



# Derivatives High/Low Report

High/Low for 25/06/2009

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
25/06/2009	\$ / R 2009/09/14			Currency Future	8.1534	8.1617	0.102	8.2100	8.1500	213,442
25/06/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	205.0000	197.0000	(3.902)	0	0	25
25/06/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	199.0000	196.0000	(1.508)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	646.0000	635.0000	(1.703)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,011.0000	3,001.0000	(0.332)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	497.0000	486.0000	(2.213)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,064.0000	1,053.0000	(1.034)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	250.0000	248.0000	(0.800)	0	0	25
25/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,375.0000	2,365.0000	(0.421)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,332.0000	1,322.0000	(0.751)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	428.0000	417.0000	(2.570)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	211.0000	208.0000	(1.422)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	281.0000	279.0000	(0.712)	282,061	282	2,000
25/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	236.0000	234.0000	(0.847)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	332.0000	322.0000	(3.012)	0	0	25
25/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	200
25/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	765.0000	754.0000	(1.438)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	117.0000	115.0000	(1.709)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	336.0000	334.0000	(0.595)	0	0	25
25/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,752.0000	1,741.0000	(0.628)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	933.0000	922.0000	(1.179)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	363.0000	353.0000	(2.755)	0	0	140
25/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	15,157
25/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,912.0000	2,902.0000	(0.343)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	316.0000	314.0000	(0.633)	0	0	140
25/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	405.0000	405.0000	-	0	0	2,000
25/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,230.0000	2,220.0000	(0.448)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	228.0000	219.0000	(3.947)	0	0	140
25/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	236.0000	234.0000	(0.847)	0	0	140
25/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,521.0000	2,511.0000	(0.397)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	570.0000	559.0000	(1.930)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,943.0000	1,932.0000	(0.566)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,230.0000	2,220.0000	(0.448)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	431.0000	431.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	223.0000	220.0000	(1.345)	0	0	30
25/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	891.0000	879.0000	(1.347)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,332.0000	1,322.0000	(0.751)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,765.0000	2,755.0000	(0.362)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	252.0000	243.0000	(3.571)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,472.0000	2,462.0000	(0.405)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	2,000
25/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,569.0000	2,559.0000	(0.389)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	939.0000	943.0000	0.426	0	0	0
25/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	458.0000	458.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	725.0000	714.0000	(1.517)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,287.0000	1,276.0000	(0.855)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,847.0000	4,839.0000	(0.165)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,863.0000	2,853.0000	(0.349)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	533.0000	522.0000	(2.064)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/06/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,943.0000	1,932.0000	(0.566)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,716.0000	2,706.0000	(0.368)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,991.0000	1,980.0000	(0.552)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	265.0000	263.0000	(0.755)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	462.0000	451.0000	(2.381)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	607.0000	596.0000	(1.812)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,799.0000	1,789.0000	(0.556)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,278.0000	2,268.0000	(0.439)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,657.0000	1,647.0000	(0.604)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,704.0000	1,694.0000	(0.587)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/06/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	651.0000	654.0000	0.461	0	0	13,157
25/06/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,242.0000	1,231.0000	(0.886)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,610.0000	1,600.0000	(0.621)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	807.0000	795.0000	(1.487)	0	0	0
25/06/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	98.0000	92.0000	(6.122)	0	0	200
25/06/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,814.0000	2,804.0000	(0.355)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	395.0000	384.0000	(2.785)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,039.0000	2,029.0000	(0.490)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,610.0000	1,600.0000	(0.621)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	14.0000	13.0000	(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
25/06/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	298.0000	296.0000	(0.671)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,207.0000	3,198.0000	(0.281)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	117.0000	115.0000	(1.709)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,020.0000	1,009.0000	(1.078)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,011.0000	3,001.0000	(0.332)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	976.0000	965.0000	(1.127)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,704.0000	1,694.0000	(0.587)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,039.0000	2,029.0000	(0.490)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,521.0000	2,511.0000	(0.397)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,020.0000	1,009.0000	(1.078)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
25/06/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,247.0000	7,238.0000	(0.124)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,064.0000	1,053.0000	(1.034)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	533.0000	522.0000	(2.064)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,618.0000	2,608.0000	(0.382)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,991.0000	1,980.0000	(0.552)	0	0	0
25/06/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,747.0000	5,738.0000	(0.157)	0	0	0
25/06/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	188.0000	186.0000	(1.064)	0	0	100
25/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,517.0000	1,506.0000	(0.725)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,424.0000	1,413.0000	(0.772)	0	0	0
25/06/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

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25/06/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,134.0000	2,124.0000	(0.469)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,958.0000	1,966.0000	0.409	0	0	0
25/06/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	685.0000	674.0000	(1.606)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,152.0000	1,141.0000	(0.955)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	615.0000	617.0000	0.325	0	0	0
25/06/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	581.0000	582.0000	0.172	0	0	0
25/06/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	127.0000	121.0000	(4.724)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	1,000
25/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,008.0000	2,016.0000	0.398	0	0	0
25/06/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,047.0000	7,038.0000	(0.128)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,278.0000	2,268.0000	(0.439)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,182.0000	2,172.0000	(0.458)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,060.0000	3,050.0000	(0.327)	0	0	0
25/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,503.0000	3,512.0000	0.257	0	0	0
25/06/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,453.0000	3,462.0000	0.261	0	0	0
25/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,799.0000	1,789.0000	(0.556)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,470.0000	1,460.0000	(0.680)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	111.0000	105.0000	(5.405)	0	0	0
25/06/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,953.0000	4,962.0000	0.182	0	0	0
25/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,667.0000	2,657.0000	(0.375)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,563.0000	1,553.0000	(0.640)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,961.0000	2,952.0000	(0.304)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	810.0000	814.0000	0.494	0	0	0
25/06/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,000.0000	3,991.0000	(0.225)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,961.0000	2,952.0000	(0.304)	0	0	0
25/06/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,269.0000	1,276.0000	0.552	0	0	0
25/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,563.0000	1,553.0000	(0.640)	0	0	0
25/06/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,765.0000	2,755.0000	(0.362)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,327.0000	2,317.0000	(0.430)	0	0	0
25/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,847.0000	1,837.0000	(0.541)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,049.0000	4,041.0000	(0.198)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	725.0000	714.0000	(1.517)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,108.0000	1,097.0000	(0.993)	0	0	0
25/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,249.0000	4,240.0000	(0.212)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
25/06/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,547.0000	5,539.0000	(0.144)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,553.0000	3,544.0000	(0.253)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
25/06/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,997.0000	6,988.0000	(0.129)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,378.0000	1,367.0000	(0.798)	0	0	0
25/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,003.0000	5,012.0000	0.180	0	0	0
25/06/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,648.0000	4,639.0000	(0.194)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,598.0000	4,589.0000	(0.196)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,086.0000	2,076.0000	(0.479)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,470.0000	1,460.0000	(0.680)	0	0	0
25/06/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,497.0000	5,489.0000	(0.146)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,423.0000	2,413.0000	(0.413)	0	0	0
25/06/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
25/06/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	163.0000	156.0000	(4.294)	0	0	0
25/06/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,448.0000	4,440.0000	(0.180)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,367.0000	1,374.0000	0.512	0	0	0
25/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,197.0000	1,186.0000	(0.919)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/06/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,513.0000	1,521.0000	0.529	0	0	0
25/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,661.0000	1,669.0000	0.482	0	0	0
25/06/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	895.0000	899.0000	0.447	0	0	0
25/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,182.0000	2,172.0000	(0.458)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/06/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,423.0000	2,413.0000	(0.413)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,760.0000	1,768.0000	0.455	0	0	0
25/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	517.0000	518.0000	0.193	0	0	0
25/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,909.0000	1,917.0000	0.419	0	0	0
25/06/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	729.0000	732.0000	0.412	0	0	0
25/06/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,652.0000	3,643.0000	(0.246)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
25/06/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,253.0000	3,262.0000	0.277	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,517.0000	1,506.0000	(0.725)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,172.0000	1,179.0000	0.597	0	0	0
25/06/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,548.0000	4,539.0000	(0.198)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,472.0000	2,462.0000	(0.405)	0	0	0
25/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,086.0000	2,076.0000	(0.479)	0	0	0
25/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,099.0000	4,091.0000	(0.195)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,602.0000	3,593.0000	(0.250)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,298.0000	4,290.0000	(0.186)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,158.0000	3,148.0000	(0.317)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,152.0000	1,141.0000	(0.955)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,753.0000	4,762.0000	0.189	0	0	0
25/06/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,847.0000	1,837.0000	(0.541)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,378.0000	1,367.0000	(0.798)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,752.0000	1,741.0000	(0.628)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,498.0000	4,490.0000	(0.178)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	184.0000	176.0000	(4.348)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,503.0000	3,494.0000	(0.257)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,028.0000	1,034.0000	0.584	0	0	0
25/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	145.0000	138.0000	(4.828)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	548.0000	549.0000	0.182	0	0	0
25/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	152.0000	149.0000	(1.974)	0	0	0
25/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,355.0000	3,346.0000	(0.268)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,415.0000	1,423.0000	0.565	0	0	0
25/06/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,199.0000	4,190.0000	(0.214)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	848.0000	837.0000	(1.297)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	983.0000	988.0000	0.509	0	0	0
25/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,287.0000	1,276.0000	(0.855)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	487.0000	487.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,454.0000	3,445.0000	(0.261)	0	0	0
25/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	852.0000	856.0000	0.469	0	0	0
25/06/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,810.0000	1,818.0000	0.442	0	0	0
25/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,348.0000	4,340.0000	(0.184)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,318.0000	1,325.0000	0.531	0	0	0
25/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,716.0000	2,706.0000	(0.368)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/06/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,895.0000	1,884.0000	(0.580)	0	0	0
25/06/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
25/06/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,149.0000	4,141.0000	(0.193)	0	0	0
25/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,464.0000	1,472.0000	0.546	0	0	0
25/06/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,076.0000	1,082.0000	0.558	0	0	0
25/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,306.0000	3,296.0000	(0.302)	0	0	0
25/06/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	358.0000	356.0000	(0.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,711.0000	1,719.0000	0.468	0	0	0
25/06/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	304.0000	294.0000	(3.289)	0	0	0
25/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,859.0000	1,867.0000	0.430	0	0	0
25/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,912.0000	2,902.0000	(0.343)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/06/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,563.0000	1,570.0000	0.448	0	0	0
25/06/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,109.0000	3,099.0000	(0.322)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,667.0000	2,657.0000	(0.375)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/06/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,221.0000	1,227.0000	0.491	0	0	0
25/06/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
25/06/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	769.0000	772.0000	0.390	0	0	0
25/06/2009	\$ / R	2009/12/14			Currency Future	8.2824	8.2972	0.179	8.3500	8.3300	31,177
25/06/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,959.0000	3,944.0000	(0.379)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,262.0000	1,245.0000	(1.347)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,671.0000	3,656.0000	(0.409)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,759.0000	2,743.0000	(0.580)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,719.0000	3,704.0000	(0.403)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	445.0000	445.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	320.0000	319.0000	(0.313)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,617.0000	2,601.0000	(0.611)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,935.0000	4,920.0000	(0.304)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,652.0000	1,636.0000	(0.969)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,083.0000	5,068.0000	(0.295)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	480.0000	480.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,429.0000	2,413.0000	(0.659)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	9,530
25/06/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	185.0000	183.0000	(1.081)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,299.0000	4,283.0000	(0.372)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	777.0000	782.0000	0.644	0	0	0
25/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	225.0000	216.0000	(4.000)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	547.0000	533.0000	(2.559)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	977.0000	961.0000	(1.638)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,445.0000	4,429.0000	(0.360)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,478.0000	5,463.0000	(0.274)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	309.0000	308.0000	(0.324)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	244.0000	243.0000	(0.410)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,876.0000	1,860.0000	(0.853)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	19.0000	19.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,083.0000	5,068.0000	(0.295)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	807.0000	813.0000	0.743	0	0	0
25/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,786.0000	1,770.0000	(0.896)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	129.0000	123.0000	(4.651)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,837.0000	4,821.0000	(0.331)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,334.0000	3,318.0000	(0.480)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	244.0000	235.0000	(3.689)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	612.0000	598.0000	(2.288)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	413.0000	412.0000	(0.242)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	320.0000	319.0000	(0.313)	0	0	13,513
25/06/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,608.0000	1,592.0000	(0.995)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,141.0000	3,125.0000	(0.509)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	612.0000	598.0000	(2.288)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	168.0000	167.0000	(0.595)	0	0	11,094
25/06/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	17.0000	17.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,911.0000	3,896.0000	(0.384)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	73.0000	73.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,182.0000	5,166.0000	(0.309)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	938.0000	922.0000	(1.706)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	229.0000	227.0000	(0.873)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	144.0000	143.0000	(0.694)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	190.0000	189.0000	(0.526)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,984.0000	4,969.0000	(0.301)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	646.0000	631.0000	(2.322)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,346.0000	1,330.0000	(1.189)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	279.0000	278.0000	(0.358)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	680.0000	665.0000	(2.206)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,432.0000	1,416.0000	(1.117)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	222.0000	220.0000	(0.901)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,382.0000	2,366.0000	(0.672)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,096.0000	1,080.0000	(1.460)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	331.0000	319.0000	(3.625)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,434.0000	1,447.0000	0.907	0	0	0
25/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	428.0000	428.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	215.0000	213.0000	(0.930)	0	0	3,000
25/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,389.0000	1,373.0000	(1.152)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,012.0000	1,996.0000	(0.795)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,542.0000	4,527.0000	(0.330)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	637.0000	640.0000	0.471	0	0	0
25/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	445.0000	445.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	354.0000	343.0000	(3.107)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	88.0000	84.0000	(4.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	462.0000	462.0000	-	0	0	247
25/06/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	102.0000	101.0000	(0.980)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,153.0000	4,137.0000	(0.385)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	261.0000	259.0000	(0.766)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	579.0000	565.0000	(2.418)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,921.0000	1,905.0000	(0.833)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,570.0000	2,554.0000	(0.623)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	38.0000	38.0000	-	0	0	10,100
25/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	413.0000	412.0000	(0.242)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,171.0000	1,181.0000	0.854	0	0	0
25/06/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	487.0000	473.0000	(2.875)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	899.0000	884.0000	(1.669)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	208.0000	207.0000	(0.481)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,056.0000	4,041.0000	(0.370)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	286.0000	275.0000	(3.846)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,011.0000	1,020.0000	0.890	0	0	13,513
25/06/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,476.0000	1,460.0000	(1.084)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,997.0000	2,981.0000	(0.534)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,178.0000	1,162.0000	(1.358)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	807.0000	813.0000	0.743	0	0	0
25/06/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	718.0000	722.0000	0.557	0	0	0
25/06/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	519.0000	520.0000	0.193	0	0	0
25/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,093.0000	3,077.0000	(0.517)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,738.0000	4,723.0000	(0.317)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	663.0000	667.0000	0.603	0	0	0
25/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	516.0000	502.0000	(2.713)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	222.0000	220.0000	(0.901)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,741.0000	1,725.0000	(0.919)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	498.0000	499.0000	0.201	0	0	0
25/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	498.0000	499.0000	0.201	0	0	0
25/06/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,056.0000	4,041.0000	(0.370)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	787.0000	772.0000	(1.906)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,389.0000	1,373.0000	(1.152)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,057.0000	2,041.0000	(0.778)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	174.0000	172.0000	(1.149)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	9,626
25/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	369.0000	369.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,807.0000	2,791.0000	(0.570)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	35.0000	35.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	398.0000	397.0000	(0.251)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,966.0000	1,950.0000	(0.814)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,382.0000	3,367.0000	(0.444)	0	0	0
25/06/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,525.0000	1,538.0000	0.852	0	0	0
25/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	938.0000	922.0000	(1.706)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,767.0000	3,752.0000	(0.398)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,103.0000	2,087.0000	(0.761)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,286.0000	3,270.0000	(0.487)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	136.0000	134.0000	(1.471)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	516.0000	502.0000	(2.713)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	715.0000	700.0000	(2.098)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	344.0000	343.0000	(0.291)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/06/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,479.0000	1,492.0000	0.879	0	0	0
25/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	244.0000	235.0000	(3.689)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	861.0000	846.0000	(1.742)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,854.0000	2,838.0000	(0.561)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,627.0000	5,612.0000	(0.267)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	144.0000	143.0000	(0.694)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	777.0000	782.0000	0.644	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,617.0000	2,601.0000	(0.611)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,863.0000	3,848.0000	(0.388)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,591.0000	4,576.0000	(0.327)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,012.0000	1,996.0000	(0.795)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	261.0000	259.0000	(0.766)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,034.0000	5,018.0000	(0.318)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	751.0000	736.0000	(1.997)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,776.0000	5,761.0000	(0.260)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	174.0000	172.0000	(1.149)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,837.0000	4,821.0000	(0.331)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,431.0000	3,415.0000	(0.466)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,389.0000	1,401.0000	0.864	0	0	0
25/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	383.0000	383.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,178.0000	1,162.0000	(1.358)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,741.0000	1,725.0000	(0.919)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	19.0000	19.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,104.0000	4,089.0000	(0.365)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	680.0000	665.0000	(2.206)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,429.0000	5,414.0000	(0.276)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,389.0000	1,401.0000	0.864	0	0	0
25/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,382.0000	2,366.0000	(0.672)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	824.0000	808.0000	(1.942)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	369.0000	369.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,334.0000	3,318.0000	(0.480)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	38.0000	38.0000	-	0	0	1,093
25/06/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	269.0000	268.0000	(0.372)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	787.0000	772.0000	(1.906)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,671.0000	3,656.0000	(0.409)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	547.0000	533.0000	(2.559)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	114.0000	113.0000	(0.877)	0	0	174
25/06/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,335.0000	2,319.0000	(0.685)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	398.0000	397.0000	(0.251)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	356.0000	356.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,250.0000	4,235.0000	(0.353)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	807.0000	813.0000	0.743	0	0	0
25/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	715.0000	700.0000	(2.098)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,640.0000	4,625.0000	(0.323)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	225.0000	216.0000	(4.000)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,288.0000	2,272.0000	(0.699)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,479.0000	3,463.0000	(0.460)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,697.0000	1,681.0000	(0.943)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	612.0000	614.0000	0.327	0	0	0
25/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	480.0000	480.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,137.0000	1,121.0000	(1.407)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	32.0000	32.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,045.0000	3,029.0000	(0.525)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,128.0000	1,138.0000	0.887	0	0	0
25/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	244.0000	243.0000	(0.410)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,330.0000	5,315.0000	(0.281)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,093.0000	3,077.0000	(0.517)	0	0	0
25/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	379.0000	367.0000	(3.166)	0	0	0
25/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,020.0000	7,005.0000	(0.214)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,396.0000	4,381.0000	(0.341)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	180.0000	178.0000	(1.111)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	128.0000	127.0000	(0.781)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,057.0000	2,041.0000	(0.778)	0	0	0
25/06/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,998.0000	2,012.0000	0.701	0	0	0
25/06/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	905.0000	912.0000	0.773	0	0	0
25/06/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,016.0000	1,000.0000	(1.575)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	379.0000	367.0000	(3.166)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	264.0000	255.0000	(3.409)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
25/06/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,270.0000	7,255.0000	(0.206)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	299.0000	297.0000	(0.669)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	202.0000	201.0000	(0.495)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	207.0000	198.0000	(4.348)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,664.0000	2,649.0000	(0.563)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,520.0000	1,503.0000	(1.118)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,854.0000	2,838.0000	(0.561)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	747.0000	752.0000	0.669	0	0	0
25/06/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	96.0000	91.0000	(5.208)	0	0	0
25/06/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,732.0000	4,747.0000	0.317	0	0	0
25/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,262.0000	1,245.0000	(1.347)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,196.0000	2,180.0000	(0.729)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
25/06/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,189.0000	3,173.0000	(0.502)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,431.0000	3,415.0000	(0.466)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	839.0000	845.0000	0.715	0	0	0
25/06/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	309.0000	308.0000	(0.324)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	104.0000	99.0000	(4.808)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,712.0000	2,696.0000	(0.590)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,347.0000	4,332.0000	(0.345)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	173.0000	165.0000	(4.624)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,087.0000	1,096.0000	0.828	0	0	0
25/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,535.0000	3,549.0000	0.396	0	0	0
25/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,576.0000	3,561.0000	(0.419)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,220.0000	1,204.0000	(1.311)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	225.0000	216.0000	(4.000)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	977.0000	961.0000	(1.638)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	663.0000	667.0000	0.603	0	0	0
25/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,385.0000	3,400.0000	0.443	0	0	0
25/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,476.0000	2,460.0000	(0.646)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,591.0000	4,576.0000	(0.327)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	383.0000	383.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	116.0000	110.0000	(5.172)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,293.0000	2,308.0000	0.654	0	0	0
25/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,540.0000	2,555.0000	0.591	0	0	0
25/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,008.0000	3,992.0000	(0.399)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	751.0000	736.0000	(1.997)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	344.0000	343.0000	(0.291)	0	0	0
25/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	252.0000	251.0000	(0.397)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
25/06/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,048.0000	1,058.0000	0.954	0	0	0
25/06/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,345.0000	1,356.0000	0.818	0	0	0
25/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,571.0000	1,585.0000	0.891	0	0	0
25/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	861.0000	846.0000	(1.742)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,689.0000	4,674.0000	(0.320)	0	0	0
25/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
25/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,231.0000	5,216.0000	(0.287)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	612.0000	614.0000	0.327	0	0	0
25/06/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,236.0000	3,250.0000	0.433	0	0	0
25/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	331.0000	319.0000	(3.625)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,902.0000	2,886.0000	(0.551)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	541.0000	543.0000	0.370	0	0	0
25/06/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,285.0000	3,300.0000	0.457	0	0	0
25/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,322.0000	6,308.0000	(0.221)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,949.0000	2,934.0000	(0.509)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,280.0000	5,265.0000	(0.284)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,624.0000	3,608.0000	(0.442)	0	0	0
25/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	105.0000	104.0000	(0.952)	0	0	0
25/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	899.0000	884.0000	(1.669)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
25/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,982.0000	4,997.0000	0.301	0	0	0
25/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	690.0000	694.0000	0.580	0	0	0
25/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	189.0000	181.0000	(4.233)	0	0	0
25/06/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,201.0000	4,186.0000	(0.357)	0	0	0
25/06/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,070.0000	7,055.0000	(0.212)	0	0	0
25/06/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,523.0000	2,507.0000	(0.634)	0	0	0
25/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	459.0000	445.0000	(3.050)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	77.0000	77.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
25/06/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,485.0000	3,499.0000	0.402	0	0	0
25/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,758.0000	1,772.0000	0.796	0	0	0
25/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,576.0000	3,561.0000	(0.419)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
25/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,624.0000	3,608.0000	(0.442)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,664.0000	1,678.0000	0.841	0	0	0
25/06/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,435.0000	3,450.0000	0.437	0	0	0
25/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
25/06/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
25/06/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	405.0000	392.0000	(3.210)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	872.0000	878.0000	0.688	0	0	0
25/06/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,491.0000	2,505.0000	0.562	0	0	0
25/06/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,242.0000	2,226.0000	(0.714)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	587.0000	590.0000	0.511	0	0	0
25/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,396.0000	4,381.0000	(0.341)	0	0	0
25/06/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	132.0000	130.0000	(1.515)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	308.0000	297.0000	(3.571)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,639.0000	2,654.0000	0.568	0	0	0
25/06/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,149.0000	2,133.0000	(0.745)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/06/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,441.0000	2,456.0000	0.615	0	0	0
25/06/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,096.0000	1,080.0000	(1.460)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,788.0000	4,772.0000	(0.334)	0	0	0
25/06/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,871.0000	6,856.0000	(0.218)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,528.0000	3,512.0000	(0.454)	0	0	0
25/06/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,132.0000	5,117.0000	(0.292)	0	0	0
25/06/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,634.0000	3,649.0000	0.413	0	0	0
25/06/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	6,571.0000	6,557.0000	(0.213)	0	0	0
25/06/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	236.0000	235.0000	(0.424)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,304.0000	1,288.0000	(1.227)	0	0	0
25/06/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,934.0000	3,948.0000	0.356	0	0	0
25/06/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,937.0000	2,952.0000	0.511	0	0	0
25/06/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,949.0000	1,964.0000	0.770	0	0	0
25/06/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,392.0000	2,406.0000	0.585	0	0	0
25/06/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	4,033.0000	4,048.0000	0.372	0	0	0
25/06/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/06/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	3,037.0000	3,051.0000	0.461	0	0	0
25/06/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,120.0000	7,105.0000	(0.211)	0	0	0
25/06/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	2,047.0000	2,061.0000	0.684	0	0	0
25/06/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,966.0000	1,950.0000	(0.814)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	6,472.0000	6,457.0000	(0.232)	0	0	0
25/06/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	279.0000	278.0000	(0.358)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,831.0000	1,815.0000	(0.874)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,528.0000	5,513.0000	(0.271)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,104.0000	4,089.0000	(0.365)	0	0	0
25/06/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
25/06/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,821.0000	6,806.0000	(0.220)	0	0	0
25/06/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,970.0000	6,955.0000	(0.215)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,379.0000	5,364.0000	(0.279)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,863.0000	3,848.0000	(0.388)	0	0	0
25/06/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/06/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,542.0000	4,527.0000	(0.330)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	564.0000	566.0000	0.355	0	0	0
25/06/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,853.0000	1,868.0000	0.809	0	0	0
25/06/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
25/06/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,838.0000	2,853.0000	0.529	0	0	0
25/06/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,987.0000	3,002.0000	0.502	0	0	0
25/06/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	975.0000	983.0000	0.821	0	0	0
25/06/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	6,522.0000	6,507.0000	(0.230)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,671.0000	6,656.0000	(0.225)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,726.0000	5,711.0000	(0.262)	0	0	0
25/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,831.0000	1,815.0000	(0.874)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	431.0000	418.0000	(3.016)	0	0	0
25/06/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	143.0000	136.0000	(4.895)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	459.0000	445.0000	(3.050)	0	0	0
25/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	541.0000	543.0000	0.370	0	0	0
25/06/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,983.0000	3,998.0000	0.377	0	0	0
25/06/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
25/06/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,711.0000	1,725.0000	0.818	0	0	0
25/06/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,689.0000	2,704.0000	0.558	0	0	0
25/06/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/06/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,834.0000	3,848.0000	0.365	0	0	0
25/06/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,684.0000	3,699.0000	0.407	0	0	0
25/06/2009	\$ / 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
25/06/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,884.0000	3,898.0000	0.360	0	0	0
25/06/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,888.0000	2,902.0000	0.485	0	0	0
25/06/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,901.0000	1,916.0000	0.789	0	0	0
25/06/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,621.0000	6,606.0000	(0.227)	0	0	0
25/06/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/06/2009	\$ / R	2010/03/15			Currency Future	8.4082	8.4310	0.271	0.0000	0.0000	18
25/06/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	569.0000	571.0000	0.351	0	0	0
25/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,996.0000	1,971.0000	(1.253)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,671.0000	2,646.0000	(0.936)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	225.0000	223.0000	(0.889)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	537.0000	538.0000	0.186	0	0	0
25/06/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	175.0000	173.0000	(1.143)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	829.0000	807.0000	(2.654)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	324.0000	323.0000	(0.309)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,716.0000	2,692.0000	(0.884)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,901.0000	2,877.0000	(0.827)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,618.0000	4,594.0000	(0.520)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,566.0000	1,542.0000	(1.533)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,952.0000	1,928.0000	(1.230)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	159.0000	158.0000	(0.629)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,172.0000	2,147.0000	(1.151)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,002.0000	4,978.0000	(0.480)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	846.0000	854.0000	0.946	0	0	0
25/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,524.0000	1,500.0000	(1.575)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	171.0000	169.0000	(1.170)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	167.0000	165.0000	(1.198)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,442.0000	2,417.0000	(1.024)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	388.0000	373.0000	(3.866)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,018.0000	1,029.0000	1.081	0	0	0
25/06/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,533.0000	2,508.0000	(0.987)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,809.0000	2,784.0000	(0.890)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	179.0000	177.0000	(1.117)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	622.0000	624.0000	0.322	0	0	0
25/06/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	191.0000	189.0000	(1.047)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,088.0000	3,063.0000	(0.810)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	260.0000	248.0000	(4.615)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	281.0000	279.0000	(0.712)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,855.0000	2,830.0000	(0.876)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,243.0000	5,219.0000	(0.458)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	230.0000	228.0000	(0.870)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,400.0000	1,376.0000	(1.714)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	494.0000	494.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,400.0000	1,376.0000	(1.714)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	260.0000	259.0000	(0.385)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	728.0000	707.0000	(2.885)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,135.0000	3,110.0000	(0.797)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,087.0000	4,062.0000	(0.612)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	358.0000	357.0000	(0.279)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	467.0000	467.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,128.0000	2,103.0000	(1.175)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,671.0000	2,646.0000	(0.936)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	586.0000	588.0000	0.341	0	0	0
25/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,009.0000	986.0000	(2.279)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,762.0000	2,738.0000	(0.869)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,954.0000	4,930.0000	(0.484)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,666.0000	4,642.0000	(0.514)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	205.0000	203.0000	(0.976)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,083.0000	2,059.0000	(1.152)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,809.0000	4,785.0000	(0.499)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,608.0000	1,584.0000	(1.493)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	663.0000	643.0000	(3.017)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	358.0000	357.0000	(0.279)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	242.0000	240.0000	(0.826)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	467.0000	467.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	267.0000	265.0000	(0.749)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,146.0000	5,123.0000	(0.447)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,183.0000	4,159.0000	(0.574)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,396.0000	2,372.0000	(1.002)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,217.0000	2,192.0000	(1.128)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	230.0000	228.0000	(0.870)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,279.0000	1,255.0000	(1.876)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,039.0000	4,014.0000	(0.619)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,737.0000	1,712.0000	(1.439)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,823.0000	1,798.0000	(1.371)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,088.0000	3,063.0000	(0.810)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	632.0000	613.0000	(3.006)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,172.0000	3,148.0000	(0.757)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,172.0000	2,147.0000	(1.151)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,009.0000	986.0000	(2.279)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,522.0000	4,498.0000	(0.531)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,039.0000	4,014.0000	(0.619)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	640.0000	644.0000	0.625	0	0	0
25/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,041.0000	3,017.0000	(0.789)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	508.0000	508.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	317.0000	315.0000	(0.631)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,231.0000	4,207.0000	(0.567)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,128.0000	2,103.0000	(1.175)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	873.0000	881.0000	0.916	0	0	0
25/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	254.0000	252.0000	(0.787)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	349.0000	348.0000	(0.287)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,039.0000	2,015.0000	(1.177)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	761.0000	740.0000	(2.760)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	167.0000	165.0000	(1.198)	0	0	17,948
25/06/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,441.0000	1,417.0000	(1.666)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,513.0000	3,489.0000	(0.683)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	236.0000	234.0000	(0.847)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,160.0000	1,137.0000	(1.983)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,996.0000	1,971.0000	(1.253)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	205.0000	203.0000	(0.976)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	131.0000	130.0000	(0.763)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,857.0000	4,833.0000	(0.494)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	771.0000	778.0000	0.908	0	0	0
25/06/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	419.0000	418.0000	(0.239)	0	0	17,948
25/06/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	163.0000	161.0000	(1.227)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	377.0000	376.0000	(0.265)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,535.0000	5,511.0000	(0.434)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	899.0000	877.0000	(2.447)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	248.0000	246.0000	(0.806)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,991.0000	3,966.0000	(0.626)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,229.0000	3,204.0000	(0.774)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	387.0000	386.0000	(0.258)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	295.0000	293.0000	(0.678)	0	0	28,058
25/06/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	935.0000	913.0000	(2.353)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,261.0000	2,237.0000	(1.061)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,396.0000	2,372.0000	(1.002)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,418.0000	3,394.0000	(0.702)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,351.0000	2,327.0000	(1.021)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	463.0000	447.0000	(3.456)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,948.0000	2,923.0000	(0.848)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	141.0000	139.0000	(1.418)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,442.0000	2,417.0000	(1.024)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,570.0000	4,546.0000	(0.525)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,319.0000	1,295.0000	(1.820)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	972.0000	949.0000	(2.366)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,823.0000	1,798.0000	(1.371)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,579.0000	2,554.0000	(0.969)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,625.0000	2,600.0000	(0.952)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,122.0000	1,099.0000	(2.050)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,866.0000	1,841.0000	(1.340)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	604.0000	605.0000	0.166	0	0	0
25/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	480.0000	480.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	153.0000	151.0000	(1.307)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	179.0000	177.0000	(1.117)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	274.0000	272.0000	(0.730)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	695.0000	674.0000	(3.022)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	864.0000	842.0000	(2.546)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	324.0000	323.0000	(0.309)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	156.0000	154.0000	(1.282)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,195.0000	5,171.0000	(0.462)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	317.0000	315.0000	(0.631)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	522.0000	523.0000	0.192	0	0	0
25/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,566.0000	1,542.0000	(1.533)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,994.0000	2,970.0000	(0.802)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	187.0000	185.0000	(1.070)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,561.0000	3,536.0000	(0.702)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,806.0000	1,826.0000	1.107	0	0	0
25/06/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	195.0000	194.0000	(0.513)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
25/06/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,583.0000	5,560.0000	(0.412)	0	0	0
25/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
25/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	236.0000	234.0000	(0.847)	0	0	0
25/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,328.0000	4,304.0000	(0.555)	0	0	0
25/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	281.0000	279.0000	(0.712)	0	0	0
25/06/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	219.0000	218.0000	(0.457)	0	0	0
25/06/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,487.0000	2,463.0000	(0.965)	0	0	0
25/06/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,340.0000	5,316.0000	(0.449)	0	0	0
25/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
25/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,608.0000	1,584.0000	(1.493)	0	0	0
25/06/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,694.0000	1,669.0000	(1.476)	0	0	0
25/06/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	602.0000	583.0000	(3.156)	0	0	0
25/06/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,359.0000	1,335.0000	(1.766)	0	0	0
25/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,323.0000	3,299.0000	(0.722)	0	0	0
25/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,267.0000	3,289.0000	0.673	0	0	0
25/06/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	412.0000	397.0000	(3.641)	0	0	0
25/06/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	660.0000	664.0000	0.606	0	0	0
25/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	254.0000	252.0000	(0.787)	0	0	0
25/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
25/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
25/06/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	748.0000	754.0000	0.802	0	0	0
25/06/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	288.0000	287.0000	(0.347)	0	0	0
25/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	430.0000	430.0000	-	0	0	0
25/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,758.0000	4,781.0000	0.483	0	0	0
25/06/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	489.0000	473.0000	(3.272)	0	0	0
25/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	241.0000	230.0000	(4.564)	0	0	0
25/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	442.0000	442.0000	-	0	0	0
25/06/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	367.0000	366.0000	(0.272)	0	0	0
25/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	267.0000	265.0000	(0.749)	0	0	0
25/06/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
25/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,049.0000	1,061.0000	1.144	0	0	0
25/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	206.0000	196.0000	(4.854)	0	0	0
25/06/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	28,058

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,008.0000	5,031.0000	0.459	0	0	0
25/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
25/06/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,135.0000	4,111.0000	(0.580)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,114.0000	1,127.0000	1.167	0	0	0
25/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,909.0000	1,884.0000	(1.310)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,625.0000	2,600.0000	(0.952)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,905.0000	4,881.0000	(0.489)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	365.0000	350.0000	(4.110)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,809.0000	2,784.0000	(0.890)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,306.0000	2,282.0000	(1.041)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	140.0000	138.0000	(1.429)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	408.0000	407.0000	(0.245)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,737.0000	1,712.0000	(1.439)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,084.0000	1,061.0000	(2.122)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,351.0000	2,327.0000	(1.021)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,182.0000	3,157.0000	(0.786)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,651.0000	1,627.0000	(1.454)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,199.0000	1,176.0000	(1.918)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,952.0000	1,928.0000	(1.230)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	341.0000	339.0000	(0.587)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	309.0000	308.0000	(0.324)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	163.0000	161.0000	(1.227)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,292.0000	5,268.0000	(0.454)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,316.0000	3,339.0000	0.694	0	0	0
25/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	387.0000	386.0000	(0.258)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	214.0000	213.0000	(0.467)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,909.0000	1,884.0000	(1.310)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,855.0000	2,830.0000	(0.876)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	454.0000	454.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,256.0000	7,233.0000	(0.317)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	159.0000	158.0000	(0.629)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,465.0000	3,441.0000	(0.693)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	260.0000	259.0000	(0.385)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,279.0000	1,255.0000	(1.876)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,330.0000	2,351.0000	0.901	0	0	0
25/06/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,081.0000	1,094.0000	1.203	0	0	0
25/06/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,036.0000	2,057.0000	1.031	0	0	0
25/06/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	78.0000	73.0000	(6.410)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,046.0000	1,023.0000	(2.199)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	223.0000	213.0000	(4.484)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,780.0000	1,756.0000	(1.348)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,098.0000	5,074.0000	(0.471)	0	0	0
25/06/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,901.0000	2,877.0000	(0.827)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,319.0000	1,295.0000	(1.820)	0	0	0
25/06/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,009.0000	6,985.0000	(0.342)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,482.0000	1,458.0000	(1.619)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,239.0000	1,215.0000	(1.937)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	377.0000	376.0000	(0.265)	0	0	0
25/06/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	397.0000	396.0000	(0.252)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,513.0000	3,489.0000	(0.683)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,050.0000	5,026.0000	(0.475)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	121.0000	120.0000	(0.826)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	248.0000	246.0000	(0.806)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,135.0000	3,110.0000	(0.797)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,608.0000	3,584.0000	(0.665)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,039.0000	2,015.0000	(1.177)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,418.0000	1,434.0000	1.128	0	0	0
25/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,579.0000	2,554.0000	(0.969)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,041.0000	3,017.0000	(0.789)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	143.0000	141.0000	(1.399)	0	0	0
25/06/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	107.0000	106.0000	(0.935)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,366.0000	3,388.0000	0.654	0	0	0
25/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,323.0000	3,299.0000	(0.722)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	821.0000	828.0000	0.853	0	0	0
25/06/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	131.0000	130.0000	(0.763)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,371.0000	3,346.0000	(0.742)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	134.0000	133.0000	(0.746)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	302.0000	300.0000	(0.662)	0	0	0
25/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	187.0000	185.0000	(1.070)	0	0	0
25/06/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,632.0000	5,608.0000	(0.426)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	573.0000	555.0000	(3.141)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	681.0000	686.0000	0.734	0	0	0
25/06/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,943.0000	3,918.0000	(0.634)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,713.0000	3,736.0000	0.619	0	0	0
25/06/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	302.0000	300.0000	(0.662)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,723.0000	2,745.0000	0.808	0	0	0
25/06/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,561.0000	3,536.0000	(0.702)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,761.0000	4,737.0000	(0.504)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,276.0000	3,252.0000	(0.733)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,761.0000	1,780.0000	1.079	0	0	0
25/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	796.0000	802.0000	0.754	0	0	0
25/06/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,912.0000	3,935.0000	0.588	0	0	0
25/06/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
25/06/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,656.0000	3,631.0000	(0.684)	0	0	0
25/06/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	437.0000	421.0000	(3.661)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,694.0000	1,669.0000	(1.476)	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
25/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	295.0000	293.0000	(0.678)	0	0	0
25/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	279.0000	267.0000	(4.301)	0	0	0
25/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	109.0000	108.0000	(0.917)	0	0	0
25/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,962.0000	3,984.0000	0.555	0	0	0
25/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	987.0000	998.0000	1.114	0	0	0
25/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
25/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,515.0000	3,537.0000	0.626	0	0	0
25/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,799.0000	3,775.0000	(0.632)	0	0	0
25/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	110.0000	103.0000	(6.364)	0	0	0
25/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,376.0000	4,352.0000	(0.548)	0	0	0
25/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,122.0000	1,099.0000	(2.050)	0	0	0
25/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	430.0000	430.0000	-	0	0	0
25/06/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,199.0000	1,176.0000	(1.918)	0	0	0
25/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,586.0000	1,604.0000	1.135	0	0	0
25/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,524.0000	1,500.0000	(1.575)	0	0	0
25/06/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
25/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,921.0000	2,943.0000	0.753	0	0	0
25/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0
25/06/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,813.0000	3,835.0000	0.577	0	0	0
25/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,526.0000	2,548.0000	0.871	0	0	0
25/06/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,943.0000	1,963.0000	1.029	0	0	0
25/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
25/06/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,822.0000	2,844.0000	0.780	0	0	0
25/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,259.0000	1,273.0000	1.112	0	0	0
25/06/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/06/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,852.0000	1,871.0000	1.026	0	0	0
25/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	150.0000	142.0000	(5.333)	0	0	0
25/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,970.0000	2,992.0000	0.741	0	0	0
25/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
25/06/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,629.0000	1,647.0000	1.105	0	0	0
25/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,990.0000	2,010.0000	1.005	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,703.0000	3,679.0000	(0.648)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	1,148.0000	1,161.0000	1.132	0	0	0
25/06/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,465.0000	3,487.0000	0.635	0	0	0
25/06/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
25/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	408.0000	407.0000	(0.245)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	3,069.0000	3,091.0000	0.717	0	0	0
25/06/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	900.0000	909.0000	1.000	0	0	0
25/06/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	2,085.0000	2,106.0000	1.007	0	0	0
25/06/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	299.0000	287.0000	(4.013)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,543.0000	1,560.0000	1.102	0	0	0
25/06/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	4,061.0000	4,084.0000	0.566	0	0	0
25/06/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	342.0000	328.0000	(4.094)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,663.0000	3,686.0000	0.628	0	0	0
25/06/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,379.0000	2,400.0000	0.883	0	0	0
25/06/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,477.0000	2,499.0000	0.888	0	0	0
25/06/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,674.0000	2,696.0000	0.823	0	0	0
25/06/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	101.0000	95.0000	(5.941)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	1,220.0000	1,235.0000	1.230	0	0	0
25/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,459.0000	1,476.0000	1.165	0	0	0
25/06/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,862.0000	3,885.0000	0.596	0	0	0
25/06/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	957.0000	968.0000	1.149	0	0	0
25/06/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	162.0000	154.0000	(4.938)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,871.0000	2,893.0000	0.766	0	0	0
25/06/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,717.0000	1,735.0000	1.048	0	0	0
25/06/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	190.0000	180.0000	(5.263)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,897.0000	1,917.0000	1.054	0	0	0
25/06/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,183.0000	1,197.0000	1.183	0	0	0
25/06/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,714.0000	4,690.0000	(0.509)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,564.0000	3,587.0000	0.645	0	0	0
25/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
25/06/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,779.0000	5,755.0000	(0.415)	0	0	0
25/06/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	174.0000	166.0000	(4.598)	0	0	0
25/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
25/06/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,751.0000	3,727.0000	(0.640)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
25/06/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,575.0000	2,597.0000	0.854	0	0	0
25/06/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,019.0000	3,042.0000	0.762	0	0	0
25/06/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	4,012.0000	4,034.0000	0.548	0	0	0
25/06/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/06/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,437.0000	5,413.0000	(0.441)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	3,895.0000	3,870.0000	(0.642)	0	0	0
25/06/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14			Currency Future	8.5346	8.5638	0.342	0.0000	0.0000	0
25/06/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	445.0000	448.0000	0.674	0	0	0
25/06/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,610.0000	1,584.0000	(1.615)	0	0	0
25/06/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	763.0000	743.0000	(2.621)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	564.0000	569.0000	0.887	0	0	21,978
25/06/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	363.0000	365.0000	0.551	0	0	0
25/06/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	748.0000	757.0000	1.203	0	0	0
25/06/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,179.0000	1,155.0000	(2.036)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,028.0000	2,001.0000	(1.331)	0	0	0
25/06/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	861.0000	840.0000	(2.439)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	663.0000	671.0000	1.207	0	0	0
25/06/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	928.0000	907.0000	(2.263)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	436.0000	439.0000	0.688	0	0	0
25/06/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,071.0000	2,043.0000	(1.352)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	696.0000	704.0000	1.149	0	0	0
25/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,489.0000	1,463.0000	(1.746)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	341.0000	342.0000	0.293	0	0	0
25/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,156.0000	2,128.0000	(1.299)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	334.0000	335.0000	0.299	0	0	0
25/06/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	577.0000	582.0000	0.867	0	0	0
25/06/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,071.0000	4,041.0000	(0.737)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,069.0000	1,046.0000	(2.152)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,033.0000	1,011.0000	(2.130)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,199.0000	2,171.0000	(1.273)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	530.0000	514.0000	(3.019)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	828.0000	807.0000	(2.536)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	618.0000	624.0000	0.971	0	0	0
25/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	473.0000	477.0000	0.846	0	0	0
25/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	155.0000	155.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	419.0000	421.0000	0.477	0	0	0
25/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,734.0000	1,707.0000	(1.557)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	894.0000	873.0000	(2.349)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	150.0000	150.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	679.0000	687.0000	1.178	0	0	0
25/06/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	355.0000	357.0000	0.563	0	0	0
25/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,166.0000	4,136.0000	(0.720)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	387.0000	389.0000	0.517	0	0	0
25/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,818.0000	1,791.0000	(1.485)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,903.0000	1,875.0000	(1.471)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	379.0000	381.0000	0.528	0	0	0
25/06/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	713.0000	721.0000	1.122	0	0	0
25/06/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,142.0000	1,119.0000	(2.014)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,944.0000	1,917.0000	(1.389)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,776.0000	1,749.0000	(1.520)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	914.0000	927.0000	1.422	0	0	0
25/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	505.0000	509.0000	0.792	0	0	2,533

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	348.0000	349.0000	0.287	0	0	0
25/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,122.0000	1,139.0000	1.515	0	0	0
25/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,554.0000	3,525.0000	(0.816)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	158.0000	158.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	494.0000	498.0000	0.810	0	0	0
25/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	189.0000	189.0000	-	0	0	21,978
25/06/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,024.0000	3,994.0000	(0.746)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	169.0000	169.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,788.0000	3,758.0000	(0.792)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,113.0000	2,086.0000	(1.278)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,835.0000	3,805.0000	(0.782)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	172.0000	172.0000	-	0	0	29,129
25/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,692.0000	1,666.0000	(1.537)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	464.0000	467.0000	0.647	0	0	0
25/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	410.0000	413.0000	0.732	0	0	0
25/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	604.0000	610.0000	0.993	0	0	0
25/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,529.0000	1,503.0000	(1.700)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	427.0000	430.0000	0.703	0	0	0
25/06/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	795.0000	775.0000	(2.516)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	632.0000	639.0000	1.108	0	0	0
25/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	402.0000	405.0000	0.746	0	0	0
25/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	998.0000	976.0000	(2.204)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,734.0000	1,707.0000	(1.557)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,692.0000	1,666.0000	(1.537)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	427.0000	430.0000	0.703	0	0	0
25/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,882.0000	3,852.0000	(0.773)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	730.0000	739.0000	1.233	0	0	0
25/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	419.0000	421.0000	0.477	0	0	0
25/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	317.0000	305.0000	(3.785)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,370.0000	1,345.0000	(1.825)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	987.0000	1,002.0000	1.520	0	0	0
25/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,151.0000	1,169.0000	1.564	0	0	0
25/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,105.0000	1,082.0000	(2.081)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	505.0000	509.0000	0.792	0	0	26,596
25/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	452.0000	438.0000	(3.097)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,409.0000	1,384.0000	(1.774)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,651.0000	1,625.0000	(1.575)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	402.0000	405.0000	0.746	0	0	0
25/06/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	767.0000	776.0000	1.173	0	0	0
25/06/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	478.0000	462.0000	(3.347)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,818.0000	1,791.0000	(1.485)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,370.0000	1,345.0000	(1.825)	0	0	0
25/06/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	648.0000	655.0000	1.080	0	0	0
25/06/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,217.0000	1,193.0000	(1.972)	0	0	0
25/06/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	337.0000	325.0000	(3.561)	0	0	0
25/06/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
25/06/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	732.0000	713.0000	(2.596)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	551.0000	556.0000	0.907	0	0	0
25/06/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	963.0000	941.0000	(2.285)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	320.0000	321.0000	0.313	0	0	0
25/06/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,449.0000	1,424.0000	(1.725)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,113.0000	2,086.0000	(1.278)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	590.0000	596.0000	1.017	0	0	0
25/06/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,212.0000	1,230.0000	1.485	0	0	0
25/06/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,986.0000	1,959.0000	(1.360)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,285.0000	2,257.0000	(1.225)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,293.0000	1,268.0000	(1.933)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	371.0000	373.0000	0.539	0	0	0
25/06/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	148.0000	148.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	277.0000	267.0000	(3.610)	0	0	0
25/06/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,213.0000	4,184.0000	(0.688)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,417.0000	2,388.0000	(1.200)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	301.0000	302.0000	0.332	0	0	0
25/06/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,329.0000	2,301.0000	(1.202)	0	0	0
25/06/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,786.0000	4,815.0000	0.606	0	0	0
25/06/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	527.0000	532.0000	0.949	0	0	0
25/06/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,860.0000	1,833.0000	(1.452)	0	0	0
25/06/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,301.0000	3,329.0000	0.848	0	0	0
25/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	141.0000	140.0000	(0.709)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	483.0000	487.0000	0.828	0	0	0
25/06/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	395.0000	397.0000	0.506	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	454.0000	457.0000	0.661	0	0	0
25/06/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,569.0000	1,544.0000	(1.593)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	314.0000	315.0000	0.318	0	0	0
25/06/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,242.0000	2,214.0000	(1.249)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	307.0000	308.0000	0.326	0	0	0
25/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	327.0000	328.0000	0.306	0	0	0
25/06/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	295.0000	296.0000	0.339	0	0	0
25/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,804.0000	5,774.0000	(0.517)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	826.0000	838.0000	1.453	0	0	0
25/06/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,461.0000	2,432.0000	(1.178)	0	0	0
25/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
25/06/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	203.0000	203.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,369.0000	3,339.0000	(0.890)	0	0	0
25/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	133.0000	127.0000	(4.511)	0	0	0
25/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,262.0000	7,232.0000	(0.413)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	642.0000	624.0000	(2.804)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,409.0000	1,384.0000	(1.774)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,118.0000	4,089.0000	(0.704)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	143.0000	143.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,373.0000	2,345.0000	(1.180)	0	0	0
25/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	387.0000	389.0000	0.517	0	0	0
25/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	494.0000	498.0000	0.810	0	0	0
25/06/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	182.0000	182.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,903.0000	1,875.0000	(1.471)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,331.0000	1,307.0000	(1.803)	0	0	0
25/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,560.0000	5,530.0000	(0.540)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	130.0000	130.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	516.0000	520.0000	0.775	0	0	0
25/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	114.0000	114.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	52.0000	52.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,647.0000	3,618.0000	(0.795)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,156.0000	2,128.0000	(1.299)	0	0	0
25/06/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,018.0000	6,988.0000	(0.427)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,909.0000	2,880.0000	(0.997)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,931.0000	4,902.0000	(0.588)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	239.0000	240.0000	0.418	0	0	0
25/06/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	341.0000	342.0000	0.293	0	0	0
25/06/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,181.0000	1,199.0000	1.524	0	0	0
25/06/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	153.0000	153.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,787.0000	4,758.0000	(0.606)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	116.0000	115.0000	(0.862)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,955.0000	2,926.0000	(0.981)	0	0	0
25/06/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	296.0000	285.0000	(3.716)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,728.0000	2,699.0000	(1.063)	0	0	0
25/06/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	869.0000	881.0000	1.381	0	0	0
25/06/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	557.0000	540.0000	(3.052)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	263.0000	263.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,046.0000	3,017.0000	(0.952)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,980.0000	4,950.0000	(0.602)	0	0	0
25/06/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	585.0000	567.0000	(3.077)	0	0	0
25/06/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,356.0000	4,327.0000	(0.666)	0	0	0
25/06/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	244.0000	244.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	161.0000	161.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	172.0000	164.0000	(4.651)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	231.0000	231.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	891.0000	904.0000	1.459	0	0	0
25/06/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,035.0000	5,064.0000	0.576	0	0	0
25/06/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,506.0000	1,528.0000	1.461	0	0	0
25/06/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,269.0000	5,239.0000	(0.569)	0	0	0
25/06/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,776.0000	1,749.0000	(1.520)	0	0	0
25/06/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,350.0000	3,379.0000	0.866	0	0	0
25/06/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,309.0000	4,279.0000	(0.696)	0	0	0
25/06/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,667.0000	1,691.0000	1.440	0	0	0
25/06/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	410.0000	413.0000	0.732	0	0	0
25/06/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	13.0000	13.0000	-	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
25/06/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,322.0000	3,293.0000	(0.873)	0	0	0
25/06/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,976.0000	3,947.0000	(0.729)	0	0	0
25/06/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	94.0000	90.0000	(4.255)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	348.0000	349.0000	0.287	0	0	0
25/06/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,092.0000	3,063.0000	(0.938)	0	0	0
25/06/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,100.0000	2,126.0000	1.238	0	0	0
25/06/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,381.0000	2,408.0000	1.134	0	0	0
25/06/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	145.0000	145.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,449.0000	3,478.0000	0.841	0	0	0
25/06/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,878.0000	1,903.0000	1.331	0	0	0
25/06/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	962.0000	976.0000	1.455	0	0	0
25/06/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,184.0000	3,155.0000	(0.911)	0	0	0
25/06/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,548.0000	3,577.0000	0.817	0	0	0
25/06/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/06/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,399.0000	3,428.0000	0.853	0	0	0
25/06/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	207.0000	207.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,859.0000	2,888.0000	1.014	0	0	0
25/06/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,739.0000	4,710.0000	(0.612)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,076.0000	5,046.0000	(0.591)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,507.0000	3,478.0000	(0.827)	0	0	0
25/06/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,261.0000	4,231.0000	(0.704)	0	0	0
25/06/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,475.0000	2,503.0000	1.131	0	0	0
25/06/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	161.0000	154.0000	(4.348)	0	0	0
25/06/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	24.0000	24.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	219.0000	219.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,586.0000	1,609.0000	1.450	0	0	0
25/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,489.0000	1,463.0000	(1.746)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
25/06/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	87.0000	83.0000	(4.598)	0	0	0
25/06/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	151.0000	145.0000	(3.974)	0	0	0
25/06/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,546.0000	1,568.0000	1.423	0	0	0
25/06/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,922.0000	1,947.0000	1.301	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
25/06/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
25/06/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	938.0000	951.0000	1.386	0	0	0
25/06/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,428.0000	2,456.0000	1.153	0	0	0
25/06/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,845.0000	3,874.0000	0.754	0	0	0
25/06/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
25/06/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,221.0000	5,191.0000	(0.575)	0	0	0
25/06/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	192.0000	192.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,818.0000	2,790.0000	(0.994)	0	0	0
25/06/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	116.0000	111.0000	(4.310)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,596.0000	4,566.0000	(0.653)	0	0	0
25/06/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,741.0000	3,712.0000	(0.775)	0	0	0
25/06/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,751.0000	1,775.0000	1.371	0	0	0
25/06/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,691.0000	4,662.0000	(0.618)	0	0	0
25/06/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
25/06/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,666.0000	2,695.0000	1.088	0	0	0
25/06/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	253.0000	253.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,039.0000	1,055.0000	1.540	0	0	0
25/06/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
25/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	334.0000	335.0000	0.299	0	0	0
25/06/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,571.0000	2,599.0000	1.089	0	0	0
25/06/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	2,010.0000	2,035.0000	1.244	0	0	0
25/06/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	404.0000	391.0000	(3.218)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	227.0000	227.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	211.0000	211.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,944.0000	3,973.0000	0.735	0	0	0
25/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,199.0000	2,171.0000	(1.273)	0	0	0
25/06/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	206.0000	197.0000	(4.369)	0	0	0
25/06/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,618.0000	2,647.0000	1.108	0	0	0
25/06/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	539.0000	544.0000	0.928	0	0	0
25/06/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	19.0000	19.0000	-	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
25/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,956.0000	2,985.0000	0.981	0	0	0
25/06/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
25/06/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,254.0000	1,230.0000	(1.914)	0	0	0
25/06/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,279.0000	1,299.0000	1.564	0	0	0
25/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	21.0000	21.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	473.0000	477.0000	0.846	0	0	0
25/06/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	244.0000	235.0000	(3.689)	0	0	0
25/06/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,647.0000	3,676.0000	0.795	0	0	0
25/06/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,709.0000	1,732.0000	1.346	0	0	0
25/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,390.0000	1,411.0000	1.511	0	0	0
25/06/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,864.0000	2,835.0000	(1.013)	0	0	0
25/06/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,597.0000	3,626.0000	0.806	0	0	0
25/06/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,054.0000	3,083.0000	0.950	0	0	0
25/06/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,043.0000	4,072.0000	0.717	0	0	0
25/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
25/06/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,048.0000	6,018.0000	(0.496)	0	0	0
25/06/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,644.0000	4,614.0000	(0.646)	0	0	0
25/06/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	124.0000	119.0000	(4.032)	0	0	0
25/06/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	503.0000	488.0000	(2.982)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,694.0000	3,665.0000	(0.785)	0	0	0
25/06/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	428.0000	414.0000	(3.271)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	107.0000	107.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,028.0000	4,998.0000	(0.597)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,173.0000	5,143.0000	(0.580)	0	0	0
25/06/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,276.0000	3,247.0000	(0.885)	0	0	0
25/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,994.0000	4,022.0000	0.701	0	0	0
25/06/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,138.0000	3,109.0000	(0.924)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	128.0000	128.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	223.0000	223.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	248.0000	249.0000	0.403	0	0	0
25/06/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	112.0000	112.0000	-	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
25/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,013.0000	1,028.0000	1.481	0	0	0
25/06/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,894.0000	3,923.0000	0.745	0	0	0
25/06/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,004.0000	3,033.0000	0.965	0	0	0
25/06/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	258.0000	258.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/06/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	258.0000	248.0000	(3.876)	0	0	0
25/06/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,773.0000	2,744.0000	(1.046)	0	0	0
25/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,966.0000	1,991.0000	1.272	0	0	0
25/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,243.0000	1,262.0000	1.529	0	0	0
25/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,907.0000	2,936.0000	0.998	0	0	0
25/06/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,054.0000	2,080.0000	1.266	0	0	0
25/06/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,696.0000	3,725.0000	0.785	0	0	0
25/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
25/06/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	235.0000	235.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	359.0000	346.0000	(3.621)	0	0	0
25/06/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,094.0000	1,110.0000	1.463	0	0	0
25/06/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	101.0000	96.0000	(4.950)	0	0	0
25/06/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,000.0000	2,972.0000	(0.933)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,929.0000	3,900.0000	(0.738)	0	0	0
25/06/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	164.0000	163.0000	(0.610)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,883.0000	4,854.0000	(0.594)	0	0	0
25/06/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
25/06/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,835.0000	1,860.0000	1.362	0	0	0
25/06/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,762.0000	2,791.0000	1.050	0	0	0
25/06/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,793.0000	1,817.0000	1.339	0	0	0
25/06/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
25/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,714.0000	2,743.0000	1.069	0	0	0
25/06/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
25/06/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	108.0000	103.0000	(4.630)	0	0	0
25/06/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	381.0000	368.0000	(3.412)	0	0	0
25/06/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,066.0000	1,082.0000	1.501	0	0	0
25/06/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
25/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,746.0000	3,775.0000	0.774	0	0	0
25/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	70.0000	66.0000	(5.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	179.0000	179.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	79.0000	79.0000	-	0	0	0
25/06/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,145.0000	6,115.0000	(0.488)	0	0	0
25/06/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,230.0000	3,201.0000	(0.898)	0	0	0
25/06/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,096.0000	6,067.0000	(0.476)	0	0	0
25/06/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	215.0000	215.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14			Currency Future	13.4616	13.2961	(1.229)	13.4200	13.3200	21,523
25/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	383.0000	436.0000	13.838	0	0	0
25/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	305.0000	240.0000	(21.311)	0	0	0
25/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,203.0000	1,318.0000	9.559	0	0	0
25/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,146.0000	2,293.0000	6.850	0	0	0
25/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	594.0000	482.0000	(18.855)	0	0	0
25/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	383.0000	303.0000	(20.888)	0	0	0
25/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	794.0000	884.0000	11.335	0	0	0
25/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	74.0000	52.0000	(29.730)	0	0	0
25/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,332.0000	2,483.0000	6.475	0	0	0
25/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,440.0000	4,605.0000	3.716	0	0	0
25/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	722.0000	807.0000	11.773	0	0	0
25/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	944.0000	1,044.0000	10.593	0	0	0
25/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	44.0000	29.0000	(34.091)	0	0	0
25/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	868.0000	963.0000	10.945	0	0	0
25/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	937.0000	795.0000	(15.155)	0	0	0
25/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	409.0000	465.0000	13.692	0	0	0
25/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	905.0000	1,003.0000	10.829	0	0	0
25/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	239.0000	184.0000	(23.013)	0	0	0
25/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,146.0000	2,293.0000	6.850	0	0	0
25/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,188.0000	6,354.0000	2.683	0	0	0
25/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	189.0000	215.0000	13.757	0	0	0
25/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	465.0000	527.0000	13.333	0	0	0
25/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	54.0000	36.0000	(33.333)	0	0	0
25/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,617.0000	2,773.0000	5.961	0	0	0
25/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	369.0000	291.0000	(21.138)	0	0	0
25/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	252.0000	195.0000	(22.619)	0	0	0
25/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	29.0000	19.0000	(34.483)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R 2009/09/14	11.10	Call	Currency Future	2,367.0000	2,202.0000	(6.971)	0	0	0
25/06/2009	£ / R 2009/09/14	14.15	Call	Currency Future	294.0000	231.0000	(21.429)	0	0	0
25/06/2009	£ / R 2009/09/14	14.05	Call	Currency Future	317.0000	249.0000	(21.451)	0	0	0
25/06/2009	£ / R 2009/09/14	14.45	Call	Currency Future	215.0000	164.0000	(23.721)	0	0	0
25/06/2009	£ / R 2009/09/14	15.55	Call	Currency Future	57.0000	39.0000	(31.579)	0	0	0
25/06/2009	£ / R 2009/09/14	12.75	Call	Currency Future	901.0000	761.0000	(15.538)	0	0	0
25/06/2009	£ / R 2009/09/14	13.75	Call	Currency Future	399.0000	316.0000	(20.802)	0	0	0
25/06/2009	£ / R 2009/09/14	13.85	Put	Currency Future	757.0000	845.0000	11.625	0	0	0
25/06/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,192.0000	2,340.0000	6.752	0	0	0
25/06/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,522.0000	2,676.0000	6.106	0	0	0
25/06/2009	£ / R 2009/09/14	13.85	Call	Currency Future	369.0000	291.0000	(21.138)	0	0	0
25/06/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,740.0000	1,877.0000	7.874	0	0	0
25/06/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,427.0000	2,579.0000	6.263	0	0	0
25/06/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,862.0000	3,696.0000	(4.298)	0	0	0
25/06/2009	£ / R 2009/09/14	12.85	Call	Currency Future	831.0000	695.0000	(16.366)	0	0	0
25/06/2009	£ / R 2009/09/14	13.75	Put	Currency Future	687.0000	769.0000	11.936	0	0	0
25/06/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,128.0000	1,238.0000	9.752	0	0	0
25/06/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,091.0000	1,199.0000	9.899	0	0	0
25/06/2009	£ / R 2009/09/14	15.85	Call	Currency Future	38.0000	25.0000	(34.211)	0	0	0
25/06/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R 2009/09/14	12.85	Put	Currency Future	219.0000	249.0000	13.699	0	0	0
25/06/2009	£ / R 2009/09/14	13.85	Put	Currency Future	757.0000	845.0000	11.625	0	0	0
25/06/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,963.0000	2,106.0000	7.285	0	0	0
25/06/2009	£ / R 2009/09/14	15.95	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
25/06/2009	£ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R 2009/09/14	8.10	Call	Currency Future	5,362.0000	5,196.0000	(3.096)	0	0	0
25/06/2009	£ / R 2009/09/14	13.30	Call	Currency Future	571.0000	461.0000	(19.264)	0	0	0
25/06/2009	£ / R 2009/09/14	13.90	Call	Currency Future	355.0000	280.0000	(21.127)	0	0	0
25/06/2009	£ / R 2009/09/14	15.55	Call	Currency Future	57.0000	39.0000	(31.579)	0	0	0
25/06/2009	£ / R 2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R 2009/09/14	12.50	Put	Currency Future	127.0000	144.0000	13.386	0	0	0
25/06/2009	£ / R 2009/09/14	14.50	Call	Currency Future	204.0000	155.0000	(24.020)	0	0	0
25/06/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,569.0000	2,724.0000	6.033	0	0	0
25/06/2009	£ / R 2009/09/14	13.05	Put	Currency Future	288.0000	327.0000	13.542	0	0	0
25/06/2009	£ / R 2009/09/14	14.05	Call	Currency Future	317.0000	249.0000	(21.451)	0	0	0
25/06/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,242.0000	1,359.0000	9.420	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	108.0000	78.0000	(27.778)	0	0	0
25/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	700.0000	573.0000	(18.143)	0	0	0
25/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	280.0000	218.0000	(22.143)	0	0	0
25/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,008.0000	2,152.0000	7.171	0	0	0
25/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,089.0000	940.0000	(13.682)	0	0	0
25/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	527.0000	423.0000	(19.734)	0	0	0
25/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	415.0000	329.0000	(20.723)	0	0	0
25/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	102.0000	73.0000	(28.431)	0	0	0
25/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	41.0000	27.0000	(34.146)	0	0	0
25/06/2009	£ / R	2009/09/14	12.80	Call	Currency Future	865.0000	727.0000	(15.954)	0	0	0
25/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	310.0000	352.0000	13.548	0	0	0
25/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	193.0000	146.0000	(24.352)	0	0	0
25/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	905.0000	1,003.0000	10.829	0	0	0
25/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,525.0000	1,655.0000	8.525	0	0	0
25/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,696.0000	1,832.0000	8.019	0	0	0
25/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	672.0000	549.0000	(18.304)	0	0	0
25/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	672.0000	549.0000	(18.304)	0	0	0
25/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,281.0000	1,400.0000	9.290	0	0	0
25/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	137.0000	101.0000	(26.277)	0	0	0
25/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
25/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	974.0000	830.0000	(14.784)	0	0	0
25/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,018.0000	1,122.0000	10.216	0	0	0
25/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	70.0000	48.0000	(31.429)	0	0	0
25/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
25/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	175.0000	199.0000	13.714	0	0	0
25/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	653.0000	733.0000	12.251	0	0	0
25/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	266.0000	206.0000	(22.556)	0	0	0
25/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,474.0000	2,627.0000	6.184	0	0	0
25/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	79.0000	56.0000	(29.114)	0	0	0
25/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
25/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	357.0000	407.0000	14.006	0	0	0
25/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	162.0000	184.0000	13.580	0	0	0
25/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	555.0000	626.0000	12.793	0	0	0
25/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,918.0000	2,059.0000	7.351	0	0	0
25/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	150.0000	170.0000	13.333	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
25/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	645.0000	525.0000	(18.605)	0	0	0
25/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	467.0000	372.0000	(20.343)	0	0	0
25/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,054.0000	1,160.0000	10.057	0	0	0
25/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,474.0000	2,627.0000	6.184	0	0	0
25/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	310.0000	352.0000	13.548	0	0	0
25/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	437.0000	496.0000	13.501	0	0	0
25/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	937.0000	795.0000	(15.155)	0	0	0
25/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,379.0000	2,531.0000	6.389	0	0	0
25/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	486.0000	388.0000	(20.165)	0	0	0
25/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	172.0000	129.0000	(25.000)	0	0	0
25/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	431.0000	343.0000	(20.418)	0	0	0
25/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	294.0000	231.0000	(21.429)	0	0	0
25/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	525.0000	592.0000	12.762	0	0	0
25/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	549.0000	442.0000	(19.490)	0	0	0
25/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	449.0000	357.0000	(20.490)	0	0	0
25/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	983.0000	1,085.0000	10.376	0	0	0
25/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,091.0000	1,199.0000	9.899	0	0	0
25/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,784.0000	1,922.0000	7.735	0	0	0
25/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	333.0000	379.0000	13.814	0	0	0
25/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	129.0000	94.0000	(27.132)	0	0	0
25/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	620.0000	696.0000	12.258	0	0	0
25/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	342.0000	269.0000	(21.345)	0	0	0
25/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,813.0000	2,647.0000	(5.901)	0	0	0
25/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	252.0000	286.0000	13.492	0	0	0
25/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	252.0000	195.0000	(22.619)	0	0	0
25/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,054.0000	2,199.0000	7.059	0	0	0
25/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	175.0000	199.0000	13.714	0	0	0
25/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,401.0000	1,525.0000	8.851	0	0	0
25/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	722.0000	807.0000	11.773	0	0	0
25/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	495.0000	559.0000	12.929	0	0	0
25/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
25/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,312.0000	4,146.0000	(3.850)	0	0	0
25/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	329.0000	259.0000	(21.277)	0	0	0
25/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	54.0000	36.0000	(33.333)	0	0	0
25/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	163.0000	121.0000	(25.767)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	193.0000	146.0000	(24.352)	0	0	0
25/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,812.0000	5,646.0000	(2.856)	0	0	0
25/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,008.0000	2,152.0000	7.171	0	0	0
25/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,192.0000	2,340.0000	6.752	0	0	0
25/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	357.0000	407.0000	14.006	0	0	0
25/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,740.0000	1,877.0000	7.874	0	0	0
25/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,665.0000	2,821.0000	5.854	0	0	0
25/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	797.0000	663.0000	(16.813)	0	0	0
25/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	172.0000	129.0000	(25.000)	0	0	0
25/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	227.0000	174.0000	(23.348)	0	0	0
25/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,321.0000	1,441.0000	9.084	0	0	0
25/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	115.0000	83.0000	(27.826)	0	0	0
25/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	506.0000	405.0000	(19.960)	0	0	0
25/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
25/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	145.0000	107.0000	(26.207)	0	0	0
25/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	527.0000	423.0000	(19.734)	0	0	0
25/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,963.0000	2,106.0000	7.285	0	0	0
25/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	102.0000	73.0000	(28.431)	0	0	0
25/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	383.0000	303.0000	(20.888)	0	0	0
25/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,281.0000	1,400.0000	9.290	0	0	0
25/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,011.0000	866.0000	(14.342)	0	0	0
25/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	70.0000	48.0000	(31.429)	0	0	0
25/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,379.0000	2,531.0000	6.389	0	0	0
25/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	129.0000	94.0000	(27.132)	0	0	0
25/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	830.0000	923.0000	11.205	0	0	0
25/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	68.0000	76.0000	11.765	0	0	0
25/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,484.0000	1,611.0000	8.558	0	0	0
25/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	41.0000	27.0000	(34.146)	0	0	0
25/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,361.0000	1,483.0000	8.964	0	0	0
25/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	645.0000	525.0000	(18.605)	0	0	0
25/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	619.0000	503.0000	(18.740)	0	0	0
25/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,653.0000	1,787.0000	8.106	0	0	0
25/06/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,379.0000	1,222.0000	(11.385)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	619.0000	503.0000	(18.740)	0	0	0
25/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,361.0000	1,483.0000	8.964	0	0	0
25/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	465.0000	527.0000	13.333	0	0	0
25/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	74.0000	52.0000	(29.730)	0	0	0
25/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	983.0000	1,085.0000	10.376	0	0	0
25/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,442.0000	1,568.0000	8.738	0	0	0
25/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	355.0000	280.0000	(21.127)	0	0	0
25/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,139.0000	5,304.0000	3.211	0	0	0
25/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	333.0000	379.0000	13.814	0	0	0
25/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,165.0000	1,278.0000	9.700	0	0	0
25/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	96.0000	68.0000	(29.167)	0	0	0
25/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	154.0000	114.0000	(25.974)	0	0	0
25/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	620.0000	696.0000	12.258	0	0	0
25/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,689.0000	4,854.0000	3.519	0	0	0
25/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	235.0000	267.0000	13.617	0	0	0
25/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,165.0000	1,278.0000	9.700	0	0	0
25/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,285.0000	2,435.0000	6.565	0	0	0
25/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,321.0000	1,441.0000	9.084	0	0	0
25/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	794.0000	884.0000	11.335	0	0	0
25/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	431.0000	343.0000	(20.418)	0	0	0
25/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
25/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,644.0000	3,807.0000	4.473	0	0	0
25/06/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,859.0000	3,017.0000	5.526	0	0	0
25/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,562.0000	4,396.0000	(3.639)	0	0	0
25/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	65.0000	45.0000	(30.769)	0	0	0
25/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	204.0000	231.0000	13.235	0	0	0
25/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	84.0000	59.0000	(29.762)	0	0	0
25/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,200.0000	3,361.0000	5.031	0	0	0
25/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	270.0000	306.0000	13.333	0	0	0
25/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	227.0000	174.0000	(23.348)	0	0	0
25/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,239.0000	2,388.0000	6.655	0	0	0
25/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	182.0000	137.0000	(24.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,873.0000	2,013.0000	7.475	0	0	0
25/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	731.0000	602.0000	(17.647)	0	0	0
25/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
25/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,062.0000	2,897.0000	(5.389)	0	0	0
25/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	61.0000	42.0000	(31.148)	0	0	0
25/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	96.0000	68.0000	(29.167)	0	0	0
25/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	47.0000	32.0000	(31.915)	0	0	0
25/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,784.0000	1,922.0000	7.735	0	0	0
25/06/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,602.0000	1,441.0000	(10.050)	0	0	0
25/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	50.0000	34.0000	(32.000)	0	0	0
25/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	137.0000	101.0000	(26.277)	0	0	0
25/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
25/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,100.0000	2,246.0000	6.952	0	0	0
25/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	449.0000	357.0000	(20.490)	0	0	0
25/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,568.0000	1,698.0000	8.291	0	0	0
25/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	239.0000	184.0000	(23.013)	0	0	0
25/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	182.0000	137.0000	(24.725)	0	0	0
25/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,062.0000	5,896.0000	(2.738)	0	0	0
25/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	944.0000	1,044.0000	10.593	0	0	0
25/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	587.0000	661.0000	12.606	0	0	0
25/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,525.0000	1,655.0000	8.525	0	0	0
25/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,938.0000	6,104.0000	2.796	0	0	0
25/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,128.0000	1,238.0000	9.752	0	0	0
25/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	108.0000	78.0000	(27.778)	0	0	0
25/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
25/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,568.0000	1,698.0000	8.291	0	0	0
25/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,956.0000	3,115.0000	5.379	0	0	0
25/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,696.0000	1,832.0000	8.019	0	0	0
25/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,610.0000	1,742.0000	8.199	0	0	0
25/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	90.0000	64.0000	(28.889)	0	0	0
25/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,828.0000	1,968.0000	7.659	0	0	0
25/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	305.0000	240.0000	(21.311)	0	0	0
25/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,918.0000	2,059.0000	7.351	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	587.0000	661.0000	12.606	0	0	0
25/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	79.0000	56.0000	(29.114)	0	0	0
25/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	145.0000	107.0000	(26.207)	0	0	0
25/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,484.0000	1,611.0000	8.558	0	0	0
25/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	122.0000	89.0000	(27.049)	0	0	0
25/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	117.0000	132.0000	12.821	0	0	0
25/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	764.0000	632.0000	(17.277)	0	0	0
25/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	235.0000	267.0000	13.617	0	0	0
25/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,129.0000	978.0000	(13.375)	0	0	0
25/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	797.0000	663.0000	(16.813)	0	0	0
25/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,638.0000	6,804.0000	2.501	0	0	0
25/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	219.0000	249.0000	13.699	0	0	0
25/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	138.0000	157.0000	13.768	0	0	0
25/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	831.0000	695.0000	(16.366)	0	0	0
25/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,050.0000	903.0000	(14.000)	0	0	0
25/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	437.0000	496.0000	13.501	0	0	0
25/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	549.0000	442.0000	(19.490)	0	0	0
25/06/2009	£ / R	2009/12/14			Currency Future	13.6718	13.5130	(1.162)	13.6200	13.5500	12,521
25/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	417.0000	353.0000	(15.348)	0	0	0
25/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
25/06/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,018.0000	3,157.0000	4.606	0	0	0
25/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,395.0000	1,490.0000	6.810	0	0	0
25/06/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,250.0000	3,392.0000	4.369	0	0	0
25/06/2009	£ / R	2009/12/14	15.20	Call	Currency Future	280.0000	232.0000	(17.143)	0	0	0
25/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	349.0000	293.0000	(16.046)	0	0	0
25/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,928.0000	2,043.0000	5.965	0	0	0
25/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	396.0000	434.0000	9.596	0	0	0
25/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	825.0000	723.0000	(12.364)	0	0	0
25/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
25/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	417.0000	353.0000	(15.348)	0	0	0
25/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	846.0000	743.0000	(12.175)	0	0	0
25/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,395.0000	1,490.0000	6.810	0	0	0
25/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,001.0000	1,077.0000	7.592	0	0	0
25/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,577.0000	1,680.0000	6.531	0	0	0
25/06/2009	£ / R	2009/12/14	9.35	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
25/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,118.0000	997.0000	(10.823)	0	0	0
25/06/2009	£ / R	2009/12/14	16.60	Call	Currency Future	90.0000	70.0000	(22.222)	0	0	0
25/06/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,730.0000	1,838.0000	6.243	0	0	0
25/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	625.0000	680.0000	8.800	0	0	0
25/06/2009	£ / R	2009/12/14	14.50	Call	Currency Future	463.0000	394.0000	(14.903)	0	0	0
25/06/2009	£ / R	2009/12/14	19.60	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,467.0000	1,565.0000	6.680	0	0	0
25/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	568.0000	620.0000	9.155	0	0	0
25/06/2009	£ / R	2009/12/14	15.05	Call	Currency Future	313.0000	261.0000	(16.613)	0	0	0
25/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,223.0000	1,311.0000	7.195	0	0	0
25/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	72.0000	55.0000	(23.611)	0	0	0
25/06/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,451.0000	4,603.0000	3.415	0	0	0
25/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,325.0000	1,417.0000	6.943	0	0	0
25/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	495.0000	424.0000	(14.343)	0	0	0
25/06/2009	£ / R	2009/12/14	10.85	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
25/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	161.0000	178.0000	10.559	0	0	0
25/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	623.0000	540.0000	(13.323)	0	0	0
25/06/2009	£ / R	2009/12/14	12.35	Put	Currency Future	216.0000	237.0000	9.722	0	0	0
25/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	784.0000	685.0000	(12.628)	0	0	0
25/06/2009	£ / R	2009/12/14	10.60	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
25/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	389.0000	328.0000	(15.681)	0	0	0
25/06/2009	£ / R	2009/12/14	15.35	Call	Currency Future	250.0000	206.0000	(17.600)	0	0	0
25/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	653.0000	710.0000	8.729	0	0	0
25/06/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,933.0000	6,090.0000	2.646	0	0	0
25/06/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,134.0000	2,254.0000	5.623	0	0	0
25/06/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,691.0000	1,798.0000	6.328	0	0	0
25/06/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,537.0000	1,400.0000	(8.913)	0	0	0
25/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	712.0000	772.0000	8.427	0	0	0
25/06/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,808.0000	1,919.0000	6.139	0	0	0
25/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,696.0000	4,849.0000	3.258	0	0	0
25/06/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,733.0000	1,591.0000	(8.194)	0	0	0
25/06/2009	£ / R	2009/12/14	15.60	Call	Currency Future	206.0000	167.0000	(18.932)	0	0	0
25/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,190.0000	1,276.0000	7.227	0	0	0
25/06/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,086.0000	967.0000	(10.958)	0	0	0
25/06/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,572.0000	4,413.0000	(3.478)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/12/14	15.10	Call	Currency Future	302.0000	251.0000	(16.887)	0	0	0
25/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,615.0000	1,719.0000	6.440	0	0	0
25/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,291.0000	1,381.0000	6.971	0	0	0
25/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,182.0000	6,339.0000	2.540	0	0	0
25/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	725.0000	632.0000	(12.828)	0	0	0
25/06/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,088.0000	2,931.0000	(5.084)	0	0	0
25/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	325.0000	271.0000	(16.615)	0	0	0
25/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	337.0000	282.0000	(16.320)	0	0	0
25/06/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,257.0000	1,346.0000	7.080	0	0	0
25/06/2009	£ / R	2009/12/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	291.0000	241.0000	(17.182)	0	0	0
25/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	584.0000	505.0000	(13.527)	0	0	0
25/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	447.0000	380.0000	(14.989)	0	0	0
25/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	890.0000	783.0000	(12.022)	0	0	0
25/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	447.0000	380.0000	(14.989)	0	0	0
25/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,540.0000	1,641.0000	6.558	0	0	0
25/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	803.0000	869.0000	8.219	0	0	0
25/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,062.0000	1,142.0000	7.533	0	0	0
25/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	547.0000	471.0000	(13.894)	0	0	0
25/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	584.0000	505.0000	(13.527)	0	0	0
25/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	784.0000	685.0000	(12.628)	0	0	0
25/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	432.0000	367.0000	(15.046)	0	0	0
25/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,125.0000	1,208.0000	7.378	0	0	0
25/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	415.0000	454.0000	9.398	0	0	0
25/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,360.0000	1,454.0000	6.912	0	0	0
25/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	542.0000	591.0000	9.041	0	0	0
25/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,325.0000	1,417.0000	6.943	0	0	0
25/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	362.0000	304.0000	(16.022)	0	0	0
25/06/2009	£ / R	2009/12/14	14.70	Call	Currency Future	403.0000	341.0000	(15.385)	0	0	0
25/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	913.0000	804.0000	(11.939)	0	0	0
25/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	689.0000	599.0000	(13.062)	0	0	0
25/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,031.0000	1,109.0000	7.565	0	0	0
25/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,323.0000	4,164.0000	(3.678)	0	0	0
25/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	712.0000	772.0000	8.427	0	0	0
25/06/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,503.0000	1,603.0000	6.653	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	868.0000	763.0000	(12.097)	0	0	0
25/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	375.0000	316.0000	(15.733)	0	0	0
25/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	655.0000	569.0000	(13.130)	0	0	0
25/06/2009	£ / R	2009/12/14	14.45	Call	Currency Future	479.0000	409.0000	(14.614)	0	0	0
25/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	764.0000	666.0000	(12.827)	0	0	0
25/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	603.0000	522.0000	(13.433)	0	0	0
25/06/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,431.0000	1,528.0000	6.778	0	0	0
25/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	933.0000	1,006.0000	7.824	0	0	0
25/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	603.0000	522.0000	(13.433)	0	0	0
25/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	596.0000	650.0000	9.060	0	0	0
25/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	772.0000	836.0000	8.290	0	0	0
25/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,031.0000	1,109.0000	7.565	0	0	0
25/06/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,653.0000	1,758.0000	6.352	0	0	0
25/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,062.0000	1,142.0000	7.533	0	0	0
25/06/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/12/14	11.30	Put	Currency Future	54.0000	60.0000	11.111	0	0	0
25/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	772.0000	836.0000	8.290	0	0	0
25/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,072.0000	5,913.0000	(2.619)	0	0	0
25/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,769.0000	1,878.0000	6.162	0	0	0
25/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	867.0000	936.0000	7.958	0	0	0
25/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	512.0000	439.0000	(14.258)	0	0	0
25/06/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,847.0000	2,691.0000	(5.479)	0	0	0
25/06/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,216.0000	1,090.0000	(10.362)	0	0	0
25/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,150.0000	1,028.0000	(10.609)	0	0	0
25/06/2009	£ / R	2009/12/14	12.80	Put	Currency Future	344.0000	377.0000	9.593	0	0	0
25/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	596.0000	650.0000	9.060	0	0	0
25/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	378.0000	415.0000	9.788	0	0	0
25/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	603.0000	522.0000	(13.433)	0	0	0
25/06/2009	£ / R	2009/12/14	15.80	Call	Currency Future	176.0000	142.0000	(19.318)	0	0	0
25/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	868.0000	763.0000	(12.097)	0	0	0
25/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	744.0000	649.0000	(12.769)	0	0	0
25/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	689.0000	599.0000	(13.062)	0	0	0
25/06/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,426.0000	2,273.0000	(6.307)	0	0	0
25/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	744.0000	649.0000	(12.769)	0	0	0
25/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	565.0000	488.0000	(13.628)	0	0	0
25/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,875.0000	3,716.0000	(4.103)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	995.0000	881.0000	(11.457)	0	0	0
25/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	742.0000	803.0000	8.221	0	0	0
25/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,093.0000	1,175.0000	7.502	0	0	0
25/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	725.0000	632.0000	(12.828)	0	0	0
25/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	712.0000	772.0000	8.427	0	0	0
25/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	867.0000	936.0000	7.958	0	0	0
25/06/2009	£ / R	2009/12/14	9.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	474.0000	518.0000	9.283	0	0	0
25/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,031.0000	1,109.0000	7.565	0	0	0
25/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	683.0000	740.0000	8.346	0	0	0
25/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	638.0000	554.0000	(13.166)	0	0	0
25/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	867.0000	936.0000	7.958	0	0	0
25/06/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,372.0000	5,213.0000	(2.960)	0	0	0
25/06/2009	£ / R	2009/12/14	13.55	Call	Currency Future	805.0000	703.0000	(12.671)	0	0	0
25/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,025.0000	909.0000	(11.317)	0	0	0
25/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,001.0000	1,077.0000	7.592	0	0	0
25/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	494.0000	540.0000	9.312	0	0	0
25/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	671.0000	584.0000	(12.966)	0	0	0
25/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	803.0000	869.0000	8.219	0	0	0
25/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	453.0000	496.0000	9.492	0	0	0
25/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	689.0000	599.0000	(13.062)	0	0	0
25/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	966.0000	853.0000	(11.698)	0	0	0
25/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	900.0000	971.0000	7.889	0	0	0
25/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	966.0000	853.0000	(11.698)	0	0	0
25/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	784.0000	685.0000	(12.628)	0	0	0
25/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,304.0000	2,429.0000	5.425	0	0	0
25/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	453.0000	496.0000	9.492	0	0	0
25/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	967.0000	1,041.0000	7.653	0	0	0
25/06/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,676.0000	3,823.0000	3.999	0	0	0
25/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	494.0000	540.0000	9.312	0	0	0
25/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	742.0000	803.0000	8.221	0	0	0
25/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	900.0000	971.0000	7.889	0	0	0
25/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	623.0000	540.0000	(13.323)	0	0	0
25/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	432.0000	367.0000	(15.046)	0	0	0
25/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	671.0000	584.0000	(12.966)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,025.0000	909.0000	(11.317)	0	0	0
25/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,360.0000	1,454.0000	6.912	0	0	0
25/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	495.0000	424.0000	(14.343)	0	0	0
25/06/2009	£ / R	2009/12/14	17.30	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
25/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,223.0000	1,311.0000	7.195	0	0	0
25/06/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,822.0000	5,663.0000	(2.731)	0	0	0
25/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	349.0000	293.0000	(16.046)	0	0	0
25/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	512.0000	439.0000	(14.258)	0	0	0
25/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,190.0000	1,276.0000	7.227	0	0	0
25/06/2009	£ / R	2009/12/14	14.30	Call	Currency Future	529.0000	455.0000	(13.989)	0	0	0
25/06/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,157.0000	1,242.0000	7.347	0	0	0
25/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	995.0000	881.0000	(11.457)	0	0	0
25/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	835.0000	902.0000	8.024	0	0	0
25/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,577.0000	1,680.0000	6.531	0	0	0
25/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	378.0000	415.0000	9.788	0	0	0
25/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	764.0000	666.0000	(12.827)	0	0	0
25/06/2009	£ / R	2009/12/14	13.80	Call	Currency Future	707.0000	615.0000	(13.013)	0	0	0
25/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,354.0000	1,223.0000	(9.675)	0	0	0
25/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	282.0000	310.0000	9.929	0	0	0
25/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	474.0000	518.0000	9.283	0	0	0
25/06/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,284.0000	1,155.0000	(10.047)	0	0	0
25/06/2009	£ / R	2009/12/14	12.70	Put	Currency Future	312.0000	342.0000	9.615	0	0	0
25/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,150.0000	1,028.0000	(10.609)	0	0	0
25/06/2009	£ / R	2009/12/14	20.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/06/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,630.0000	6,788.0000	2.383	0	0	0
25/06/2009	£ / R	2009/12/14	18.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/06/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,139.0000	5,295.0000	3.036	0	0	0
25/06/2009	£ / R	2009/12/14	13.05	Put	Currency Future	434.0000	475.0000	9.447	0	0	0
25/06/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,056.0000	938.0000	(11.174)	0	0	0
25/06/2009	£ / R	2009/12/14	12.85	Put	Currency Future	361.0000	396.0000	9.695	0	0	0
25/06/2009	£ / R	2009/12/14	12.75	Put	Currency Future	328.0000	360.0000	9.756	0	0	0
25/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	890.0000	783.0000	(12.022)	0	0	0
25/06/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,249.0000	1,123.0000	(10.088)	0	0	0
25/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	568.0000	620.0000	9.155	0	0	0
25/06/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,183.0000	1,059.0000	(10.482)	0	0	0
25/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	516.0000	563.0000	9.109	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	937.0000	826.0000	(11.846)	0	0	0
25/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	967.0000	1,041.0000	7.653	0	0	0
25/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	638.0000	554.0000	(13.166)	0	0	0
25/06/2009	£ / R	2010/03/15			Currency Future	13.8802	13.7297	(1.084)	0.0000	0.0000	0
25/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	754.0000	771.0000	2.255	0	0	0
25/06/2009	£ / R	2010/03/15	15.90	Call	Currency Future	472.0000	400.0000	(15.254)	0	0	0
25/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,134.0000	1,001.0000	(11.728)	0	0	0
25/06/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,491.0000	2,570.0000	3.171	0	0	0
25/06/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,357.0000	3,452.0000	2.830	0	0	0
25/06/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,683.0000	1,741.0000	3.446	0	0	0
25/06/2009	£ / R	2010/03/15	16.90	Call	Currency Future	337.0000	282.0000	(16.320)	0	0	0
25/06/2009	£ / R	2010/03/15	14.90	Call	Currency Future	663.0000	571.0000	(13.876)	0	0	0
25/06/2009	£ / R	2010/03/15	12.90	Put	Currency Future	460.0000	462.0000	0.435	0	0	0
25/06/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,440.0000	1,292.0000	(10.278)	0	0	0
25/06/2009	£ / R	2010/03/15	13.65	Put	Currency Future	838.0000	860.0000	2.625	0	0	0
25/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	867.0000	891.0000	2.768	0	0	0
25/06/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,068.0000	940.0000	(11.985)	0	0	0
25/06/2009	£ / R	2010/03/15	9.90	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
25/06/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,026.0000	3,874.0000	(3.775)	0	0	0
25/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,047.0000	921.0000	(12.034)	0	0	0
25/06/2009	£ / R	2010/03/15	17.65	Call	Currency Future	264.0000	219.0000	(17.045)	0	0	0
25/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,034.0000	4,139.0000	2.603	0	0	0
25/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	957.0000	985.0000	2.926	0	0	0
25/06/2009	£ / R	2010/03/15	11.90	Put	Currency Future	178.0000	170.0000	(4.494)	0	0	0
25/06/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,158.0000	2,000.0000	(7.322)	0	0	0
25/06/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,135.0000	3,227.0000	2.935	0	0	0
25/06/2009	£ / R	2010/03/15	13.90	Call	Currency Future	968.0000	847.0000	(12.500)	0	0	0
25/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	810.0000	830.0000	2.469	0	0	0
25/06/2009	£ / R	2010/03/15	16.65	Call	Currency Future	365.0000	306.0000	(16.164)	0	0	0
25/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,090.0000	960.0000	(11.927)	0	0	0
25/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	987.0000	865.0000	(12.361)	0	0	0
25/06/2009	£ / R	2010/03/15	10.90	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
25/06/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,281.0000	2,356.0000	3.288	0	0	0
25/06/2009	£ / R	2010/03/15	15.65	Call	Currency Future	512.0000	435.0000	(15.039)	0	0	0
25/06/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,603.0000	1,451.0000	(9.482)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,048.0000	2,898.0000	(4.921)	0	0	0
25/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,027.0000	902.0000	(12.171)	0	0	0
25/06/2009	£ / R	2010/03/15	12.65	Put	Currency Future	373.0000	371.0000	(0.536)	0	0	0
25/06/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,264.0000	4,372.0000	2.533	0	0	0
25/06/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,497.0000	1,548.0000	3.407	0	0	0
25/06/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,083.0000	1,117.0000	3.139	0	0	0
25/06/2009	£ / R	2010/03/15	17.90	Call	Currency Future	244.0000	202.0000	(17.213)	0	0	0
25/06/2009	£ / R	2010/03/15	14.65	Call	Currency Future	727.0000	628.0000	(13.618)	0	0	0
25/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	897.0000	922.0000	2.787	0	0	0
25/06/2009	£ / R	2010/03/15	11.65	Put	Currency Future	142.0000	137.0000	(3.521)	0	0	0
25/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	927.0000	953.0000	2.805	0	0	0
25/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,112.0000	980.0000	(11.871)	0	0	0
25/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,007.0000	883.0000	(12.314)	0	0	0
25/06/2009	£ / R	2010/03/15	13.90	Put	Currency Future	988.0000	1,018.0000	3.036	0	0	0
25/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	781.0000	801.0000	2.561	0	0	0
25/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,019.0000	1,050.0000	3.042	0	0	0
25/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	950.0000	830.0000	(12.632)	0	0	0
25/06/2009	£ / R	2010/03/15	14.05	Call	Currency Future	913.0000	797.0000	(12.705)	0	0	0
25/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
25/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,365.0000	2,441.0000	3.214	0	0	0
25/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,096.0000	2,947.0000	(4.813)	0	0	0
25/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	495.0000	421.0000	(14.949)	0	0	0
25/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,309.0000	4,417.0000	2.506	0	0	0
25/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,223.0000	3,316.0000	2.886	0	0	0
25/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
25/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,570.0000	1,624.0000	3.439	0	0	0
25/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	353.0000	296.0000	(16.147)	0	0	0
25/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,073.0000	3,922.0000	(3.707)	0	0	0
25/06/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,291.0000	3,141.0000	(4.558)	0	0	0
25/06/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,263.0000	4,112.0000	(3.542)	0	0	0
25/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,201.0000	2,043.0000	(7.179)	0	0	0
25/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,126.0000	4,232.0000	2.569	0	0	0
25/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,472.0000	1,323.0000	(10.122)	0	0	0
25/06/2009	£ / R	2010/03/15	9.65	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
25/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	487.0000	414.0000	(14.990)	0	0	0
25/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	701.0000	604.0000	(13.837)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,608.0000	1,663.0000	3.420	0	0	0
25/06/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,218.0000	4,325.0000	2.537	0	0	0
25/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,407.0000	2,484.0000	3.199	0	0	0
25/06/2009	£ / R	2010/03/15	17.85	Call	Currency Future	248.0000	205.0000	(17.339)	0	0	0
25/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	256.0000	212.0000	(17.188)	0	0	0
25/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	252.0000	208.0000	(17.460)	0	0	0
25/06/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,312.0000	3,407.0000	2.868	0	0	0
25/06/2009	£ / R	2010/03/15	10.65	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
25/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	688.0000	593.0000	(13.808)	0	0	0
25/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	342.0000	286.0000	(16.374)	0	0	0
25/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	406.0000	406.0000	-	0	0	0
25/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,268.0000	3,362.0000	2.876	0	0	0
25/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,449.0000	2,527.0000	3.185	0	0	0
25/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	156.0000	149.0000	(4.487)	0	0	0
25/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	348.0000	291.0000	(16.379)	0	0	0
25/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	170.0000	163.0000	(4.118)	0	0	0
25/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	755.0000	652.0000	(13.642)	0	0	0
25/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	424.0000	424.0000	-	0	0	0
25/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,645.0000	1,702.0000	3.465	0	0	0
25/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	341.0000	338.0000	(0.880)	0	0	0
25/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,172.0000	4,279.0000	2.565	0	0	0
25/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	479.0000	407.0000	(15.031)	0	0	0
25/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,424.0000	1,473.0000	3.441	0	0	0
25/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	163.0000	156.0000	(4.294)	0	0	0
25/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,199.0000	2,271.0000	3.274	0	0	0
25/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	675.0000	581.0000	(13.926)	0	0	0
25/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	529.0000	451.0000	(14.745)	0	0	0
25/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	377.0000	317.0000	(15.915)	0	0	0
25/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,721.0000	1,780.0000	3.428	0	0	0
25/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,671.0000	1,518.0000	(9.156)	0	0	0
25/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	651.0000	560.0000	(13.978)	0	0	0
25/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,460.0000	2,305.0000	(6.301)	0	0	0
25/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	482.0000	485.0000	0.622	0	0	0
25/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,359.0000	4,208.0000	(3.464)	0	0	0
25/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	714.0000	616.0000	(13.725)	0	0	0
25/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	463.0000	393.0000	(15.119)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	129.0000	125.0000	(3.101)	0	0	0
25/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,533.0000	1,586.0000	3.457	0	0	0
25/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,533.0000	2,613.0000	3.158	0	0	0
25/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
25/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	503.0000	428.0000	(14.911)	0	0	0
25/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	331.0000	277.0000	(16.314)	0	0	0
25/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	59.0000	59.0000	-	0	0	0
25/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,323.0000	2,398.0000	3.229	0	0	0
25/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,389.0000	3,239.0000	(4.426)	0	0	0
25/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	359.0000	301.0000	(16.156)	0	0	0
25/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	239.0000	197.0000	(17.573)	0	0	0
25/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,537.0000	1,386.0000	(9.824)	0	0	0
25/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	389.0000	388.0000	(0.257)	0	0	0
25/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,401.0000	3,497.0000	2.823	0	0	0
25/06/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,372.0000	2,216.0000	(6.577)	0	0	0
25/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	260.0000	215.0000	(17.308)	0	0	0
25/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,412.0000	1,265.0000	(10.411)	0	0	0
25/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,942.0000	4,046.0000	2.638	0	0	0
25/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,179.0000	3,272.0000	2.925	0	0	0
25/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	188.0000	180.0000	(4.255)	0	0	0
25/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	272.0000	226.0000	(16.912)	0	0	0
25/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,570.0000	1,418.0000	(9.682)	0	0	0
25/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	442.0000	443.0000	0.226	0	0	0
25/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,168.0000	4,016.0000	(3.647)	0	0	0
25/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	149.0000	143.0000	(4.027)	0	0	0
25/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,047.0000	3,137.0000	2.954	0	0	0
25/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,329.0000	2,173.0000	(6.698)	0	0	0
25/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
25/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	64.0000	64.0000	-	0	0	0
25/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,977.0000	3,825.0000	(3.822)	0	0	0
25/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,286.0000	2,129.0000	(6.868)	0	0	0
25/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,118.0000	1,960.0000	(7.460)	0	0	0
25/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,194.0000	3,044.0000	(4.696)	0	0	0
25/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,080.0000	4,185.0000	2.574	0	0	0
25/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
25/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	71.0000	72.0000	1.408	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
25/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,001.0000	2,852.0000	(4.965)	0	0	0
25/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,215.0000	4,064.0000	(3.582)	0	0	0
25/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
25/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,243.0000	3,093.0000	(4.625)	0	0	0
25/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,504.0000	1,354.0000	(9.973)	0	0	0
25/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,120.0000	3,969.0000	(3.665)	0	0	0
25/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
25/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,243.0000	2,086.0000	(7.000)	0	0	0
25/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
25/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,145.0000	2,995.0000	(4.769)	0	0	0
25/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	60.0000	60.0000	-	0	0	0
25/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,311.0000	4,160.0000	(3.503)	0	0	0
25/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	136.0000	131.0000	(3.676)	0	0	0
25/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,416.0000	2,261.0000	(6.416)	0	0	0
25/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	357.0000	354.0000	(0.840)	0	0	0
25/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,637.0000	1,484.0000	(9.346)	0	0	0
25/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,340.0000	3,190.0000	(4.491)	0	0	0
25/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
25/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	741.0000	640.0000	(13.630)	0	0	0
25/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,460.0000	1,510.0000	3.425	0	0	0
25/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,240.0000	2,313.0000	3.259	0	0	0
25/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	520.0000	443.0000	(14.808)	0	0	0
25/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	371.0000	312.0000	(15.903)	0	0	0
25/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,091.0000	3,182.0000	2.944	0	0	0
25/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	268.0000	222.0000	(17.164)	0	0	0
25/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,988.0000	4,093.0000	2.633	0	0	0
25/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	769.0000	665.0000	(13.524)	0	0	0
25/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	326.0000	322.0000	(1.227)	0	0	0
25/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,706.0000	1,552.0000	(9.027)	0	0	0
25/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	123.0000	120.0000	(2.439)	0	0	0
25/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,389.0000	1,436.0000	3.384	0	0	0
25/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	538.0000	459.0000	(14.684)	0	0	0
25/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,004.0000	3,093.0000	2.963	0	0	0
25/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	384.0000	323.0000	(15.885)	0	0	0
25/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	277.0000	230.0000	(16.968)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,504.0000	2,349.0000	(6.190)	0	0	0
25/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,438.0000	3,287.0000	(4.392)	0	0	0
25/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	58.0000	58.0000	-	0	0	0
25/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
25/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,407.0000	4,256.0000	(3.426)	0	0	0
25/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,896.0000	4,000.0000	2.669	0	0	0
25/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,158.0000	2,229.0000	3.290	0	0	0
25/06/2009	£ / R	2010/06/14			Currency Future	14.0898	13.9432	(1.040)	0.0000	0.0000	0
25/06/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,726.0000	4,835.0000	2.306	0	0	0
25/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,468.0000	1,346.0000	(8.311)	0	0	0
25/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	168.0000	168.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	782.0000	812.0000	3.836	0	0	0
25/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,959.0000	3,046.0000	2.940	0	0	0
25/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	793.0000	714.0000	(9.962)	0	0	0
25/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	333.0000	293.0000	(12.012)	0	0	0
25/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,658.0000	2,511.0000	(5.530)	0	0	0
25/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,443.0000	1,323.0000	(8.316)	0	0	0
25/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,664.0000	3,517.0000	(4.012)	0	0	0
25/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,166.0000	1,211.0000	3.859	0	0	0
25/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	433.0000	446.0000	3.002	0	0	0
25/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,543.0000	4,650.0000	2.355	0	0	0
25/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,497.0000	5,350.0000	(2.674)	0	0	0
25/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	28.0000	28.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,818.0000	4,927.0000	2.262	0	0	0
25/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,823.0000	1,689.0000	(7.351)	0	0	0
25/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,648.0000	3,745.0000	2.659	0	0	0
25/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	18.50	Call	Currency Future	316.0000	278.0000	(12.025)	0	0	0
25/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	438.0000	388.0000	(11.416)	0	0	0
25/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,050.0000	3,904.0000	(3.605)	0	0	0
25/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	74.0000	74.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	184.0000	185.0000	0.543	0	0	0
25/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,789.0000	2,873.0000	3.012	0	0	0
25/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	60.0000	60.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	13.25	Put	Currency Future	653.0000	677.0000	3.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,743.0000	2,596.0000	(5.359)	0	0	0
25/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,181.0000	1,076.0000	(8.891)	0	0	0
25/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,283.0000	1,171.0000	(8.730)	0	0	0
25/06/2009	£ / R	2010/06/14	13.00	Put	Currency Future	542.0000	560.0000	3.321	0	0	0
25/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	678.0000	703.0000	3.687	0	0	0
25/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,372.0000	1,255.0000	(8.528)	0	0	0
25/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	153.0000	152.0000	(0.654)	0	0	0
25/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,041.0000	1,083.0000	4.035	0	0	0
25/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	893.0000	928.0000	3.919	0	0	0
25/06/2009	£ / R	2010/06/14	12.00	Put	Currency Future	239.0000	242.0000	1.255	0	0	0
25/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,053.0000	955.0000	(9.307)	0	0	0
25/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,571.0000	1,445.0000	(8.020)	0	0	0
25/06/2009	£ / R	2010/06/14	16.50	Call	Currency Future	549.0000	489.0000	(10.929)	0	0	0
25/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	981.0000	1,020.0000	3.976	0	0	0
25/06/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,143.0000	3,997.0000	(3.524)	0	0	0
25/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	468.0000	482.0000	2.991	0	0	0
25/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	611.0000	546.0000	(10.638)	0	0	0
25/06/2009	£ / R	2010/06/14	13.35	Put	Currency Future	703.0000	730.0000	3.841	0	0	0
25/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,135.0000	2,209.0000	3.466	0	0	0
25/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,221.0000	1,113.0000	(8.845)	0	0	0
25/06/2009	£ / R	2010/06/14	10.00	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
25/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,263.0000	1,311.0000	3.800	0	0	0
25/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	725.0000	652.0000	(10.069)	0	0	0
25/06/2009	£ / R	2010/06/14	15.60	Call	Currency Future	704.0000	633.0000	(10.085)	0	0	0
25/06/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,187.0000	3,039.0000	(4.644)	0	0	0
25/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,980.0000	2,049.0000	3.485	0	0	0
25/06/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,397.0000	1,450.0000	3.794	0	0	0
25/06/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,214.0000	2,290.0000	3.433	0	0	0
25/06/2009	£ / R	2010/06/14	11.00	Put	Currency Future	97.0000	96.0000	(1.031)	0	0	0
25/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	579.0000	517.0000	(10.708)	0	0	0
25/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	987.0000	893.0000	(9.524)	0	0	0
25/06/2009	£ / R	2010/06/14	16.60	Call	Currency Future	535.0000	476.0000	(11.028)	0	0	0
25/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	414.0000	366.0000	(11.594)	0	0	12,179
25/06/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,329.0000	2,185.0000	(6.183)	0	0	0
25/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	769.0000	692.0000	(10.013)	0	0	0
25/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,011.0000	1,051.0000	3.956	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	893.0000	928.0000	3.919	0	0	0
25/06/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,632.0000	1,503.0000	(7.904)	0	0	0
25/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,758.0000	1,625.0000	(7.565)	0	0	0
25/06/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,857.0000	1,721.0000	(7.324)	0	0	0
25/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,653.0000	6,778.0000	1.879	0	0	0
25/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,959.0000	1,822.0000	(6.993)	0	0	0
25/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,201.0000	1,094.0000	(8.909)	0	0	0
25/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,283.0000	1,171.0000	(8.730)	0	0	0
25/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,574.0000	2,428.0000	(5.672)	0	0	0
25/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	432.0000	382.0000	(11.574)	0	0	0
25/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	417.0000	428.0000	2.638	0	0	0
25/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	142.0000	121.0000	(14.789)	0	0	0
25/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	369.0000	378.0000	2.439	0	0	0
25/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,192.0000	6,045.0000	(2.374)	0	0	0
25/06/2009	£ / R	2010/06/14	12.10	Put	Currency Future	260.0000	264.0000	1.538	0	0	0
25/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,903.0000	1,971.0000	3.573	0	0	0
25/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,101.0000	1,961.0000	(6.663)	0	0	0
25/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	694.0000	623.0000	(10.231)	0	0	0
25/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,265.0000	5,379.0000	2.165	0	0	0
25/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,250.0000	2,107.0000	(6.356)	0	0	0
25/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,825.0000	3,923.0000	2.562	0	0	0
25/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,473.0000	3,325.0000	(4.261)	0	0	0
25/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	325.0000	332.0000	2.154	0	0	0
25/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	108.0000	107.0000	(0.926)	0	0	0
25/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,621.0000	2,703.0000	3.129	0	0	0
25/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,201.0000	1,094.0000	(8.909)	0	0	0
25/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,419.0000	1,300.0000	(8.386)	0	0	12,179
25/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,714.0000	4,568.0000	(3.097)	0	0	0
25/06/2009	£ / R	2010/06/14	11.10	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
25/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,065.0000	1,925.0000	(6.780)	0	0	0
25/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	581.0000	602.0000	3.614	0	0	0
25/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,493.0000	1,370.0000	(8.238)	0	0	0
25/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,635.0000	4,742.0000	2.309	0	0	0
25/06/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,092.0000	2,944.0000	(4.787)	0	0	0
25/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	312.0000	318.0000	1.923	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,048.0000	2,900.0000	(4.856)	0	0	0
25/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	403.0000	356.0000	(11.663)	0	0	0
25/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	187.0000	161.0000	(13.904)	0	0	0
25/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,726.0000	1,594.0000	(7.648)	0	0	0
25/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,474.0000	4,328.0000	(3.263)	0	0	0
25/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	255.0000	222.0000	(12.941)	0	0	0
25/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,011.0000	1,051.0000	3.956	0	0	0
25/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,618.0000	4,471.0000	(3.183)	0	0	0
25/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,143.0000	1,039.0000	(9.099)	0	0	0
25/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	324.0000	285.0000	(12.037)	0	0	0
25/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	758.0000	682.0000	(10.026)	0	0	0
25/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,913.0000	4,013.0000	2.556	0	0	0
25/06/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,997.0000	6,118.0000	2.018	0	0	0
25/06/2009	£ / R	2010/06/14	18.60	Call	Currency Future	308.0000	271.0000	(12.013)	0	0	0
25/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,106.0000	1,004.0000	(9.222)	0	0	0
25/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	486.0000	501.0000	3.086	0	0	0
25/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,943.0000	5,796.0000	(2.473)	0	0	0
25/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,862.0000	4,972.0000	2.262	0	0	0
25/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	729.0000	757.0000	3.841	0	0	0
25/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	571.0000	509.0000	(10.858)	0	0	0
25/06/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	302.0000	265.0000	(12.252)	0	0	0
25/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,018.0000	2,089.0000	3.518	0	0	0
25/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	34.0000	34.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	170.0000	146.0000	(14.118)	0	0	0
25/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	329.0000	289.0000	(12.158)	0	0	0
25/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	755.0000	784.0000	3.841	0	0	0
25/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,589.0000	4,696.0000	2.332	0	0	0
25/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,135.0000	1,179.0000	3.877	0	0	0
25/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,395.0000	1,277.0000	(8.459)	0	0	0
25/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,300.0000	3,392.0000	2.788	0	0	0
25/06/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,045.0000	3,133.0000	2.890	0	0	0
25/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	132.0000	131.0000	(0.758)	0	0	0
25/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,831.0000	2,916.0000	3.002	0	0	0
25/06/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,125.0000	1,022.0000	(9.156)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	457.0000	405.0000	(11.379)	0	0	0
25/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,057.0000	2,128.0000	3.452	0	0	0
25/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	409.0000	361.0000	(11.736)	0	0	0
25/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,692.0000	3,789.0000	2.627	0	0	0
25/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,869.0000	3,968.0000	2.559	0	0	0
25/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,282.0000	3,134.0000	(4.509)	0	0	0
25/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,571.0000	1,630.0000	3.756	0	0	0
25/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	490.0000	435.0000	(11.224)	0	0	0
25/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	674.0000	605.0000	(10.237)	0	0	0
25/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,103.0000	1,146.0000	3.898	0	0	0
25/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	92.0000	91.0000	(1.087)	0	0	0
25/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,872.0000	2,724.0000	(5.153)	0	0	0
25/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	340.0000	347.0000	2.059	0	0	0
25/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,047.0000	4,148.0000	2.496	0	0	0
25/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	747.0000	672.0000	(10.040)	0	0	0
25/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	911.0000	823.0000	(9.660)	0	0	0
25/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,254.0000	2,330.0000	3.372	0	0	0
25/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,072.0000	1,114.0000	3.918	0	0	0
25/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,029.0000	1,890.0000	(6.851)	0	0	0
25/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	387.0000	342.0000	(11.628)	0	0	0
25/06/2009	£ / R	2010/06/14	14.25	Call	Currency Future	1,070.0000	971.0000	(9.252)	0	0	0
25/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	512.0000	455.0000	(11.133)	0	0	0
25/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,790.0000	1,657.0000	(7.430)	0	0	0
25/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,517.0000	3,612.0000	2.701	0	0	0
25/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,335.0000	2,412.0000	3.298	0	0	0
25/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	85.0000	84.0000	(1.176)	0	0	0
25/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,162.0000	1,057.0000	(9.036)	0	0	0
25/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,172.0000	3,262.0000	2.837	0	0	0
25/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	444.0000	393.0000	(11.486)	0	0	0
25/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,473.0000	3,325.0000	(4.261)	0	0	0
25/06/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,230.0000	6,353.0000	1.974	0	0	0
25/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	68.0000	69.0000	1.471	0	0	0
25/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	338.0000	297.0000	(12.130)	0	0	0
25/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	37.0000	37.0000	-	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
25/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,262.0000	1,151.0000	(8.796)	0	0	0
25/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	951.0000	989.0000	3.996	0	0	0
25/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,604.0000	3,700.0000	2.664	0	0	0
25/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,284.0000	4,138.0000	(3.408)	0	0	0
25/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	922.0000	958.0000	3.905	0	0	0
25/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	23.0000	23.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,241.0000	1,132.0000	(8.783)	0	0	0
25/06/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,231.0000	1,278.0000	3.818	0	0	0
25/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,425.0000	3,278.0000	(4.292)	0	0	0
25/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
25/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	139.0000	138.0000	(0.719)	0	0	0
25/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,019.0000	923.0000	(9.421)	0	0	0
25/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,329.0000	1,380.0000	3.837	0	0	0
25/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	564.0000	503.0000	(10.816)	0	0	0
25/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,001.0000	3,855.0000	(3.649)	0	0	0
25/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,874.0000	2,959.0000	2.958	0	0	0
25/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,828.0000	2,681.0000	(5.198)	0	0	0
25/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,212.0000	2,070.0000	(6.420)	0	0	0
25/06/2009	£ / R	2010/06/14	17.40	Call	Currency Future	426.0000	377.0000	(11.502)	0	0	0
25/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
25/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,808.0000	3,662.0000	(3.834)	0	0	0
25/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	956.0000	864.0000	(9.623)	0	0	0
25/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,379.0000	4,232.0000	(3.357)	0	0	0
25/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	39.0000	39.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,466.0000	1,521.0000	3.752	0	0	0
25/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	273.0000	277.0000	1.465	0	0	0
25/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	450.0000	464.0000	3.111	0	0	0
25/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,296.0000	1,346.0000	3.858	0	0	0
25/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,532.0000	2,387.0000	(5.727)	0	0	0
25/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,941.0000	2,010.0000	3.555	0	0	0
25/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	587.0000	524.0000	(10.733)	0	0	0
25/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,036.0000	939.0000	(9.363)	0	0	0
25/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,760.0000	3,614.0000	(3.883)	0	0	0
25/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,747.0000	2,831.0000	3.058	0	0	0
25/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,736.0000	3,834.0000	2.623	0	0	0
25/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	192.0000	193.0000	0.521	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	70.0000	70.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	781.0000	703.0000	(9.987)	0	0	0
25/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,574.0000	2,428.0000	(5.672)	0	0	0
25/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,545.0000	1,419.0000	(8.155)	0	0	0
25/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,763.0000	4,616.0000	(3.086)	0	0	0
25/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	527.0000	469.0000	(11.006)	0	0	0
25/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	605.0000	626.0000	3.471	0	0	0
25/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,087.0000	3,176.0000	2.883	0	0	0
25/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	398.0000	351.0000	(11.809)	0	0	0
25/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	312.0000	274.0000	(12.179)	0	0	0
25/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,958.0000	4,058.0000	2.527	0	0	0
25/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,002.0000	3,089.0000	2.898	0	0	0
25/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	542.0000	482.0000	(11.070)	0	0	0
25/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,823.0000	1,689.0000	(7.351)	0	0	0
25/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,772.0000	4,881.0000	2.284	0	0	0
25/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,329.0000	3,182.0000	(4.416)	0	0	0
25/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,560.0000	3,656.0000	2.697	0	0	0
25/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	342.0000	301.0000	(11.988)	0	0	0
25/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,452.0000	4,558.0000	2.381	0	0	0
25/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,498.0000	4,604.0000	2.357	0	0	0
25/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	450.0000	399.0000	(11.333)	0	0	0
25/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,705.0000	2,788.0000	3.068	0	0	0
25/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,175.0000	2,249.0000	3.402	0	0	0
25/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	595.0000	531.0000	(10.756)	0	0	0
25/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	433.0000	446.0000	3.002	0	0	0
25/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	793.0000	714.0000	(9.962)	0	0	0
25/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,903.0000	1,971.0000	3.573	0	0	0
25/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	184.0000	185.0000	0.543	0	0	0
25/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,753.0000	1,816.0000	3.594	0	0	0
25/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
25/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,271.0000	4,375.0000	2.435	0	0	0
25/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,427.0000	4,280.0000	(3.321)	0	0	0
25/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	843.0000	760.0000	(9.846)	0	0	0
25/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,387.0000	3,480.0000	2.746	0	0	0
25/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	361.0000	318.0000	(11.911)	0	0	0
25/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,539.0000	2,619.0000	3.151	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	628.0000	562.0000	(10.510)	0	0	0
25/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	476.0000	423.0000	(11.134)	0	0	0
25/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	210.0000	212.0000	0.952	0	0	0
25/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,450.0000	2,305.0000	(5.918)	0	0	0
25/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,916.0000	3,002.0000	2.949	0	0	0
25/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,680.0000	4,788.0000	2.308	0	0	0
25/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	420.0000	372.0000	(11.429)	0	0	0
25/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	320.0000	282.0000	(11.875)	0	0	0
25/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,780.0000	3,878.0000	2.593	0	0	0
25/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	715.0000	642.0000	(10.210)	0	0	0
25/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,140.0000	2,992.0000	(4.713)	0	0	0
25/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	100.0000	98.0000	(2.000)	0	0	0
25/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,290.0000	2,146.0000	(6.288)	0	0	0
25/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	250.0000	253.0000	1.200	0	0	0
25/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,601.0000	1,474.0000	(7.933)	0	0	0
25/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
25/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,096.0000	3,950.0000	(3.564)	0	0	0
25/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	556.0000	496.0000	(10.791)	0	0	0
25/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,096.0000	2,168.0000	3.435	0	0	0
25/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	523.0000	540.0000	3.250	0	0	0
25/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	561.0000	581.0000	3.565	0	0	0
25/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	736.0000	662.0000	(10.054)	0	0	0
25/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,410.0000	2,265.0000	(6.017)	0	0	0
25/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	47.0000	47.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,237.0000	4,091.0000	(3.446)	0	0	0
25/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	220.0000	222.0000	0.909	0	0	0
25/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	504.0000	520.0000	3.175	0	0	0
25/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,694.0000	1,563.0000	(7.733)	0	0	0
25/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	50.0000	50.0000	-	0	0	0
25/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	95.0000	94.0000	(1.053)	0	0	0
25/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,234.0000	3,087.0000	(4.545)	0	0	0
25/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,190.0000	4,044.0000	(3.484)	0	0	0
25/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,369.0000	2,225.0000	(6.079)	0	0	0
25/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,662.0000	1,533.0000	(7.762)	0	0	0
25/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	229.0000	232.0000	1.310	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R	2009/09/14			Currency Future	11.4420	11.3438	(0.858)	11.4500	11.3800	19,761
25/06/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,409.0000	3,507.0000	2.875	0	0	0
25/06/2009	€ / R	2009/09/14	12.10	Call	Currency Future	203.0000	172.0000	(15.271)	0	0	0
25/06/2009	€ / R	2009/09/14	12.05	Put	Currency Future	824.0000	890.0000	8.010	0	0	0
25/06/2009	€ / R	2009/09/14	13.05	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
25/06/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,567.0000	2,663.0000	3.740	0	0	0
25/06/2009	€ / R	2009/09/14	12.50	Call	Currency Future	116.0000	96.0000	(17.241)	0	0	0
25/06/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,657.0000	1,745.0000	5.311	0	0	0
25/06/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,665.0000	2,761.0000	3.602	0	0	0
25/06/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,508.0000	6,606.0000	1.506	0	0	0
25/06/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,174.0000	1,252.0000	6.644	0	0	0
25/06/2009	€ / R	2009/09/14	13.30	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
25/06/2009	€ / R	2009/09/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R	2009/09/14	12.05	Call	Currency Future	216.0000	184.0000	(14.815)	0	0	0
25/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,985.0000	2,077.0000	4.635	0	0	0
25/06/2009	€ / R	2009/09/14	11.90	Put	Currency Future	720.0000	781.0000	8.472	0	0	0
25/06/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,764.0000	2,860.0000	3.473	0	0	0
25/06/2009	€ / R	2009/09/14	11.55	Put	Currency Future	475.0000	523.0000	10.105	0	0	0
25/06/2009	€ / R	2009/09/14	12.00	Put	Currency Future	789.0000	853.0000	8.112	0	0	0
25/06/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,322.0000	2,417.0000	4.091	0	0	0
25/06/2009	€ / R	2009/09/14	13.80	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
25/06/2009	€ / R	2009/09/14	11.70	Call	Currency Future	319.0000	275.0000	(13.793)	0	0	0
25/06/2009	€ / R	2009/09/14	12.10	Call	Currency Future	203.0000	172.0000	(15.271)	0	0	0
25/06/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,225.0000	2,319.0000	4.225	0	0	0
25/06/2009	€ / R	2009/09/14	14.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/06/2009	€ / R	2009/09/14	12.85	Call	Currency Future	68.0000	55.0000	(19.118)	0	0	0
25/06/2009	€ / R	2009/09/14	16.45	Put	Currency Future	5,008.0000	5,106.0000	1.957	0	0	0
25/06/2009	€ / R	2009/09/14	12.00	Call	Currency Future	231.0000	197.0000	(14.719)	0	0	0
25/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,469.0000	2,564.0000	3.848	0	0	0
25/06/2009	€ / R	2009/09/14	13.10	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
25/06/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,509.0000	3,607.0000	2.793	0	0	0
25/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/06/2009	€ / R	2009/09/14	11.90	Call	Currency Future	262.0000	225.0000	(14.122)	0	0	0
25/06/2009	€ / R	2009/09/14	14.20	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/06/2009	€ / R	2009/09/14	13.75	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	444.0000	386.0000	(13.063)	0	0	0
25/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,703.0000	1,792.0000	5.226	0	0	0
25/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
25/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	352.0000	392.0000	11.364	0	0	0
25/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	350.0000	302.0000	(13.714)	0	0	0
25/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,890.0000	1,981.0000	4.815	0	0	0
25/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,958.0000	7,056.0000	1.408	0	0	0
25/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,371.0000	2,466.0000	4.007	0	0	0
25/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	861.0000	928.0000	7.782	0	0	0
25/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	577.0000	631.0000	9.359	0	0	0
25/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,133.0000	1,210.0000	6.796	0	0	0
25/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,890.0000	1,981.0000	4.815	0	0	0
25/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	613.0000	669.0000	9.135	0	0	0
25/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,518.0000	2,613.0000	3.773	0	0	0
25/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	100.0000	82.0000	(18.000)	0	0	0
25/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	367.0000	317.0000	(13.624)	0	0	0
25/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
25/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,863.0000	2,960.0000	3.388	0	0	0
25/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,258.0000	1,338.0000	6.359	0	0	0
25/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	404.0000	350.0000	(13.366)	0	0	0
25/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
25/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
25/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	412.0000	456.0000	10.680	0	0	0
25/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	305.0000	263.0000	(13.770)	0	0	0
25/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	754.0000	817.0000	8.355	0	0	0
25/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,476.0000	1,561.0000	5.759	0	0	0
25/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,492.0000	5,394.0000	(1.784)	0	0	0
25/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	508.0000	558.0000	9.843	0	0	0
25/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,177.0000	2,270.0000	4.272	0	0	0
25/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	144.0000	120.0000	(16.667)	0	0	0
25/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,992.0000	3,894.0000	(2.455)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	154.0000	129.0000	(16.234)	0	0	0
25/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	108.0000	89.0000	(17.593)	0	0	0
25/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	246.0000	210.0000	(14.634)	0	0	0
25/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,863.0000	2,960.0000	3.388	0	0	0
25/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	898.0000	966.0000	7.572	0	0	0
25/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
25/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,962.0000	3,059.0000	3.275	0	0	0
25/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	144.0000	120.0000	(16.667)	0	0	0
25/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	423.0000	367.0000	(13.239)	0	0	0
25/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	249.0000	278.0000	11.647	0	0	0
25/06/2009	€ / R 2009/09/14	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,052.0000	1,126.0000	7.034	0	0	0
25/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,054.0000	964.0000	(8.539)	0	0	0
25/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,012.0000	1,085.0000	7.213	0	0	0
25/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	541.0000	472.0000	(12.754)	0	0	0
25/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,061.0000	3,158.0000	3.169	0	0	0
25/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,052.0000	1,126.0000	7.034	0	0	0
25/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,492.0000	2,394.0000	(3.933)	0	0	0
25/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,962.0000	3,059.0000	3.275	0	0	0
25/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	190.0000	160.0000	(15.789)	0	0	0
25/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	125.0000	103.0000	(17.600)	0	0	0
25/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	720.0000	781.0000	8.472	0	0	0
25/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
25/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	381.0000	424.0000	11.286	0	0	0
25/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	279.0000	240.0000	(13.978)	0	0	0
25/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	262.0000	225.0000	(14.122)	0	0	0
25/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	687.0000	746.0000	8.588	0	0	0
25/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,371.0000	2,466.0000	4.007	0	0	0
25/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,216.0000	1,295.0000	6.497	0	0	0
25/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	974.0000	1,045.0000	7.290	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,161.0000	3,258.0000	3.069	0	0	0
25/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	166.0000	139.0000	(16.265)	0	0	0
25/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,665.0000	2,761.0000	3.602	0	0	0
25/06/2009	€ / R 2009/09/14	12.20	Call	Currency Future	177.0000	149.0000	(15.819)	0	0	0
25/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	404.0000	350.0000	(13.366)	0	0	0
25/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	412.0000	456.0000	10.680	0	0	0
25/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	134.0000	111.0000	(17.164)	0	0	0
25/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	687.0000	746.0000	8.588	0	0	0
25/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	861.0000	928.0000	7.782	0	0	0
25/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	279.0000	240.0000	(13.978)	0	0	0
25/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,092.0000	1,168.0000	6.960	0	0	0
25/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
25/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	542.0000	594.0000	9.594	0	0	0
25/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	444.0000	386.0000	(13.063)	0	0	0
25/06/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,158.0000	5,256.0000	1.900	0	0	0
25/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,225.0000	2,319.0000	4.225	0	0	0
25/06/2009	€ / R 2009/09/14	11.50	Put	Currency Future	443.0000	489.0000	10.384	0	0	0
25/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,658.0000	6,756.0000	1.472	0	0	0
25/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	381.0000	424.0000	11.286	0	0	0
25/06/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	423.0000	367.0000	(13.239)	0	0	0
25/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,342.0000	5,244.0000	(1.835)	0	0	0
25/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
25/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,842.0000	3,744.0000	(2.551)	0	0	0
25/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
25/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,129.0000	2,222.0000	4.368	0	0	0
25/06/2009	€ / R 2009/09/14	11.05	Call	Currency Future	598.0000	525.0000	(12.207)	0	0	0
25/06/2009	€ / R 2009/09/14	14.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/06/2009	€ / R 2009/09/14	11.50	Call	Currency Future	385.0000	333.0000	(13.506)	0	0	0
25/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,521.0000	1,607.0000	5.654	0	0	0
25/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	649.0000	707.0000	8.937	0	0	0
25/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,715.0000	2,811.0000	3.536	0	0	0
25/06/2009	€ / R 2009/09/14	11.05	Put	Currency Future	206.0000	231.0000	12.136	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	297.0000	333.0000	12.121	0	0	0
25/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	352.0000	392.0000	11.364	0	0	0
25/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	541.0000	472.0000	(12.754)	0	0	0
25/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	569.0000	498.0000	(12.478)	0	0	0
25/06/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,616.0000	2,712.0000	3.670	0	0	0
25/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	508.0000	558.0000	9.843	0	0	0
25/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	249.0000	278.0000	11.647	0	0	0
25/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	227.0000	254.0000	11.894	0	0	0
25/06/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,813.0000	2,910.0000	3.448	0	0	0
25/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	514.0000	449.0000	(12.646)	0	0	0
25/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,703.0000	1,792.0000	5.226	0	0	0
25/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	334.0000	288.0000	(13.772)	0	0	0
25/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	542.0000	594.0000	9.594	0	0	0
25/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	489.0000	427.0000	(12.679)	0	0	0
25/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
25/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	334.0000	288.0000	(13.772)	0	0	0
25/06/2009	€ / R 2009/09/14	10.60	Call	Currency Future	929.0000	842.0000	(9.365)	0	0	0
25/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	324.0000	362.0000	11.728	0	0	0
25/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	11.20	Put	Currency Future	272.0000	305.0000	12.132	0	0	0
25/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,420.0000	2,515.0000	3.926	0	0	0
25/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,343.0000	2,245.0000	(4.183)	0	0	0
25/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	466.0000	406.0000	(12.876)	0	0	0
25/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	58.0000	46.0000	(20.690)	0	0	0
25/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	350.0000	302.0000	(13.714)	0	0	0
25/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,566.0000	1,652.0000	5.492	0	0	0
25/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	68.0000	55.0000	(19.118)	0	0	0
25/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,476.0000	1,561.0000	5.759	0	0	0
25/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	87.0000	98.0000	12.644	0	0	0
25/06/2009	€ / R 2009/09/14	14.05	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,659.0000	3,757.0000	2.678	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R	2009/09/14	11.80	Call	Currency Future	291.0000	251.0000	(13.746)	0	0	0
25/06/2009	€ / R	2009/09/14	15.40	Put	Currency Future	3,958.0000	4,056.0000	2.476	0	0	0
25/06/2009	€ / R	2009/09/14	10.90	Put	Currency Future	158.0000	177.0000	12.025	0	0	0
25/06/2009	€ / R	2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R	2009/09/14	10.90	Call	Currency Future	700.0000	621.0000	(11.286)	0	0	0
25/06/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,042.0000	4,944.0000	(1.944)	0	0	0
25/06/2009	€ / R	2009/09/14	9.40	Call	Currency Future	2,044.0000	1,946.0000	(4.795)	0	0	0
25/06/2009	€ / R	2009/09/14	13.05	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
25/06/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,657.0000	1,745.0000	5.311	0	0	0
25/06/2009	€ / R	2009/09/14	7.90	Call	Currency Future	3,542.0000	3,444.0000	(2.767)	0	0	0
25/06/2009	€ / R	2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,432.0000	1,516.0000	5.866	0	0	0
25/06/2009	€ / R	2009/09/14	9.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/06/2009	€ / R	2009/09/14	12.80	Call	Currency Future	74.0000	59.0000	(20.270)	0	0	0
25/06/2009	€ / R	2009/09/14	12.20	Put	Currency Future	935.0000	1,005.0000	7.487	0	0	0
25/06/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,521.0000	1,607.0000	5.654	0	0	0
25/06/2009	€ / R	2009/09/14	10.95	Call	Currency Future	665.0000	588.0000	(11.579)	0	0	0
25/06/2009	€ / R	2009/09/14	12.70	Call	Currency Future	86.0000	70.0000	(18.605)	0	0	0
25/06/2009	€ / R	2009/09/14	10.95	Put	Currency Future	173.0000	194.0000	12.139	0	0	0
25/06/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,344.0000	1,426.0000	6.101	0	0	0
25/06/2009	€ / R	2009/09/14	12.15	Call	Currency Future	190.0000	160.0000	(15.789)	0	0	0
25/06/2009	€ / R	2009/09/14	12.90	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
25/06/2009	€ / R	2009/09/14	12.15	Put	Currency Future	898.0000	966.0000	7.572	0	0	0
25/06/2009	€ / R	2009/09/14	12.65	Call	Currency Future	93.0000	76.0000	(18.280)	0	0	0
25/06/2009	€ / R	2009/09/14	11.00	Put	Currency Future	189.0000	212.0000	12.169	0	0	0
25/06/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,301.0000	1,382.0000	6.226	0	0	0
25/06/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,388.0000	1,471.0000	5.980	0	0	0
25/06/2009	€ / R	2009/09/14	12.75	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
25/06/2009	€ / R	2009/09/14	16.90	Put	Currency Future	5,458.0000	5,556.0000	1.796	0	0	0
25/06/2009	€ / R	2009/09/14	11.00	Call	Currency Future	631.0000	556.0000	(11.886)	0	0	0
25/06/2009	€ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	€ / R	2009/09/14	12.65	Call	Currency Future	93.0000	76.0000	(18.280)	0	0	0
25/06/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,301.0000	1,382.0000	6.226	0	0	0
25/06/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,081.0000	2,173.0000	4.421	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R	2009/09/14	13.20	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
25/06/2009	€ / R	2009/09/14	12.60	Call	Currency Future	100.0000	82.0000	(18.000)	0	0	0
25/06/2009	€ / R	2009/09/14	13.50	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
25/06/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,258.0000	1,338.0000	6.359	0	0	0
25/06/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,796.0000	1,886.0000	5.011	0	0	0
25/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,750.0000	1,839.0000	5.086	0	0	0
25/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
25/06/2009	€ / R	2009/09/14	12.80	Call	Currency Future	74.0000	59.0000	(20.270)	0	0	0
25/06/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,432.0000	1,516.0000	5.866	0	0	0
25/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,750.0000	1,839.0000	5.086	0	0	0
25/06/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,611.0000	1,699.0000	5.462	0	0	0
25/06/2009	€ / R	2009/09/14	13.00	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
25/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
25/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,937.0000	2,029.0000	4.750	0	0	0
25/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,469.0000	2,564.0000	3.848	0	0	0
25/06/2009	€ / R	2009/09/14	13.60	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
25/06/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,937.0000	2,029.0000	4.750	0	0	0
25/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
25/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,129.0000	2,222.0000	4.368	0	0	0
25/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
25/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,177.0000	2,270.0000	4.272	0	0	0
25/06/2009	€ / R	2009/09/14	13.35	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
25/06/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,274.0000	2,368.0000	4.134	0	0	0
25/06/2009	€ / R	2009/09/14	13.70	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
25/06/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,843.0000	1,934.0000	4.938	0	0	0
25/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,985.0000	2,077.0000	4.635	0	0	0
25/06/2009	€ / R	2009/09/14	13.25	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
25/06/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,033.0000	2,125.0000	4.525	0	0	0
25/06/2009	€ / R	2009/09/14	13.45	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
25/06/2009	€ / R	2009/09/14	13.40	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
25/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,420.0000	2,515.0000	3.926	0	0	0
25/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
25/06/2009	€ / R	2009/12/14			Currency Future	11.6216	11.5301	(0.787)	11.6400	11.5800	10,313
25/06/2009	€ / R	2009/12/14	12.20	Call	Currency Future	442.0000	405.0000	(8.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	509.0000	468.0000	(8.055)	0	0	0
25/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,934.0000	7,024.0000	1.298	0	0	0
25/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,191.0000	3,270.0000	2.476	0	0	0
25/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,605.0000	1,520.0000	(5.296)	0	0	0
25/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,375.0000	1,437.0000	4.509	0	0	0
25/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
25/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	669.0000	713.0000	6.577	0	0	0
25/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,448.0000	5,537.0000	1.634	0	0	0
25/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	197.0000	214.0000	8.629	0	0	0
25/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,828.0000	1,740.0000	(4.814)	0	0	0
25/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	407.0000	373.0000	(8.354)	0	0	0
25/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,107.0000	2,018.0000	(4.224)	0	0	0
25/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,119.0000	1,044.0000	(6.702)	0	0	0
25/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,792.0000	2,701.0000	(3.259)	0	0	0
25/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,532.0000	3,441.0000	(2.576)	0	0	0
25/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	346.0000	317.0000	(8.382)	0	0	0
25/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	590.0000	543.0000	(7.966)	0	0	0
25/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
25/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
25/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
25/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,135.0000	1,193.0000	5.110	0	0	0
25/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,020.0000	1,075.0000	5.392	0	0	0
25/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	467.0000	429.0000	(8.137)	0	0	0
25/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	898.0000	832.0000	(7.350)	0	0	0
25/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
25/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,779.0000	3,688.0000	(2.408)	0	0	0
25/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
25/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,473.0000	4,558.0000	1.900	0	0	0
25/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	375.0000	344.0000	(8.267)	0	0	0
25/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	87.0000	76.0000	(12.644)	0	0	0
25/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	327.0000	352.0000	7.645	0	0	0
25/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
25/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,890.0000	2,800.0000	(3.114)	0	0	0
25/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	57.0000	60.0000	5.263	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
25/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	803.0000	851.0000	5.978	0	0	0
25/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	946.0000	999.0000	5.603	0	0	0
25/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
25/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,730.0000	3,639.0000	(2.440)	0	0	0
25/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,377.0000	3,457.0000	2.369	0	0	0
25/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
25/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	310.0000	283.0000	(8.710)	0	0	0
25/06/2009	€ / R 2009/12/14	11.60	Put	Currency Future	605.0000	647.0000	6.942	0	0	0
25/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,415.0000	1,478.0000	4.452	0	0	0
25/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,966.0000	1,877.0000	(4.527)	0	0	0
25/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,185.0000	4,268.0000	1.983	0	0	0
25/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,020.0000	948.0000	(7.059)	0	0	0
25/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
25/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,521.0000	4,606.0000	1.880	0	0	0
25/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,538.0000	1,603.0000	4.226	0	0	0
25/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
25/06/2009	€ / R 2009/12/14	11.60	Call	Currency Future	627.0000	577.0000	(7.974)	0	0	0
25/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	337.0000	308.0000	(8.605)	0	0	0
25/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
25/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,928.0000	3,837.0000	(2.317)	0	0	0
25/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
25/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,329.0000	4,413.0000	1.940	0	0	0
25/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
25/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	278.0000	253.0000	(8.993)	0	0	0
25/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,189.0000	1,112.0000	(6.476)	0	0	0
25/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,375.0000	1,437.0000	4.509	0	0	0
25/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,994.0000	4,076.0000	2.053	0	0	0
25/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,940.0000	2,849.0000	(3.095)	0	0	0
25/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,879.0000	3,787.0000	(2.372)	0	0	0
25/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
25/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,518.0000	3,599.0000	2.302	0	0	0
25/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,706.0000	1,773.0000	3.927	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,547.0000	2,456.0000	(3.573)	0	0	0
25/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	454.0000	417.0000	(8.150)	0	0	0
25/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
25/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
25/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	90.0000	79.0000	(12.222)	0	0	0
25/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	167.0000	182.0000	8.982	0	0	0
25/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
25/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
25/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	988.0000	918.0000	(7.085)	0	0	0
25/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	430.0000	394.0000	(8.372)	0	0	0
25/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	481.0000	441.0000	(8.316)	0	0	0
25/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
25/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	266.0000	288.0000	8.271	0	0	0
25/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,007.0000	5,094.0000	1.738	0	0	0
25/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,058.0000	1,114.0000	5.293	0	0	0
25/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	909.0000	961.0000	5.721	0	0	0
25/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,089.0000	4,172.0000	2.030	0	0	0
25/06/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,920.0000	1,831.0000	(4.635)	0	0	0
25/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,783.0000	1,695.0000	(4.936)	0	0	0
25/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	301.0000	275.0000	(8.638)	0	0	0
25/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,487.0000	6,577.0000	1.387	0	0	0
25/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	983.0000	1,037.0000	5.493	0	0	0
25/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,281.0000	4,364.0000	1.939	0	0	0
25/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
25/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,580.0000	1,645.0000	4.114	0	0	0
25/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	524.0000	482.0000	(8.015)	0	0	0
25/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	838.0000	887.0000	5.847	0	0	0
25/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,978.0000	3,887.0000	(2.288)	0	0	0
25/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	248.0000	268.0000	8.065	0	0	0
25/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,425.0000	4,509.0000	1.898	0	0	0
25/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,294.0000	1,355.0000	4.714	0	0	0
25/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,989.0000	2,898.0000	(3.044)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R	2009/12/14	8.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
25/06/2009	€ / R	2009/12/14	8.65	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
25/06/2009	€ / R	2009/12/14	11.00	Put	Currency Future	306.0000	330.0000	7.843	0	0	0
25/06/2009	€ / R	2009/12/14	7.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/06/2009	€ / R	2009/12/14	12.55	Call	Currency Future	366.0000	335.0000	(8.470)	0	0	0
25/06/2009	€ / R	2009/12/14	9.65	Call	Currency Future	2,012.0000	1,923.0000	(4.423)	0	0	0
25/06/2009	€ / R	2009/12/14	15.00	Call	Currency Future	93.0000	82.0000	(11.828)	0	0	0
25/06/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,028.0000	3,936.0000	(2.284)	0	0	0
25/06/2009	€ / R	2009/12/14	12.65	Call	Currency Future	346.0000	317.0000	(8.382)	0	0	0
25/06/2009	€ / R	2009/12/14	15.00	Put	Currency Future	3,471.0000	3,552.0000	2.334	0	0	0
25/06/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,042.0000	4,124.0000	2.029	0	0	0
25/06/2009	€ / R	2009/12/14	9.65	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
25/06/2009	€ / R	2009/12/14	8.00	Call	Currency Future	3,631.0000	3,539.0000	(2.534)	0	0	0
25/06/2009	€ / R	2009/12/14	10.05	Put	Currency Future	77.0000	83.0000	7.792	0	0	0
25/06/2009	€ / R	2009/12/14	15.60	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
25/06/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,214.0000	1,273.0000	4.860	0	0	0
25/06/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,137.0000	4,220.0000	2.006	0	0	0
25/06/2009	€ / R	2009/12/14	11.00	Call	Currency Future	927.0000	860.0000	(7.228)	0	0	0
25/06/2009	€ / R	2009/12/14	10.05	Call	Currency Future	1,649.0000	1,563.0000	(5.215)	0	0	0
25/06/2009	€ / R	2009/12/14	10.00	Call	Currency Future	1,693.0000	1,607.0000	(5.080)	0	0	0
25/06/2009	€ / R	2009/12/14	12.60	Call	Currency Future	356.0000	327.0000	(8.146)	0	0	0
25/06/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,174.0000	1,233.0000	5.026	0	0	0
25/06/2009	€ / R	2009/12/14	10.00	Put	Currency Future	72.0000	77.0000	6.944	0	0	0
25/06/2009	€ / R	2009/12/14	9.05	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
25/06/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,335.0000	1,396.0000	4.569	0	0	0
25/06/2009	€ / R	2009/12/14	15.10	Put	Currency Future	3,565.0000	3,646.0000	2.272	0	0	0
25/06/2009	€ / R	2009/12/14	12.40	Call	Currency Future	396.0000	363.0000	(8.333)	0	0	0
25/06/2009	€ / R	2009/12/14	9.00	Call	Currency Future	2,645.0000	2,554.0000	(3.440)	0	0	0
25/06/2009	€ / R	2009/12/14	8.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
25/06/2009	€ / R	2009/12/14	8.90	Call	Currency Future	2,743.0000	2,652.0000	(3.318)	0	0	0
25/06/2009	€ / R	2009/12/14	10.10	Put	Currency Future	83.0000	89.0000	7.229	0	0	0
25/06/2009	€ / R	2009/12/14	8.05	Call	Currency Future	3,581.0000	3,490.0000	(2.541)	0	0	0
25/06/2009	€ / R	2009/12/14	12.50	Put	Currency Future	1,254.0000	1,314.0000	4.785	0	0	0
25/06/2009	€ / R	2009/12/14	11.55	Call	Currency Future	648.0000	595.0000	(8.179)	0	0	0
25/06/2009	€ / R	2009/12/14	11.10	Call	Currency Future	870.0000	805.0000	(7.471)	0	0	0
25/06/2009	€ / R	2009/12/14	9.05	Call	Currency Future	2,596.0000	2,505.0000	(3.505)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	385.0000	353.0000	(8.312)	0	0	0
25/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,365.0000	2,439.0000	3.129	0	0	0
25/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	348.0000	375.0000	7.759	0	0	0
25/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	192.0000	174.0000	(9.375)	0	0	0
25/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	576.0000	615.0000	6.771	0	0	0
25/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	162.0000	146.0000	(9.877)	0	0	0
25/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	172.0000	155.0000	(9.884)	0	0	0
25/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,098.0000	3,177.0000	2.550	0	0	0
25/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,020.0000	1,075.0000	5.392	0	0	0
25/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
25/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	153.0000	138.0000	(9.804)	0	0	0
25/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	735.0000	781.0000	6.259	0	0	0
25/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,591.0000	2,666.0000	2.895	0	0	0
25/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	120.0000	107.0000	(10.833)	0	0	12,452
25/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,500.0000	2,575.0000	3.000	0	0	0
25/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	540.0000	496.0000	(8.148)	0	0	0
25/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	637.0000	680.0000	6.750	0	0	0
25/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,059.0000	1,969.0000	(4.371)	0	0	0
25/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,321.0000	2,394.0000	3.145	0	0	0
25/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	442.0000	405.0000	(8.371)	0	0	13,387
25/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	608.0000	560.0000	(7.895)	0	0	0
25/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,038.0000	2,947.0000	(2.995)	0	0	0
25/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	213.0000	231.0000	8.451	0	0	0
25/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	187.0000	169.0000	(9.626)	0	0	0
25/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	556.0000	511.0000	(8.094)	0	0	0
25/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
25/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,455.0000	2,529.0000	3.014	0	0	0
25/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,085.0000	1,011.0000	(6.820)	0	0	0
25/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	271.0000	247.0000	(8.856)	0	0	0
25/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,707.0000	3,789.0000	2.212	0	0	0
25/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,922.0000	1,991.0000	3.590	0	0	0
25/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	768.0000	816.0000	6.250	0	0	0
25/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,154.0000	5,241.0000	1.688	0	0	0
25/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	244.0000	222.0000	(9.016)	0	0	0
25/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	573.0000	527.0000	(8.028)	0	0	0
25/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	278.0000	253.0000	(8.993)	0	0	0
25/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
25/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	232.0000	210.0000	(9.483)	0	0	0
25/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,028.0000	3,936.0000	(2.284)	0	0	0
25/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,010.0000	2,080.0000	3.483	0	0	0
25/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
25/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	187.0000	169.0000	(9.626)	0	0	0
25/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	167.0000	150.0000	(10.180)	0	0	0
25/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,545.0000	2,620.0000	2.947	0	0	0
25/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,365.0000	2,439.0000	3.129	0	0	0
25/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,400.0000	2,309.0000	(3.792)	0	0	0
25/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,829.0000	3,738.0000	(2.377)	0	0	0
25/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,706.0000	1,773.0000	3.927	0	0	0
25/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,841.0000	2,750.0000	(3.203)	0	0	0
25/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	264.0000	240.0000	(9.091)	0	0	0
25/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	873.0000	924.0000	5.842	0	0	0
25/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,284.0000	3,363.0000	2.406	0	0	0
25/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	204.0000	184.0000	(9.804)	0	0	0
25/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	495.0000	454.0000	(8.283)	0	0	0
25/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	54.0000	46.0000	(14.815)	0	0	0
25/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,232.0000	2,304.0000	3.226	0	0	0
25/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,233.0000	4,316.0000	1.961	0	0	0
25/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,774.0000	2,850.0000	2.740	0	0	0
25/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,636.0000	6,726.0000	1.356	0	0	0
25/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
25/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	145.0000	130.0000	(10.345)	0	0	0
25/06/2009	€ / R 2009/12/14	8.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	230.0000	249.0000	8.261	0	0	0
25/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,682.0000	2,758.0000	2.834	0	0	0
25/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	701.0000	747.0000	6.562	0	0	0
25/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
25/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	177.0000	159.0000	(10.169)	0	0	0
25/06/2009	€ / R 2009/12/14	10.50	Put	Currency Future	147.0000	159.0000	8.163	0	0	0
25/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,052.0000	979.0000	(6.939)	0	0	0
25/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,749.0000	1,816.0000	3.831	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
25/06/2009	€ / R 2009/12/14	11.50	Call	Currency Future	670.0000	616.0000	(8.060)	0	0	0
25/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,410.0000	2,484.0000	3.071	0	0	0
25/06/2009	€ / R 2009/12/14	11.50	Put	Currency Future	548.0000	586.0000	6.934	0	0	0
25/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,874.0000	1,785.0000	(4.749)	0	0	0
25/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,792.0000	1,860.0000	3.795	0	0	0
25/06/2009	€ / R 2009/12/14	14.50	Call	Currency Future	127.0000	113.0000	(11.024)	0	0	0
25/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	106.0000	94.0000	(11.321)	0	0	0
25/06/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,005.0000	3,083.0000	2.596	0	0	0
25/06/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,268.0000	1,189.0000	(6.230)	0	0	0
25/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	264.0000	240.0000	(9.091)	0	0	0
25/06/2009	€ / R 2009/12/14	15.50	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
25/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	182.0000	164.0000	(9.890)	0	0	0
25/06/2009	€ / R 2009/12/14	9.50	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
25/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,792.0000	1,860.0000	3.795	0	0	0
25/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
25/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	137.0000	149.0000	8.759	0	0	0
25/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	109.0000	97.0000	(11.009)	0	0	0
25/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,126.0000	4,035.0000	(2.206)	0	0	0
25/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	177.0000	159.0000	(10.169)	0	0	0
25/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,137.0000	3,046.0000	(2.901)	0	0	0
25/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,455.0000	2,529.0000	3.014	0	0	0
25/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,335.0000	1,396.0000	4.569	0	0	0
25/06/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,156.0000	2,066.0000	(4.174)	0	0	0
25/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	158.0000	142.0000	(10.127)	0	0	0
25/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	356.0000	327.0000	(8.146)	0	0	0
25/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,636.0000	2,712.0000	2.883	0	0	0
25/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,174.0000	1,233.0000	5.026	0	0	0
25/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,946.0000	4,028.0000	2.078	0	0	0
25/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	293.0000	268.0000	(8.532)	0	0	0
25/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	418.0000	383.0000	(8.373)	0	0	0
25/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,591.0000	2,666.0000	2.895	0	0	0
25/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,096.0000	1,153.0000	5.201	0	0	0
25/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	271.0000	247.0000	(8.856)	0	0	0
25/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	396.0000	363.0000	(8.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,749.0000	1,816.0000	3.831	0	0	0
25/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	210.0000	190.0000	(9.524)	0	0	0
25/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,237.0000	3,317.0000	2.471	0	0	0
25/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	162.0000	146.0000	(9.877)	0	0	0
25/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,154.0000	1,077.0000	(6.672)	0	0	0
25/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,580.0000	1,645.0000	4.114	0	0	0
25/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	842.0000	779.0000	(7.482)	0	0	0
25/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	286.0000	308.0000	7.692	0	0	0
25/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	301.0000	275.0000	(8.638)	0	0	0
25/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	692.0000	637.0000	(7.948)	0	0	0
25/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,622.0000	1,688.0000	4.069	0	0	0
25/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	521.0000	557.0000	6.910	0	0	0
25/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	957.0000	889.0000	(7.106)	0	0	0
25/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,188.0000	2,260.0000	3.291	0	0	0
25/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,309.0000	1,229.0000	(6.112)	0	0	0
25/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	371.0000	399.0000	7.547	0	0	0
25/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
25/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,145.0000	3,224.0000	2.512	0	0	0
25/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	182.0000	197.0000	8.242	0	0	0
25/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,456.0000	1,519.0000	4.327	0	0	0
25/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,232.0000	2,304.0000	3.226	0	0	0
25/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	204.0000	184.0000	(9.804)	0	0	0
25/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	257.0000	234.0000	(8.949)	0	0	0
25/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,835.0000	1,904.0000	3.760	0	0	0
25/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	327.0000	300.0000	(8.257)	0	0	0
25/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,966.0000	2,036.0000	3.561	0	0	0
25/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,497.0000	1,561.0000	4.275	0	0	0
25/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	244.0000	222.0000	(9.016)	0	0	0
25/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,922.0000	1,991.0000	3.590	0	0	0
25/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,664.0000	1,730.0000	3.966	0	0	0
25/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	238.0000	216.0000	(9.244)	0	0	0
25/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,966.0000	2,036.0000	3.561	0	0	0
25/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	318.0000	291.0000	(8.491)	0	0	0
25/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	238.0000	216.0000	(9.244)	0	0	0
25/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,010.0000	2,080.0000	3.483	0	0	0
25/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	232.0000	210.0000	(9.483)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R	2009/12/14	13.00	Call	Currency Future	285.0000	260.0000	(8.772)	0	0	0
25/06/2009	€ / R	2009/12/14	14.85	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
25/06/2009	€ / R	2009/12/14	13.50	Call	Currency Future	220.0000	200.0000	(9.091)	0	0	0
25/06/2009	€ / R	2009/12/14	13.50	Put	Currency Future	2,099.0000	2,170.0000	3.383	0	0	0
25/06/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,331.0000	3,410.0000	2.372	0	0	0
25/06/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,188.0000	2,260.0000	3.291	0	0	0
25/06/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,879.0000	1,947.0000	3.619	0	0	0
25/06/2009	€ / R	2009/12/14	13.55	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0
25/06/2009	€ / R	2009/12/14	13.85	Call	Currency Future	182.0000	164.0000	(9.890)	0	0	0
25/06/2009	€ / R	2009/12/14	13.45	Call	Currency Future	226.0000	205.0000	(9.292)	0	0	0
25/06/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,054.0000	2,125.0000	3.457	0	0	0
25/06/2009	€ / R	2009/12/14	13.60	Call	Currency Future	210.0000	190.0000	(9.524)	0	0	0
25/06/2009	€ / R	2009/12/14	13.25	Call	Currency Future	250.0000	227.0000	(9.200)	0	0	0
25/06/2009	€ / R	2009/12/14	13.70	Call	Currency Future	198.0000	179.0000	(9.596)	0	0	0
25/06/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,143.0000	2,215.0000	3.360	0	0	0
25/06/2009	€ / R	2009/12/14	13.70	Put	Currency Future	2,276.0000	2,349.0000	3.207	0	0	0
25/06/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,143.0000	2,215.0000	3.360	0	0	0
25/06/2009	€ / R	2009/12/14	13.55	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0
25/06/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,410.0000	2,484.0000	3.071	0	0	0
25/06/2009	€ / R	2010/03/15			Currency Future	11.8010	11.7179	(0.704)	0.0000	0.0000	33
25/06/2009	€ / R	2010/03/15	12.05	Call	Currency Future	701.0000	656.0000	(6.419)	0	0	0
25/06/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,966.0000	3,883.0000	(2.093)	0	0	0
25/06/2009	€ / R	2010/03/15	11.15	Call	Currency Future	1,085.0000	1,022.0000	(5.806)	0	0	0
25/06/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,229.0000	3,295.0000	2.044	0	0	0
25/06/2009	€ / R	2010/03/15	15.25	Call	Currency Future	192.0000	178.0000	(7.292)	0	0	0
25/06/2009	€ / R	2010/03/15	12.10	Put	Currency Future	984.0000	1,023.0000	3.963	0	0	0
25/06/2009	€ / R	2010/03/15	8.85	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
25/06/2009	€ / R	2010/03/15	9.15	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
25/06/2009	€ / R	2010/03/15	8.80	Put	Currency Future	31.0000	31.0000	-	0	0	0
25/06/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,641.0000	3,710.0000	1.895	0	0	0
25/06/2009	€ / R	2010/03/15	12.05	Put	Currency Future	950.0000	988.0000	4.000	0	0	0
25/06/2009	€ / R	2010/03/15	12.10	Call	Currency Future	685.0000	641.0000	(6.423)	0	0	0
25/06/2009	€ / R	2010/03/15	8.85	Call	Currency Future	2,983.0000	2,901.0000	(2.749)	0	0	0
25/06/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,773.0000	1,696.0000	(4.343)	0	0	0
25/06/2009	€ / R	2010/03/15	8.80	Call	Currency Future	3,032.0000	2,949.0000	(2.737)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	122.0000	112.0000	(8.197)	0	0	0
25/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	434.0000	454.0000	4.608	0	0	0
25/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	132.0000	121.0000	(8.333)	0	0	0
25/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	20.0000	20.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	307.0000	322.0000	4.886	0	0	0
25/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	122.0000	128.0000	4.918	0	0	0
25/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,015.0000	3,932.0000	(2.067)	0	0	0
25/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,089.0000	1,131.0000	3.857	0	0	0
25/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,478.0000	4,550.0000	1.608	0	0	0
25/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,155.0000	4,226.0000	1.709	0	0	0
25/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,571.0000	4,644.0000	1.597	0	0	0
25/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	297.0000	276.0000	(7.071)	0	0	0
25/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,069.0000	1,989.0000	(3.867)	0	0	0
25/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,788.0000	1,841.0000	2.964	0	0	0
25/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	156.0000	143.0000	(8.333)	0	0	0
25/06/2009	€ / R 2010/03/15	16.15	Call	Currency Future	129.0000	118.0000	(8.527)	0	0	0
25/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,740.0000	2,658.0000	(2.993)	0	0	0
25/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	68.0000	72.0000	5.882	0	0	0
25/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	751.0000	704.0000	(6.258)	0	0	0
25/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,549.0000	3,617.0000	1.916	0	0	0
25/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	289.0000	302.0000	4.498	0	0	0
25/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	850.0000	886.0000	4.235	0	0	0
25/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	640.0000	599.0000	(6.406)	0	0	0
25/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	200.0000	185.0000	(7.500)	0	0	0
25/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,524.0000	4,597.0000	1.614	0	0	0
25/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	230.0000	213.0000	(7.391)	0	0	0
25/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,646.0000	2,708.0000	2.343	0	0	0
25/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,719.0000	3,636.0000	(2.232)	0	0	0
25/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,342.0000	2,401.0000	2.519	0	0	0
25/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	482.0000	503.0000	4.357	0	0	0
25/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,026.0000	1,946.0000	(3.949)	0	0	0
25/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,692.0000	2,610.0000	(3.046)	0	0	0
25/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	343.0000	319.0000	(6.997)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,033.0000	971.0000	(6.002)	0	0	0
25/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	439.0000	409.0000	(6.834)	0	0	0
25/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
25/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,505.0000	1,555.0000	3.322	0	0	0
25/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	422.0000	393.0000	(6.872)	0	0	0
25/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,339.0000	4,410.0000	1.636	0	0	0
25/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	19.0000	19.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	506.0000	473.0000	(6.522)	0	0	0
25/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	141.0000	148.0000	4.965	0	0	0
25/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
25/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
25/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	0
25/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
25/06/2009	€ / R 2010/03/15	14.75	Call	Currency Future	235.0000	217.0000	(7.660)	0	0	0
25/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,411.0000	3,478.0000	1.964	0	0	0
25/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,768.0000	3,685.0000	(2.203)	0	0	0
25/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,503.0000	3,571.0000	1.941	0	0	0
25/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,290.0000	1,220.0000	(5.426)	0	0	0
25/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,571.0000	3,488.0000	(2.324)	0	0	0
25/06/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,108.0000	4,178.0000	1.704	0	0	0
25/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,275.0000	3,341.0000	2.015	0	0	0
25/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	208.0000	192.0000	(7.692)	0	0	0
25/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,814.0000	1,736.0000	(4.300)	0	0	0
25/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,320.0000	3,387.0000	2.018	0	0	0
25/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,692.0000	1,616.0000	(4.492)	0	0	0
25/06/2009	€ / R 2010/03/15	15.75	Call	Currency Future	159.0000	146.0000	(8.176)	0	0	0
25/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	152.0000	140.0000	(7.895)	0	0	0
25/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,558.0000	2,619.0000	2.385	0	0	0
25/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,112.0000	1,048.0000	(5.755)	0	0	0
25/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,428.0000	2,488.0000	2.471	0	0	0
25/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,595.0000	2,513.0000	(3.160)	0	0	0
25/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,201.0000	4,272.0000	1.690	0	0	0
25/06/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,457.0000	3,525.0000	1.967	0	0	0
25/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	291.0000	270.0000	(7.216)	0	0	0
25/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,935.0000	2,852.0000	(2.828)	0	0	0
25/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,871.0000	1,925.0000	2.886	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,818.0000	3,734.0000	(2.200)	0	0	0
25/06/2009	€ / R 2010/03/15	16.05	Call	Currency Future	136.0000	125.0000	(8.088)	0	0	0
25/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,829.0000	1,883.0000	2.952	0	0	0
25/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,734.0000	2,797.0000	2.304	0	0	0
25/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	226.0000	209.0000	(7.522)	0	0	0
25/06/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,385.0000	4,457.0000	1.642	0	0	0
25/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	430.0000	401.0000	(6.744)	0	0	0
25/06/2009	€ / R 2010/03/15	13.85	Call	Currency Future	336.0000	312.0000	(7.143)	0	0	0
25/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	309.0000	287.0000	(7.120)	0	0	0
25/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	458.0000	478.0000	4.367	0	0	0
25/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	15.0000	15.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,064.0000	3,981.0000	(2.042)	0	0	0
25/06/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,385.0000	2,445.0000	2.516	0	0	0
25/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	457.0000	426.0000	(6.783)	0	0	0
25/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,690.0000	2,752.0000	2.305	0	0	0
25/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,916.0000	3,833.0000	(2.120)	0	0	0
25/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	285.0000	265.0000	(7.018)	0	0	0
25/06/2009	€ / R 2010/03/15	7.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	496.0000	463.0000	(6.653)	0	0	0
25/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	389.0000	407.0000	4.627	0	0	0
25/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,595.0000	3,663.0000	1.892	0	0	0
25/06/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,081.0000	2,998.0000	(2.694)	0	0	0
25/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,545.0000	1,595.0000	3.236	0	0	0
25/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	196.0000	181.0000	(7.653)	0	0	0
25/06/2009	€ / R 2010/03/15	11.70	Put	Currency Future	725.0000	756.0000	4.276	0	0	0
25/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	30.0000	30.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	8.00	Put	Currency Future	17.0000	17.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,789.0000	2,707.0000	(2.940)	0	0	0
25/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,431.0000	4,504.0000	1.647	0	0	0
25/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	34.0000	34.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,466.0000	1,515.0000	3.342	0	0	0
25/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,837.0000	2,755.0000	(2.890)	0	0	0
25/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,855.0000	1,777.0000	(4.205)	0	0	0
25/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	125.0000	115.0000	(8.000)	0	0	0
25/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,982.0000	1,903.0000	(3.986)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R	2010/03/15	13.75	Call	Currency Future	350.0000	325.0000	(7.143)	0	0	0
25/06/2009	€ / R	2010/03/15	9.00	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
25/06/2009	€ / R	2010/03/15	10.05	Put	Currency Future	104.0000	109.0000	4.808	0	0	0
25/06/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,059.0000	996.0000	(5.949)	0	0	0
25/06/2009	€ / R	2010/03/15	13.90	Call	Currency Future	329.0000	306.0000	(6.991)	0	0	0
25/06/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,299.0000	2,357.0000	2.523	0	0	0
25/06/2009	€ / R	2010/03/15	14.00	Call	Currency Future	316.0000	293.0000	(7.278)	0	0	0
25/06/2009	€ / R	2010/03/15	11.05	Call	Currency Future	1,140.0000	1,075.0000	(5.702)	0	0	0
25/06/2009	€ / R	2010/03/15	10.20	Put	Currency Future	131.0000	138.0000	5.344	0	0	0
25/06/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,585.0000	1,636.0000	3.218	0	0	0
25/06/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,184.0000	3,249.0000	2.041	0	0	0
25/06/2009	€ / R	2010/03/15	14.00	Put	Currency Future	2,515.0000	2,575.0000	2.386	0	0	0
25/06/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,670.0000	3,587.0000	(2.262)	0	0	0
25/06/2009	€ / R	2010/03/15	15.10	Call	Currency Future	204.0000	189.0000	(7.353)	0	0	0
25/06/2009	€ / R	2010/03/15	14.90	Call	Currency Future	221.0000	205.0000	(7.240)	0	0	0
25/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	769.0000	720.0000	(6.372)	0	0	0
25/06/2009	€ / R	2010/03/15	12.75	Call	Currency Future	517.0000	483.0000	(6.576)	0	0	0
25/06/2009	€ / R	2010/03/15	15.00	Call	Currency Future	212.0000	196.0000	(7.547)	0	0	0
25/06/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,706.0000	1,758.0000	3.048	0	0	0
25/06/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,747.0000	1,800.0000	3.034	0	0	0
25/06/2009	€ / R	2010/03/15	12.90	Call	Currency Future	486.0000	454.0000	(6.584)	0	0	0
25/06/2009	€ / R	2010/03/15	11.85	Put	Currency Future	818.0000	853.0000	4.279	0	0	0
25/06/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,323.0000	1,253.0000	(5.291)	0	0	0
25/06/2009	€ / R	2010/03/15	13.00	Put	Currency Future	1,665.0000	1,717.0000	3.123	0	0	0
25/06/2009	€ / R	2010/03/15	13.10	Call	Currency Future	448.0000	417.0000	(6.920)	0	0	0
25/06/2009	€ / R	2010/03/15	10.90	Call	Currency Future	1,228.0000	1,160.0000	(5.537)	0	0	0
25/06/2009	€ / R	2010/03/15	10.75	Put	Currency Future	272.0000	285.0000	4.779	0	0	0
25/06/2009	€ / R	2010/03/15	13.00	Call	Currency Future	466.0000	435.0000	(6.652)	0	0	0
25/06/2009	€ / R	2010/03/15	11.10	Put	Currency Future	411.0000	430.0000	4.623	0	0	0
25/06/2009	€ / R	2010/03/15	9.90	Put	Currency Future	81.0000	85.0000	4.938	0	0	0
25/06/2009	€ / R	2010/03/15	11.00	Put	Currency Future	368.0000	385.0000	4.620	0	0	0
25/06/2009	€ / R	2010/03/15	14.10	Call	Currency Future	303.0000	281.0000	(7.261)	0	0	0
25/06/2009	€ / R	2010/03/15	10.90	Put	Currency Future	327.0000	342.0000	4.587	0	0	0
25/06/2009	€ / R	2010/03/15	9.75	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
25/06/2009	€ / R	2010/03/15	10.00	Call	Currency Future	1,897.0000	1,819.0000	(4.112)	0	0	0
25/06/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,602.0000	2,664.0000	2.383	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,247.0000	4,318.0000	1.672	0	0	0
25/06/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,117.0000	2,037.0000	(3.779)	0	0	0
25/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	96.0000	101.0000	5.208	0	0	0
25/06/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,621.0000	3,537.0000	(2.320)	0	0	0
25/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
25/06/2009	€ / R 2010/03/15	9.20	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
25/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,258.0000	1,190.0000	(5.405)	0	0	0
25/06/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,644.0000	2,562.0000	(3.101)	0	0	0
25/06/2009	€ / R 2010/03/15	11.75	Put	Currency Future	755.0000	788.0000	4.371	0	0	0
25/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,169.0000	1,103.0000	(5.646)	0	0	0
25/06/2009	€ / R 2010/03/15	8.20	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/06/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,054.0000	1,095.0000	3.890	0	0	0
25/06/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,293.0000	4,364.0000	1.654	0	0	0
25/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	113.0000	118.0000	4.425	0	0	0
25/06/2009	€ / R 2010/03/15	11.70	Call	Currency Future	826.0000	774.0000	(6.295)	0	0	0
25/06/2009	€ / R 2010/03/15	15.95	Call	Currency Future	144.0000	132.0000	(8.333)	0	0	0
25/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,732.0000	1,656.0000	(4.388)	0	0	0
25/06/2009	€ / R 2010/03/15	11.75	Call	Currency Future	806.0000	756.0000	(6.203)	0	0	0
25/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	717.0000	672.0000	(6.276)	0	0	0
25/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	916.0000	954.0000	4.148	0	0	0
25/06/2009	€ / R 2010/03/15	12.15	Call	Currency Future	670.0000	627.0000	(6.418)	0	0	0
25/06/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,366.0000	3,433.0000	1.990	0	0	0
25/06/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,019.0000	1,059.0000	3.925	0	0	0
25/06/2009	€ / R 2010/03/15	14.95	Call	Currency Future	217.0000	200.0000	(7.834)	0	0	0
25/06/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,472.0000	2,532.0000	2.427	0	0	0
25/06/2009	€ / R 2010/03/15	11.95	Call	Currency Future	734.0000	687.0000	(6.403)	0	0	0
25/06/2009	€ / R 2010/03/15	13.95	Call	Currency Future	323.0000	300.0000	(7.121)	0	0	0
25/06/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,886.0000	2,803.0000	(2.876)	0	0	0
25/06/2009	€ / R 2010/03/15	7.95	Put	Currency Future	16.0000	16.0000	-	0	0	0
25/06/2009	€ / R 2010/03/15	11.95	Put	Currency Future	883.0000	920.0000	4.190	0	0	0
25/06/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,867.0000	3,784.0000	(2.146)	0	0	0
25/06/2009	€ / R 2010/03/15	8.95	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
25/06/2009	€ / R 2010/03/15	12.20	Call	Currency Future	655.0000	613.0000	(6.412)	0	0	0
25/06/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,198.0000	1,131.0000	(5.593)	0	0	0
25/06/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,625.0000	1,676.0000	3.138	0	0	0
25/06/2009	€ / R 2010/03/15	12.95	Call	Currency Future	476.0000	444.0000	(6.723)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	€ / R	2010/03/15	10.95	Put	Currency Future	347.0000	363.0000	4.611	0	0	0
25/06/2009	€ / R	2010/03/15	9.95	Put	Currency Future	89.0000	93.0000	4.494	0	0	0
25/06/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,940.0000	1,861.0000	(4.072)	0	0	0
25/06/2009	€ / R	2010/03/15	7.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
25/06/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,255.0000	2,313.0000	2.572	0	0	0
25/06/2009	€ / R	2010/03/15	14.70	Call	Currency Future	239.0000	222.0000	(7.113)	0	0	0
25/06/2009	€ / R	2010/03/15	14.70	Put	Currency Future	3,138.0000	3,204.0000	2.103	0	0	0
25/06/2009	€ / R	2010/03/15	15.70	Call	Currency Future	162.0000	149.0000	(8.025)	0	0	0
25/06/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,061.0000	4,131.0000	1.724	0	0	0
25/06/2009	€ / R	2010/03/15	13.70	Call	Currency Future	356.0000	331.0000	(7.022)	0	0	0
25/06/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,113.0000	4,030.0000	(2.018)	0	0	0
25/06/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,427.0000	1,475.0000	3.364	0	0	0
25/06/2009	€ / R	2010/03/15	10.70	Put	Currency Future	257.0000	269.0000	4.669	0	0	0
25/06/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,130.0000	3,047.0000	(2.652)	0	0	0
25/06/2009	€ / R	2010/03/15	8.70	Put	Currency Future	29.0000	29.0000	-	0	0	0
25/06/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,164.0000	2,084.0000	(3.697)	0	0	0
25/06/2009	€ / R	2010/03/15	9.70	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
25/06/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,358.0000	1,287.0000	(5.228)	0	0	0
25/06/2009	€ / R	2010/03/15	12.70	Call	Currency Future	528.0000	493.0000	(6.629)	0	0	0
25/06/2009	€ / R	2010/03/15	11.80	Call	Currency Future	787.0000	738.0000	(6.226)	0	0	0
25/06/2009	€ / R	2010/03/15	11.80	Put	Currency Future	786.0000	820.0000	4.326	0	0	0
25/06/2009	AL12	2009/08/06			Index Future	318.7000	315.9120	(0.875)	0.0000	0.0000	0
25/06/2009	AL13	2009/08/06			Index Future	245.5870	244.7960	(0.322)	0.0000	0.0000	7
25/06/2009	AL37	2009/08/06			Index Future	278.4590	276.6380	(0.654)	0.0000	0.0000	0
25/06/2009	AL7T	2009/08/06			Index Future	312.7690	310.5880	(0.697)	0.0000	0.0000	0
25/06/2009	ALBI	2009/08/06			Index Future	290.9420	288.9690	(0.678)	0.0000	0.0000	562
25/06/2009	ALBI	2009/11/05			Index Future	296.0280	294.0200	(0.678)	0.0000	0.0000	0
25/06/2009	ALBI	2010/02/04			Index Future	301.1410	299.6670	(0.489)	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
25/06/2009	CRD1	2009/08/06			Index Future	124.8130	124.0990	(0.572)	0.0000	0.0000	2
25/06/2009	CRD1	2009/11/05			Index Future	127.0190	126.2930	(0.572)	0.0000	0.0000	0
25/06/2009	CRD1	2010/02/04			Index Future	129.3020	128.5620	(0.572)	0.0000	0.0000	0
25/06/2009	GOVI	2009/08/06			jGovi	292.8255	290.8490	(0.675)	292.5800	292.5800	570
25/06/2009	GOVI	2009/11/05			jGovi	297.9445	295.9335	(0.675)	0.0000	0.0000	0
25/06/2009	GOVI	2010/02/04			jGovi	303.2985	301.2525	(0.675)	0.0000	0.0000	0
25/06/2009	ILBI	2009/08/06			Index Future	358.1270	358.1270	-	0.0000	0.0000	3
25/06/2009	ILBI	2009/11/05			Index Future	365.3290	365.3290	-	0.0000	0.0000	0
25/06/2009	J153	2010/08/31			jSwap	7.6130	7.8310	2.864	0.0000	0.0000	0
25/06/2009	J157	2015/09/15			jSwap	8.7790	8.9080	1.469	0.0000	0.0000	0
25/06/2009	J186	2026/12/21			jSwap	8.3450	8.4530	1.294	0.0000	0.0000	0
25/06/2009	J201	2014/12/22			jSwap	8.6490	8.7860	1.584	0.0000	0.0000	0
25/06/2009	J203	2017/09/15			jSwap	8.8870	9.0010	1.283	0.0000	0.0000	0
25/06/2009	J204	2018/12/21			jSwap	8.8720	8.9870	1.296	0.0000	0.0000	0
25/06/2009	J207	2020/01/15			jSwap	8.9480	9.0610	1.263	0.0000	0.0000	0
25/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
25/06/2009	JFRA	2009/08/06			jFra	6.9980	7.4330	6.216	0.0000	0.0000	0
25/06/2009	JFRA	2009/11/05			jFra	6.8650	7.2720	5.929	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
25/06/2009	JFRA	2010/02/04			jFra	6.9580	7.3120	5.088	0.0000	0.0000	0
25/06/2009	JFRA	2010/05/06			jFra	7.3760	7.5060	1.762	0.0000	0.0000	0
25/06/2009	JFRA	2010/08/05			jFra	7.6250	7.7390	1.495	0.0000	0.0000	0
25/06/2009	JFRA	2010/11/04			jFra	7.9310	8.1610	2.900	0.0000	0.0000	0
25/06/2009	JN02	2009/08/06			jNote	7.5620	7.8160	3.359	0.0000	0.0000	0
25/06/2009	JN02	2009/11/05			jNote	7.7780	7.9950	2.790	0.0000	0.0000	0
25/06/2009	JN02	2010/02/04			jNote	8.0400	8.2210	2.251	0.0000	0.0000	0
25/06/2009	JN05	2009/08/06			jNote	8.5300	8.6770	1.723	0.0000	0.0000	0
25/06/2009	JN05	2009/11/05			jNote	8.6640	8.7920	1.477	0.0000	0.0000	0
25/06/2009	JN05	2010/02/04			jNote	8.8090	8.9200	1.260	0.0000	0.0000	0
25/06/2009	JN10	2009/08/06			jNote	8.7870	8.9080	1.377	0.0000	0.0000	0
25/06/2009	JN10	2009/11/05			jNote	8.8450	8.9540	1.232	0.0000	0.0000	0
25/06/2009	JN10	2010/02/04			jNote	8.9070	9.0060	1.111	0.0000	0.0000	0
25/06/2009	JROD	2009/06/30			jRod	8.3640	8.2400	(1.483)	0.0000	0.0000	0
25/06/2009	JROD	2009/07/31			jRod	7.6260	7.6260	-	0.0000	0.0000	0
25/06/2009	JROD	2009/08/31			jRod	7.3420	7.3400	(0.027)	0.0000	0.0000	0
25/06/2009	JROD	2009/09/30			jRod	7.8040	7.8040	-	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
25/06/2009	JROD	2009/10/30			jRod	7.4410	7.4420	0.013	0.0000	0.0000	0
25/06/2009	JROD	2009/11/30			jRod	7.2090	7.2100	0.014	0.0000	0.0000	0
25/06/2009	JROD	2009/12/31			jRod	7.5420	7.5430	0.013	0.0000	0.0000	0
25/06/2009	OTH1	2009/08/06			Index Future	280.5490	278.5910	(0.698)	0.0000	0.0000	3
25/06/2009	OTH1	2009/11/05			Index Future	285.5090	283.5170	(0.698)	0.0000	0.0000	0
25/06/2009	OTH1	2010/02/04			Index Future	290.6400	288.6120	(0.698)	0.0000	0.0000	0
25/06/2009	R153	2009/08/06			Bond Future	6.7740	7.1120	4.990	0.0000	0.0000	0
25/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
25/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,301.0000	2,951.0000	(10.603)	0	0	0
25/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,053.0000	2,706.0000	(11.366)	0	0	0
25/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	5.0000	11.0000	120.000	0	0	0
25/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
25/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	24.0000	23.0000	(4.167)	0	0	0
25/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,245.0000	1,244.0000	(0.080)	0	0	0
25/06/2009	R157	2009/08/06			Bond Future	8.3650	8.5190	1.841	8.3800	8.3800	8,944
25/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	218.0000	318.0000	45.872	0	0	0
25/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	4,885.0000	4,156.0000	(14.923)	0	0	0
25/06/2009	R157	2009/11/05			Bond Future	8.4520	8.6140	1.917	0.0000	0.0000	0
25/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	794.0000	617.0000	(22.292)	0	0	0
25/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,865.0000	6,524.0000	11.236	0	0	0
25/06/2009	R157	2010/02/04			Bond Future	8.5430	8.7160	2.025	0.0000	0.0000	0
25/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,600.0000	6,193.0000	10.589	0	0	0
25/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,579.0000	1,317.0000	(16.593)	0	0	0
25/06/2009	R157	2010/05/06			Bond Future	8.6220	8.8060	2.134	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
25/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,583.0000	3,068.0000	18.777	0	0	0
25/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,002.0000	1,617.0000	(19.231)	0	0	0
25/06/2009	R186	2009/08/06			Bond Future	8.9000	9.0010	1.135	8.9200	8.9200	11,624
25/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,440.0000	2,854.0000	16.967	0	0	0
25/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	3,401.0000	2,845.0000	(16.348)	0	0	0
25/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,912.0000	15,859.0000	6.351	0	0	0
25/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	63.0000	40.0000	(36.508)	0	0	35
25/06/2009	R186	2009/11/05			Bond Future	8.9460	9.0500	1.163	0.0000	0.0000	0
25/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,179.0000	997.0000	(15.437)	0	0	240
25/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,521.0000	14,325.0000	5.946	0	0	0
25/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,828.0000	5,280.0000	9.362	0	0	5,000
25/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	783.0000	651.0000	(16.858)	0	0	5,000
25/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,954.0000	16,809.0000	5.359	0	0	0
25/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	5,342.0000	4,807.0000	(10.015)	0	0	0
25/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,077.0000	6,604.0000	8.672	0	0	240
25/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,181.0000	3,722.0000	(10.978)	0	0	0
25/06/2009	R186	2010/02/04			Bond Future	8.9950	9.1020	1.190	0.0000	0.0000	0
25/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,522.0000	3,167.0000	(10.080)	0	0	0
25/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,882.0000	11,530.0000	5.955	0	0	0
25/06/2009	R186	2010/05/06			Bond Future	9.0430	9.1540	1.227	0.0000	0.0000	0
25/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	1,970.0000	1,514.0000	(23.147)	0	0	0
25/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	2,371.0000	2,940.0000	23.998	0	0	0
25/06/2009	R201	2009/08/06			Bond Future	8.4480	8.6110	1.929	0.0000	0.0000	2
25/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	225.0000	328.0000	45.778	0	0	0
25/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,582.0000	2,992.0000	(16.471)	0	0	0
25/06/2009	R201	2009/11/05			Bond Future	8.5150	8.6890	2.043	0.0000	0.0000	0
25/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	594.0000	453.0000	(23.737)	0	0	0
25/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,866.0000	5,435.0000	11.693	0	0	0
25/06/2009	R201	2010/02/04			Bond Future	8.5930	8.7780	2.153	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
25/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,340.0000	5,887.0000	10.243	0	0	0
25/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	935.0000	759.0000	(18.824)	0	0	0
25/06/2009	R201	2010/05/06			Bond Future	8.6720	8.8690	2.272	0.0000	0.0000	0
25/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,270.0000	2,689.0000	18.458	0	0	0
25/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,624.0000	1,308.0000	(19.458)	0	0	0
25/06/2009	R203	2009/08/06			Bond Future	8.8680	8.9800	1.263	0.0000	0.0000	1,570
25/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	2,926.0000	2,491.0000	(14.867)	0	0	0
25/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	831.0000	1,016.0000	22.262	0	0	0
25/06/2009	R203	2009/11/05			Bond Future	8.9370	9.0530	1.298	0.0000	0.0000	0
25/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	458.0000	374.0000	(18.341)	0	0	0
25/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,664.0000	9,207.0000	6.267	0	0	0
25/06/2009	R203	2010/02/04			Bond Future	9.0140	9.1360	1.353	0.0000	0.0000	0
25/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,250.0000	6,681.0000	6.896	0	0	0
25/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,833.0000	1,624.0000	(11.402)	0	0	0
25/06/2009	R203	2010/05/06			Bond Future	9.0870	9.2140	1.398	0.0000	0.0000	0
25/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,586.0000	1,298.0000	(18.159)	0	0	0
25/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,034.0000	2,394.0000	17.699	0	0	0
25/06/2009	R204	2009/08/06			Bond Future	8.8760	8.9980	1.374	8.9100	8.9100	695
25/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,146.0000	2,636.0000	(16.211)	0	0	0
25/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	920.0000	1,144.0000	24.348	0	0	0
25/06/2009	R204	2009/11/05			Bond Future	8.9360	9.0630	1.421	0.0000	0.0000	0
25/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,514.0000	10,163.0000	6.822	0	0	0
25/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	502.0000	403.0000	(19.721)	0	0	0
25/06/2009	R204	2010/02/04			Bond Future	9.0020	9.1340	1.466	0.0000	0.0000	0
25/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,828.0000	7,337.0000	7.455	0	0	0
25/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,039.0000	1,788.0000	(12.310)	0	0	0
25/06/2009	R204	2010/05/06			Bond Future	9.0680	9.2050	1.511	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
25/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	1,999.0000	2,426.0000	21.361	0	0	0
25/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,614.0000	1,271.0000	(21.252)	0	0	0
25/06/2009	R206	2009/08/06			Bond Future	8.4630	8.6270	1.938	0.0000	0.0000	1,775
25/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	193.0000	283.0000	46.632	0	0	0
25/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,939.0000	2,448.0000	(16.706)	0	0	0
25/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,384.0000	5,956.0000	10.624	0	0	0
25/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	300
25/06/2009	R206	2009/11/05			Bond Future	8.5380	8.7140	2.061	0.0000	0.0000	0
25/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	472.0000	358.0000	(24.153)	0	0	0
25/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,059.0000	4,538.0000	11.801	0	0	0
25/06/2009	R206	2010/02/04			Bond Future	8.6280	8.8170	2.191	0.0000	0.0000	0
25/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	733.0000	592.0000	(19.236)	0	0	0
25/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,429.0000	4,890.0000	10.409	0	0	0
25/06/2009	R206	2010/05/06			Bond Future	8.7280	8.9320	2.337	0.0000	0.0000	0
25/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,862.0000	1,560.0000	(16.219)	0	0	0
25/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,796.0000	2,107.0000	17.316	0	0	0
25/06/2009	R207	2009/08/06			Bond Future	8.9960	9.0970	1.123	0.0000	0.0000	600
25/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	2,739.0000	2,337.0000	(14.677)	0	0	0
25/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,194.0000	1,411.0000	18.174	0	0	0
25/06/2009	R207	2009/11/05			Bond Future	9.0540	9.1580	1.149	0.0000	0.0000	0
25/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	446.0000	371.0000	(16.816)	0	0	0
25/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,527.0000	11,077.0000	5.225	0	0	0
25/06/2009	R207	2010/02/04			Bond Future	9.1170	9.2260	1.196	0.0000	0.0000	0
25/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,348.0000	7,782.0000	5.906	0	0	0
25/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,007.0000	1,799.0000	(10.364)	0	0	0
25/06/2009	R207	2010/05/06			Bond Future	9.1830	9.2960	1.231	0.0000	0.0000	0
25/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,481.0000	1,795.0000	21.202	0	0	0
25/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,869.0000	1,530.0000	(18.138)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	R208	2009/08/06			Bond Future	9.1020	9.2030	1.110	0.0000	0.0000	0
25/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,413.0000	2,037.0000	(15.582)	0	0	0
25/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,491.0000	1,746.0000	17.103	0	0	0
25/06/2009	R208	2009/11/05			Bond Future	9.1590	9.2610	1.114	0.0000	0.0000	0
25/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	581.0000	489.0000	(15.835)	0	0	0
25/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,924.0000	10,459.0000	5.391	0	0	0
25/06/2009	R208	2010/02/04			Bond Future	9.2370	9.3330	1.039	0.0000	0.0000	0
25/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,351.0000	2,143.0000	(8.847)	0	0	0
25/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,986.0000	7,358.0000	5.325	0	0	0
25/06/2009	R208	2010/05/06			Bond Future	9.3310	9.4160	0.911	0.0000	0.0000	0
25/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,321.0000	1,100.0000	(16.730)	0	0	0
25/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	1,805.0000	2,087.0000	15.623	0	0	0
25/06/2009	R209	2009/08/06			Bond Future	8.5120	8.6020	1.057	8.5200	8.5200	4,603
25/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,561.0000	1,820.0000	16.592	0	0	0
25/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	3,524.0000	3,032.0000	(13.961)	0	0	0
25/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	818.0000	631.0000	(22.861)	0	0	1,950
25/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,340.0000	5,905.0000	10.581	0	0	0
25/06/2009	R209	2009/11/05			Bond Future	8.5380	8.6310	1.089	0.0000	0.0000	0
25/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,275.0000	9,633.0000	(6.248)	0	0	0
25/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,353.0000	16,045.0000	4.507	0	0	0
25/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	761.0000	642.0000	(15.637)	0	0	0
25/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	475.0000	394.0000	(17.053)	0	0	5,000
25/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,923.0000	13,577.0000	5.061	0	0	0
25/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,134.0000	1,265.0000	11.552	0	0	2,500
25/06/2009	R209	2010/02/04			Bond Future	8.5670	8.6620	1.109	0.0000	0.0000	0
25/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,736.0000	1,884.0000	8.525	0	0	0
25/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,285.0000	11,649.0000	(5.177)	0	0	0
25/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,032.0000	1,817.0000	(10.581)	0	0	2,500
25/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,826.0000	12,396.0000	4.820	0	0	0

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25/06/2009	R209	2010/05/06			Bond Future	8.5930	8.6900	1.129	0.0000	0.0000	0
25/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,073.0000	768.0000	(28.425)	0	0	0
25/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	1,848.0000	2,340.0000	26.623	0	0	0
25/06/2009	TRT1	2009/08/06			Index Future	289.0430	287.0930	(0.675)	0.0000	0.0000	100
25/06/2009	TRT1	2009/11/05			Index Future	294.1530	292.1680	(0.675)	0.0000	0.0000	0
25/06/2009	TRT1	2010/02/04			Index Future	299.4390	297.4190	(0.675)	0.0000	0.0000	0
25/06/2009	ZAAD	2009/09/14			Currency Future	6.5194	6.4608	(0.899)	6.5100	6.5000	153,728
25/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	259.0000	230.0000	(11.197)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	119.0000	139.0000	16.807	0	0	0
25/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	124.0000	110.0000	(11.290)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	249.0000	282.0000	13.253	0	0	0
25/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	190.0000	219.0000	15.263	0	0	0
25/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	119.0000	139.0000	16.807	0	0	0
25/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	85.0000	100.0000	17.647	0	0	0
25/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	504.0000	549.0000	8.929	0	0	0
25/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	101.0000	119.0000	17.822	0	0	0
25/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	619.0000	667.0000	7.754	0	0	0
25/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	218.0000	193.0000	(11.468)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	184.0000	163.0000	(11.413)	0	0	0
25/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	785.0000	836.0000	6.497	0	0	0
25/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	338.0000	300.0000	(11.243)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	338.0000	300.0000	(11.243)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	124.0000	110.0000	(11.290)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	200.0000	177.0000	(11.500)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	85.0000	100.0000	17.647	0	0	0
25/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	541.0000	587.0000	8.503	0	0	0
25/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	163.0000	190.0000	16.564	0	0	0
25/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,733.0000	1,791.0000	3.347	0	0	0
25/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	700.0000	750.0000	7.143	0	0	0

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25/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	404.0000	361.0000	(10.644)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	169.0000	150.0000	(11.243)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	99.0000	87.0000	(12.121)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	281.0000	316.0000	12.456	0	0	0
25/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	700.0000	750.0000	7.143	0	0	0
25/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,769.0000	2,711.0000	(2.095)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	504.0000	549.0000	8.929	0	0	0
25/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	259.0000	230.0000	(11.197)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	282.0000	251.0000	(10.993)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	88.0000	77.0000	(12.500)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	282.0000	251.0000	(10.993)	0	0	0
25/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	541.0000	587.0000	8.503	0	0	0
25/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	440.0000	395.0000	(10.227)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	350.0000	389.0000	11.143	0	0	0
25/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	580.0000	626.0000	7.931	0	0	0
25/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	370.0000	329.0000	(11.081)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	111.0000	98.0000	(11.712)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	238.0000	210.0000	(11.765)	0	0	0
25/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,270.0000	1,212.0000	(4.567)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	88.0000	77.0000	(12.500)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	218.0000	193.0000	(11.468)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	163.0000	190.0000	16.564	0	0	0
25/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	218.0000	250.0000	14.679	0	0	0
25/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	742.0000	793.0000	6.873	0	0	0
25/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	111.0000	98.0000	(11.712)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	387.0000	427.0000	10.336	0	0	0
25/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	425.0000	467.0000	9.882	0	0	0
25/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	249.0000	282.0000	13.253	0	0	0
25/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	140.0000	163.0000	16.429	0	0	0
25/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	315.0000	352.0000	11.746	0	0	0
25/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	828.0000	881.0000	6.401	0	0	0
25/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	464.0000	507.0000	9.267	0	0	0
25/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	736.0000	681.0000	(7.473)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	156.0000	138.0000	(11.538)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	659.0000	708.0000	7.436	0	0	0
25/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,469.0000	4,411.0000	(1.298)	0	0	0
25/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	619.0000	667.0000	7.754	0	0	0
25/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	518.0000	470.0000	(9.266)	0	0	0
25/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	144.0000	128.0000	(11.111)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	404.0000	361.0000	(10.644)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	659.0000	708.0000	7.436	0	0	0
25/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,969.0000	2,911.0000	(1.954)	0	0	0
25/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,269.0000	4,211.0000	(1.359)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
25/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,231.0000	6,289.0000	0.931	0	0	0
25/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	917.0000	971.0000	5.889	0	0	0
25/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,731.0000	4,789.0000	1.226	0	0	0
25/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	742.0000	793.0000	6.873	0	0	0
25/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	425.0000	467.0000	9.882	0	0	0
25/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	646.0000	593.0000	(8.204)	0	0	0
25/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,231.0000	3,289.0000	1.795	0	0	0
25/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,055.0000	1,110.0000	5.213	0	0	0
25/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	144.0000	128.0000	(11.111)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	49.0000	59.0000	20.408	0	0	0
25/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,969.0000	5,911.0000	(0.972)	0	0	0
25/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
25/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	478.0000	431.0000	(9.833)	0	0	0
25/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	350.0000	389.0000	11.143	0	0	0
25/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	59.0000	70.0000	18.644	0	0	0
25/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,769.0000	5,711.0000	(1.005)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	962.0000	1,017.0000	5.717	0	0	0
25/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
25/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
25/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	828.0000	881.0000	6.401	0	0	0
25/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	169.0000	150.0000	(11.243)	0	0	0
25/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
25/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,019.0000	5,961.0000	(0.964)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
25/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	602.0000	551.0000	(8.472)	0	0	0
25/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	917.0000	971.0000	5.889	0	0	0
25/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	134.0000	118.0000	(11.940)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	71.0000	84.0000	18.310	0	0	0
25/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,536.0000	1,594.0000	3.776	0	0	0
25/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,519.0000	4,461.0000	(1.283)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	190.0000	219.0000	15.263	0	0	0
25/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	40.0000	49.0000	22.500	0	0	0
25/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,470.0000	1,411.0000	(4.014)	0	0	0
25/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	872.0000	925.0000	6.078	0	0	0
25/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	690.0000	637.0000	(7.681)	0	0	0
25/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,031.0000	3,089.0000	1.914	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,008.0000	1,063.0000	5.456	0	0	0
25/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	478.0000	431.0000	(9.833)	0	0	0
25/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	59.0000	70.0000	18.644	0	0	0
25/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,031.0000	6,089.0000	0.962	0	0	0
25/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	309.0000	274.0000	(11.327)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	560.0000	509.0000	(9.107)	0	0	0
25/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,531.0000	4,589.0000	1.280	0	0	0
25/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,519.0000	1,461.0000	(3.818)	0	0	0
25/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,019.0000	2,961.0000	(1.921)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	281.0000	316.0000	12.456	0	0	0
25/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	315.0000	352.0000	11.746	0	0	0
25/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	200.0000	177.0000	(11.500)	0	0	0
25/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	184.0000	163.0000	(11.413)	0	0	0
25/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,487.0000	1,544.0000	3.833	0	0	0
25/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,981.0000	3,039.0000	1.946	0	0	0
25/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,981.0000	6,039.0000	0.970	0	0	0
25/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,481.0000	4,539.0000	1.294	0	0	0
25/06/2009	ZAAD	2009/12/14			Currency Future	6.5785	6.5239	(0.830)	0.0000	0.0000	355
25/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	152.0000	169.0000	11.184	0	0	0
25/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	216.0000	200.0000	(7.407)	0	0	0
25/06/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	673.0000	712.0000	5.795	0	0	0
25/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	244.0000	226.0000	(7.377)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	356.0000	330.0000	(7.303)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	471.0000	437.0000	(7.219)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	355.0000	330.0000	(7.042)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	530.0000	493.0000	(6.981)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	634.0000	593.0000	(6.467)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	285.0000	265.0000	(7.018)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	327.0000	356.0000	8.869	0	0	0
25/06/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	201.0000	186.0000	(7.463)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	457.0000	491.0000	7.440	0	0	0
25/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	638.0000	676.0000	5.956	0	0	0
25/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	106.0000	119.0000	12.264	0	0	0
25/06/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,023.0000	3,078.0000	1.819	0	0	0
25/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	192.0000	214.0000	11.458	0	0	0
25/06/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	336.0000	312.0000	(7.143)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	397.0000	369.0000	(7.053)	0	0	0
25/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	187.0000	173.0000	(7.487)	0	0	0
25/06/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	750.0000	706.0000	(5.867)	0	0	0
25/06/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,522.0000	4,576.0000	1.194	0	0	0
25/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	566.0000	602.0000	6.360	0	0	0
25/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	358.0000	388.0000	8.380	0	0	0
25/06/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,022.0000	6,076.0000	0.897	0	0	0
25/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	444.0000	412.0000	(7.207)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	301.0000	279.0000	(7.309)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	563.0000	524.0000	(6.927)	0	0	0
25/06/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	72.0000	82.0000	13.889	0	0	0
25/06/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	257.0000	238.0000	(7.393)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	171.0000	190.0000	11.111	0	0	0
25/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	566.0000	602.0000	6.360	0	0	0
25/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	327.0000	356.0000	8.869	0	0	0
25/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
25/06/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	672.0000	629.0000	(6.399)	0	0	0
25/06/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,979.0000	5,924.0000	(0.920)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	528.0000	564.0000	6.818	0	0	0
25/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	268.0000	295.0000	10.075	0	0	0
25/06/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	215.0000	239.0000	11.163	0	0	0
25/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	244.0000	226.0000	(7.377)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	318.0000	295.0000	(7.233)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	420.0000	390.0000	(7.143)	0	0	0
25/06/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	268.0000	295.0000	10.075	0	0	0
25/06/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
25/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	745.0000	787.0000	5.638	0	0	0
25/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	423.0000	455.0000	7.565	0	0	0
25/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	492.0000	527.0000	7.114	0	0	0
25/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	174.0000	161.0000	(7.471)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	301.0000	279.0000	(7.309)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	271.0000	251.0000	(7.380)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	93.0000	105.0000	12.903	0	0	0
25/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	603.0000	641.0000	6.302	0	0	0
25/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	423.0000	455.0000	7.565	0	0	0
25/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	821.0000	864.0000	5.238	0	0	0
25/06/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,479.0000	4,424.0000	(1.228)	0	0	0
25/06/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,272.0000	6,326.0000	0.861	0	0	0
25/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	232.0000	215.0000	(7.328)	0	0	0
25/06/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,557.0000	1,608.0000	3.276	0	0	0
25/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	271.0000	251.0000	(7.380)	0	0	0
25/06/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,979.0000	2,924.0000	(1.846)	0	0	0
25/06/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,772.0000	4,826.0000	1.132	0	0	0
25/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	152.0000	169.0000	11.184	0	0	0
25/06/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
25/06/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	528.0000	564.0000	6.818	0	0	0
25/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	530.0000	493.0000	(6.981)	0	0	0
25/06/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,482.0000	1,429.0000	(3.576)	0	0	0
25/06/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,229.0000	4,174.0000	(1.301)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	492.0000	527.0000	7.114	0	0	0
25/06/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,729.0000	5,674.0000	(0.960)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	257.0000	238.0000	(7.393)	0	0	0
25/06/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,029.0000	5,974.0000	(0.912)	0	0	0
25/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,729.0000	2,674.0000	(2.015)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	119.0000	134.0000	12.605	0	0	0
25/06/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
25/06/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	375.0000	349.0000	(6.933)	0	0	0
25/06/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,794.0000	1,846.0000	2.899	0	0	0
25/06/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	192.0000	214.0000	11.458	0	0	0
25/06/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,272.0000	3,327.0000	1.681	0	0	0
25/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	241.0000	266.0000	10.373	0	0	0
25/06/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,529.0000	4,474.0000	(1.214)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	471.0000	437.0000	(7.219)	0	0	0
25/06/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,240.0000	1,188.0000	(4.194)	0	0	0
25/06/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	499.0000	464.0000	(7.014)	0	0	0
25/06/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,029.0000	2,974.0000	(1.816)	0	0	0
25/06/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,472.0000	4,526.0000	1.208	0	0	0
25/06/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	598.0000	558.0000	(6.689)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	389.0000	421.0000	8.226	0	0	0
25/06/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,972.0000	6,026.0000	0.904	0	0	0
25/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	389.0000	421.0000	8.226	0	0	0
25/06/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	318.0000	295.0000	(7.233)	0	0	0
25/06/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,973.0000	3,028.0000	1.850	0	0	0
25/06/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	297.0000	325.0000	9.428	0	0	0
25/06/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,510.0000	1,562.0000	3.444	0	0	0
25/06/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/06/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,532.0000	1,478.0000	(3.525)	0	0	0
25/06/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
25/06/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
25/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	420.0000	390.0000	(7.143)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	241.0000	266.0000	10.373	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	215.0000	239.0000	11.163	0	0	0
25/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	745.0000	787.0000	5.638	0	0	0
25/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	232.0000	215.0000	(7.328)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	603.0000	641.0000	6.302	0	0	0
25/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	201.0000	186.0000	(7.463)	0	0	0
25/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	673.0000	712.0000	5.795	0	0	0
25/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	174.0000	161.0000	(7.471)	0	0	0
25/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	444.0000	412.0000	(7.207)	0	0	0
25/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	709.0000	749.0000	5.642	0	0	0
25/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	397.0000	369.0000	(7.053)	0	0	0
25/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0
25/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	860.0000	904.0000	5.116	0	0	0
25/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	783.0000	825.0000	5.364	0	0	0
25/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	161.0000	149.0000	(7.453)	0	0	0
25/06/2009	ZAAD	2010/03/15			Currency Future	6.6359	6.5846	(0.773)	0.0000	0.0000	0
25/06/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	392.0000	370.0000	(5.612)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	506.0000	535.0000	5.731	0	0	0
25/06/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	427.0000	403.0000	(5.621)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	360.0000	340.0000	(5.556)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	409.0000	386.0000	(5.623)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	442.0000	469.0000	6.109	0	0	0
25/06/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	575.0000	606.0000	5.391	0	0	0
25/06/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	244.0000	264.0000	8.197	0	0	0
25/06/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	332.0000	313.0000	(5.723)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	322.0000	346.0000	7.453	0	0	0
25/06/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	473.0000	502.0000	6.131	0	0	0
25/06/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	607.0000	574.0000	(5.437)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	507.0000	481.0000	(5.128)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	200.0000	217.0000	8.500	0	0	0
25/06/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	530.0000	501.0000	(5.472)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	221.0000	240.0000	8.597	0	0	0
25/06/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	411.0000	437.0000	6.326	0	0	0
25/06/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	580.0000	548.0000	(5.517)	0	0	0
25/06/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	183.0000	199.0000	8.743	0	0	0
25/06/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	669.0000	634.0000	(5.232)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/06/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	554.0000	524.0000	(5.415)	0	0	0
25/06/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	268.0000	290.0000	8.209	0	0	0
25/06/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	380.0000	406.0000	6.842	0	0	0
25/06/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	636.0000	602.0000	(5.346)	0	0	0
25/06/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	294.0000	317.0000	7.823	0	0	0
25/06/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	466.0000	441.0000	(5.365)	0	0	0
25/06/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	646.0000	679.0000	5.108	0	0	0
25/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	473.0000	502.0000	6.131	0	0	0
25/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	683.0000	717.0000	4.978	0	0	0
25/06/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	610.0000	642.0000	5.246	0	0	0
25/06/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	447.0000	422.0000	(5.593)	0	0	0
25/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	319.0000	301.0000	(5.643)	0	0	0
25/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	409.0000	386.0000	(5.623)	0	0	0
25/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	286.0000	269.0000	(5.944)	0	0	0
25/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	750.0000	785.0000	4.667	0	0	0
25/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	346.0000	326.0000	(5.780)	0	0	0
25/06/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	376.0000	355.0000	(5.585)	0	0	0
25/06/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	350.0000	376.0000	7.429	0	0	0
25/06/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	540.0000	570.0000	5.556	0	0	0
25/06/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	486.0000	461.0000	(5.144)	0	0	0

**Grand Total:** **869,513**