2009/08/06			Bond Future	9.1180	9.1020	(0.175)	0.0000	0.0000	0
24/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,555.0000	1,491.0000	(4.116)	0	0	0
24/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,377.0000	2,413.0000	1.515	0	0	0
24/06/2009	R208	2009/11/05			Bond Future	9.1760	9.1590	(0.185)	0.0000	0.0000	0
24/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,021.0000	9,924.0000	(0.968)	0	0	0
24/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	573.0000	581.0000	1.396	0	0	0
24/06/2009	R208	2010/02/04			Bond Future	9.2530	9.2370	(0.173)	0.0000	0.0000	0
24/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,325.0000	2,351.0000	1.118	0	0	0
24/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,058.0000	6,986.0000	(1.020)	0	0	0
24/06/2009	R208	2010/05/06			Bond Future	9.3460	9.3310	(0.160)	0.0000	0.0000	0
24/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,283.0000	1,321.0000	2.962	0	0	0
24/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	1,856.0000	1,805.0000	(2.748)	0	0	0
24/06/2009	R209	2009/08/06			Bond Future	8.4920	8.5120	0.236	0.0000	0.0000	4,503
24/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	3,660.0000	3,524.0000	(3.716)	0	0	0
24/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,528.0000	1,561.0000	2.160	0	0	0
24/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	881.0000	818.0000	(7.151)	0	0	1,950
24/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,235.0000	5,340.0000	2.006	0	0	0
24/06/2009	R209	2009/11/05			Bond Future	8.5190	8.5380	0.223	0.0000	0.0000	0
24/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,217.0000	15,353.0000	0.894	0	0	0
24/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	499.0000	475.0000	(4.810)	0	0	5,000
24/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,417.0000	10,275.0000	(1.363)	0	0	0
24/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	794.0000	761.0000	(4.156)	0	0	0
24/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,117.0000	1,134.0000	1.522	0	0	2,500
24/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,797.0000	12,923.0000	0.985	0	0	0
24/06/2009	R209	2010/02/04			Bond Future	8.5470	8.5670	0.234	0.0000	0.0000	0
24/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,712.0000	1,736.0000	1.402	0	0	0
24/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,428.0000	12,285.0000	(1.151)	0	0	0
24/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,087.0000	2,032.0000	(2.635)	0	0	2,500
24/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,715.0000	11,826.0000	0.948	0	0	0

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24/06/2009	R209	2010/05/06			Bond Future	8.5720	8.5930	0.245	0.0000	0.0000	0
24/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,150.0000	1,073.0000	(6.696)	0	0	0
24/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	1,752.0000	1,848.0000	5.479	0	0	0
24/06/2009	TRT1	2009/08/06			Index Future	288.9290	289.0430	0.039	0.0000	0.0000	100
24/06/2009	TRT1	2009/11/05			Index Future	294.0330	294.1530	0.041	0.0000	0.0000	0
24/06/2009	TRT1	2010/02/04			Index Future	299.3170	299.4390	0.041	0.0000	0.0000	0
24/06/2009	ZAAD	2009/09/14			Currency Future	6.5486	6.5194	(0.446)	6.5100	6.5100	113,728
24/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	278.0000	259.0000	(6.835)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	112.0000	119.0000	6.250	0	0	0
24/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	85.0000	69.0000	(18.824)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	235.0000	218.0000	(7.234)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	180.0000	190.0000	5.556	0	0	0
24/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	112.0000	119.0000	6.250	0	0	0
24/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	80.0000	85.0000	6.250	0	0	0
24/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	487.0000	504.0000	3.491	0	0	0
24/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	95.0000	101.0000	6.316	0	0	0
24/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	607.0000	619.0000	1.977	0	0	0
24/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	47.0000	36.0000	(23.404)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	769.0000	785.0000	2.081	0	0	0
24/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	360.0000	338.0000	(6.111)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	360.0000	338.0000	(6.111)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	80.0000	85.0000	6.250	0	0	0
24/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	528.0000	541.0000	2.462	0	0	0
24/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	898.0000	917.0000	2.116	0	0	0
24/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	686.0000	700.0000	2.041	0	0	0
24/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	428.0000	404.0000	(5.607)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	184.0000	169.0000	(8.152)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	117.0000	99.0000	(15.385)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	686.0000	700.0000	2.041	0	0	0

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24/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	237.0000	249.0000	5.063	0	0	0
24/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	727.0000	742.0000	2.063	0	0	0
24/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	85.0000	69.0000	(18.824)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	487.0000	504.0000	3.491	0	0	0
24/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	207.0000	218.0000	5.314	0	0	0
24/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	303.0000	282.0000	(6.931)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	106.0000	88.0000	(16.981)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	301.0000	315.0000	4.651	0	0	0
24/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,033.0000	1,055.0000	2.130	0	0	0
24/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	75.0000	61.0000	(18.667)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	528.0000	541.0000	2.462	0	0	0
24/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	466.0000	440.0000	(5.579)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	336.0000	350.0000	4.167	0	0	0
24/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	569.0000	580.0000	1.933	0	0	0
24/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	237.0000	249.0000	5.063	0	0	0
24/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	393.0000	370.0000	(5.852)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	126.0000	111.0000	(11.905)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	217.0000	200.0000	(7.834)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	303.0000	282.0000	(6.931)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	75.0000	61.0000	(18.667)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	67.0000	54.0000	(19.403)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	106.0000	88.0000	(16.981)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	154.0000	163.0000	5.844	0	0	0
24/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	95.0000	78.0000	(17.895)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	727.0000	742.0000	2.063	0	0	0
24/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	126.0000	111.0000	(11.905)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	372.0000	387.0000	4.032	0	0	0
24/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	409.0000	425.0000	3.912	0	0	0
24/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	132.0000	140.0000	6.061	0	0	0
24/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	95.0000	78.0000	(17.895)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	268.0000	281.0000	4.851	0	0	0
24/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	943.0000	962.0000	2.015	0	0	0
24/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	811.0000	828.0000	2.096	0	0	0
24/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	448.0000	464.0000	3.571	0	0	0
24/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	764.0000	736.0000	(3.665)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	170.0000	156.0000	(8.235)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	646.0000	659.0000	2.012	0	0	0
24/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	41.0000	32.0000	(21.951)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	607.0000	619.0000	1.977	0	0	0
24/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	545.0000	518.0000	(4.954)	0	0	0
24/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	158.0000	144.0000	(8.861)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	428.0000	404.0000	(5.607)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	646.0000	659.0000	2.012	0	0	0
24/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	200.0000	184.0000	(8.000)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	811.0000	828.0000	2.096	0	0	0
24/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
24/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
24/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,706.0000	1,733.0000	1.583	0	0	0
24/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	154.0000	163.0000	5.844	0	0	0
24/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	898.0000	917.0000	2.116	0	0	0
24/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,049.0000	6,019.0000	(0.496)	0	0	0
24/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,799.0000	2,769.0000	(1.072)	0	0	0
24/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	674.0000	646.0000	(4.154)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	505.0000	478.0000	(5.347)	0	0	0
24/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	47.0000	36.0000	(23.404)	0	0	0
24/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
24/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
24/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
24/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,549.0000	4,519.0000	(0.659)	0	0	0
24/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,299.0000	1,270.0000	(2.232)	0	0	0
24/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
24/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	854.0000	872.0000	2.108	0	0	0
24/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,499.0000	4,469.0000	(0.667)	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
24/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	988.0000	1,008.0000	2.024	0	0	0
24/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,999.0000	2,969.0000	(1.000)	0	0	0
24/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
24/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
24/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,509.0000	1,536.0000	1.789	0	0	0
24/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	146.0000	134.0000	(8.219)	0	0	0
24/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
24/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,299.0000	4,269.0000	(0.698)	0	0	0
24/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
24/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,201.0000	6,231.0000	0.484	0	0	0
24/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	630.0000	602.0000	(4.444)	0	0	0
24/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
24/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,549.0000	1,519.0000	(1.937)	0	0	0
24/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,701.0000	4,731.0000	0.638	0	0	0
24/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
24/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,999.0000	5,969.0000	(0.500)	0	0	0
24/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,001.0000	3,031.0000	1.000	0	0	0
24/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,049.0000	3,019.0000	(0.984)	0	0	0
24/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,201.0000	3,231.0000	0.937	0	0	0
24/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	268.0000	281.0000	4.851	0	0	0
24/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
24/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,001.0000	6,031.0000	0.500	0	0	0
24/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	256.0000	238.0000	(7.031)	0	0	0
24/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	719.0000	690.0000	(4.033)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,501.0000	4,531.0000	0.667	0	0	0
24/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,799.0000	5,769.0000	(0.517)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	505.0000	478.0000	(5.347)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	330.0000	309.0000	(6.364)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	235.0000	218.0000	(7.234)	0	0	0
24/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
24/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	180.0000	190.0000	5.556	0	0	0
24/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	587.0000	560.0000	(4.600)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	278.0000	259.0000	(6.835)	0	0	0
24/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,499.0000	1,470.0000	(1.935)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	301.0000	315.0000	4.651	0	0	0
24/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	200.0000	184.0000	(8.000)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	217.0000	200.0000	(7.834)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	409.0000	425.0000	3.912	0	0	0
24/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	158.0000	144.0000	(8.861)	0	0	0
24/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	336.0000	350.0000	4.167	0	0	0
24/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	184.0000	169.0000	(8.152)	0	0	0
24/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,461.0000	1,487.0000	1.780	0	0	0
24/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,951.0000	2,981.0000	1.017	0	0	0
24/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,951.0000	5,981.0000	0.504	0	0	0
24/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,451.0000	4,481.0000	0.674	0	0	0
24/06/2009	ZAAD	2009/12/14			Currency Future	6.6080	6.5785	(0.446)	6.5700	6.5700	355
24/06/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	163.0000	152.0000	(6.748)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	251.0000	216.0000	(13.944)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	682.0000	673.0000	(1.320)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	276.0000	244.0000	(11.594)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	335.0000	327.0000	(2.388)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	510.0000	471.0000	(7.647)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	428.0000	423.0000	(1.168)	0	0	0
24/06/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	571.0000	530.0000	(7.180)	0	0	0

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24/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	676.0000	634.0000	(6.213)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	320.0000	285.0000	(10.938)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	335.0000	327.0000	(2.388)	0	0	0
24/06/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	240.0000	201.0000	(16.250)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	462.0000	457.0000	(1.082)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	393.0000	356.0000	(9.415)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	393.0000	355.0000	(9.669)	0	0	0
24/06/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,995.0000	3,023.0000	0.935	0	0	0
24/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	643.0000	638.0000	(0.778)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	118.0000	106.0000	(10.169)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	202.0000	192.0000	(4.950)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	336.0000	301.0000	(10.417)	0	0	0
24/06/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,492.0000	4,522.0000	0.668	0	0	0
24/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	224.0000	187.0000	(16.518)	0	0	0
24/06/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	791.0000	750.0000	(5.183)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	568.0000	566.0000	(0.352)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	354.0000	318.0000	(10.169)	0	0	0
24/06/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,992.0000	6,022.0000	0.501	0	0	0
24/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	482.0000	444.0000	(7.884)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	605.0000	563.0000	(6.942)	0	0	0
24/06/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	83.0000	72.0000	(13.253)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	290.0000	257.0000	(11.379)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	180.0000	171.0000	(5.000)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	568.0000	566.0000	(0.352)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	373.0000	336.0000	(9.920)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	434.0000	397.0000	(8.525)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	147.0000	134.0000	(8.844)	0	0	0
24/06/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,008.0000	5,979.0000	(0.483)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	713.0000	672.0000	(5.750)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	532.0000	528.0000	(0.752)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	336.0000	301.0000	(10.417)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	276.0000	268.0000	(2.899)	0	0	0
24/06/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	224.0000	215.0000	(4.018)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	276.0000	244.0000	(11.594)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	458.0000	420.0000	(8.297)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	396.0000	389.0000	(1.768)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	428.0000	423.0000	(1.168)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	184.0000	149.0000	(19.022)	0	0	0
24/06/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	51.0000	35.0000	(31.373)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	413.0000	375.0000	(9.201)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	365.0000	358.0000	(1.918)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	752.0000	745.0000	(0.931)	0	0	0
24/06/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,508.0000	4,479.0000	(0.643)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	276.0000	268.0000	(2.899)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	210.0000	174.0000	(17.143)	0	0	0
24/06/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,543.0000	1,557.0000	0.907	0	0	0
24/06/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	105.0000	93.0000	(11.429)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	605.0000	603.0000	(0.331)	0	0	0
24/06/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,008.0000	2,979.0000	(0.964)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	826.0000	821.0000	(0.605)	0	0	0
24/06/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
24/06/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,058.0000	6,029.0000	(0.479)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	263.0000	232.0000	(11.787)	0	0	0
24/06/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,514.0000	1,482.0000	(2.114)	0	0	0
24/06/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	163.0000	152.0000	(6.748)	0	0	0
24/06/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	571.0000	530.0000	(7.180)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	305.0000	297.0000	(2.623)	0	0	0
24/06/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,242.0000	6,272.0000	0.481	0	0	0
24/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	354.0000	318.0000	(10.169)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	132.0000	119.0000	(9.848)	0	0	0
24/06/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,742.0000	4,772.0000	0.633	0	0	0
24/06/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,558.0000	4,529.0000	(0.636)	0	0	0
24/06/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,258.0000	4,229.0000	(0.681)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	396.0000	389.0000	(1.768)	0	0	0
24/06/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,058.0000	3,029.0000	(0.948)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,442.0000	4,472.0000	0.675	0	0	0
24/06/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,758.0000	5,729.0000	(0.504)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	202.0000	192.0000	(4.950)	0	0	0
24/06/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	496.0000	492.0000	(0.806)	0	0	0
24/06/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	250.0000	241.0000	(3.600)	0	0	0
24/06/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,942.0000	5,972.0000	0.505	0	0	0
24/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	304.0000	271.0000	(10.855)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	640.0000	598.0000	(6.563)	0	0	0
24/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,758.0000	2,729.0000	(1.051)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	510.0000	471.0000	(7.647)	0	0	0
24/06/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	538.0000	499.0000	(7.249)	0	0	0
24/06/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
24/06/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/06/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,776.0000	1,794.0000	1.014	0	0	0
24/06/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,946.0000	2,973.0000	0.916	0	0	0
24/06/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	34.0000	22.0000	(35.294)	0	0	0
24/06/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/06/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,244.0000	3,272.0000	0.863	0	0	0
24/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	304.0000	271.0000	(10.855)	0	0	0
24/06/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,498.0000	1,510.0000	0.801	0	0	0
24/06/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/06/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,274.0000	1,240.0000	(2.669)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	532.0000	528.0000	(0.752)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	496.0000	492.0000	(0.806)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	290.0000	257.0000	(11.379)	0	0	0
24/06/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,563.0000	1,532.0000	(1.983)	0	0	0
24/06/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
24/06/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	458.0000	420.0000	(8.297)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	250.0000	241.0000	(3.600)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	224.0000	215.0000	(4.018)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	752.0000	745.0000	(0.931)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	263.0000	232.0000	(11.787)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	605.0000	603.0000	(0.331)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	240.0000	201.0000	(16.250)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	682.0000	673.0000	(1.320)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	210.0000	174.0000	(17.143)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	482.0000	444.0000	(7.884)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	716.0000	709.0000	(0.978)	0	0	0
24/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	434.0000	397.0000	(8.525)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	171.0000	138.0000	(19.298)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	863.0000	860.0000	(0.348)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	788.0000	783.0000	(0.635)	0	0	0
24/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	196.0000	161.0000	(17.857)	0	0	0
24/06/2009	ZAAD	2010/03/15			Currency Future	6.6660	6.6359	(0.452)	0.0000	0.0000	0
24/06/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	432.0000	392.0000	(9.259)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	516.0000	506.0000	(1.938)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	391.0000	380.0000	(2.813)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	484.0000	473.0000	(2.273)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	468.0000	427.0000	(8.761)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	399.0000	360.0000	(9.774)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	450.0000	409.0000	(9.111)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	452.0000	442.0000	(2.212)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	583.0000	575.0000	(1.372)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	507.0000	466.0000	(8.087)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	256.0000	244.0000	(4.688)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	369.0000	332.0000	(10.027)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	333.0000	322.0000	(3.303)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	652.0000	607.0000	(6.902)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	488.0000	447.0000	(8.402)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	549.0000	507.0000	(7.650)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	422.0000	411.0000	(2.607)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	218.0000	200.0000	(8.257)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	450.0000	409.0000	(9.111)	0	0	0
24/06/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	572.0000	530.0000	(7.343)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/06/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	236.0000	221.0000	(6.356)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	622.0000	580.0000	(6.752)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	201.0000	183.0000	(8.955)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	717.0000	669.0000	(6.695)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	596.0000	554.0000	(7.047)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	280.0000	268.0000	(4.286)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	684.0000	636.0000	(7.018)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	306.0000	294.0000	(3.922)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	653.0000	646.0000	(1.072)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	484.0000	473.0000	(2.273)	0	0	0
24/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	689.0000	683.0000	(0.871)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	618.0000	610.0000	(1.294)	0	0	0
24/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	355.0000	319.0000	(10.141)	0	0	0
24/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	330.0000	286.0000	(13.333)	0	0	0
24/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	764.0000	750.0000	(1.832)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	384.0000	346.0000	(9.896)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	415.0000	376.0000	(9.398)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	362.0000	350.0000	(3.315)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	549.0000	540.0000	(1.639)	0	0	0
24/06/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	528.0000	486.0000	(7.955)	0	0	0

Grand Total: **827,618**