



Derivatives High/Low Report

High/Low for 30/06/2009

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
30/06/2009	\$ / R 2009/09/14			Currency Future	7.9218	7.8413	(1.016)	8.0200	7.8000	234,841
30/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	214.0000	184.0000	(14.019)	0	0	25
30/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	442.0000	492.0000	11.312	0	0	25
30/06/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	842.0000	905.0000	7.482	0	0	0
30/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,338.0000	1,408.0000	5.232	0	0	0
30/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,573.0000	1,645.0000	4.577	0	0	0
30/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,392.0000	2,469.0000	3.219	0	0	0
30/06/2009	\$ / R 2009/09/14	8.05	Call	Currency Future	245.0000	211.0000	(13.878)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	3,082.0000	3,162.0000	2.596	0	0	0
30/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	373.0000	420.0000	12.601	0	0	0
30/06/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	137.0000	116.0000	(15.328)	0	0	30
30/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,686.0000	2,765.0000	2.941	0	0	0
30/06/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,331.0000	3,411.0000	2.402	0	0	0
30/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,717.0000	1,790.0000	4.252	0	0	0
30/06/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	593.0000	649.0000	9.444	0	0	0
30/06/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	114.0000	96.0000	(15.789)	0	0	100
30/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,381.0000	3,461.0000	2.366	0	0	0
30/06/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	165.0000	140.0000	(15.152)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,150.0000	2,225.0000	3.488	0	0	0
30/06/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,526.0000	1,597.0000	4.653	0	0	0
30/06/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	278.0000	319.0000	14.748	0	0	25
30/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,735.0000	2,814.0000	2.888	0	0	0
30/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,982.0000	3,062.0000	2.683	0	0	0
30/06/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,431.0000	3,511.0000	2.332	0	0	0
30/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,338.0000	1,408.0000	5.232	0	0	0
30/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	2,102.0000	2,177.0000	3.568	0	0	0
30/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	72.0000	59.0000	(18.056)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,621.0000	1,693.0000	4.442	0	0	0
30/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,182.0000	3,261.0000	2.483	0	0	0
30/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,231.0000	3,311.0000	2.476	0	0	0
30/06/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,007.0000	2,080.0000	3.637	0	0	0
30/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,295.0000	2,371.0000	3.312	0	0	0
30/06/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,735.0000	2,814.0000	2.888	0	0	0
30/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	799.0000	861.0000	7.760	0	0	0
30/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,479.0000	1,550.0000	4.801	0	0	0
30/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,132.0000	3,212.0000	2.554	0	0	0
30/06/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,343.0000	2,420.0000	3.286	0	0	0
30/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,200.0000	1,268.0000	5.667	0	0	0
30/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,539.0000	2,617.0000	3.072	0	0	0
30/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,295.0000	2,371.0000	3.312	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	300.0000	260.0000	(13.333)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	188.0000	160.0000	(14.894)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	674.0000	732.0000	8.605	0	0	0
30/06/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	121.0000	102.0000	(15.702)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,441.0000	2,518.0000	3.154	0	0	0
30/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,392.0000	2,469.0000	3.219	0	0	0
30/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	516.0000	569.0000	10.271	0	0	0
30/06/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	974.0000	1,039.0000	6.674	0	0	0
30/06/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,431.0000	1,502.0000	4.962	0	0	0
30/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	1,000
30/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	886.0000	949.0000	7.111	0	0	0
30/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,490.0000	2,567.0000	3.092	0	0	0
30/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,883.0000	2,963.0000	2.775	0	0	0
30/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	108.0000	91.0000	(15.741)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,765.0000	1,838.0000	4.136	0	0	0
30/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,669.0000	1,741.0000	4.314	0	0	0
30/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,784.0000	2,864.0000	2.874	0	0	0
30/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,292.0000	1,361.0000	5.341	0	0	0
30/06/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	715.0000	774.0000	8.252	0	0	0
30/06/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	63.0000	52.0000	(17.460)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,246.0000	1,314.0000	5.457	0	0	0
30/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	145.0000	123.0000	(15.172)	0	0	140
30/06/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,909.0000	1,984.0000	3.929	0	0	0
30/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,054.0000	2,129.0000	3.651	0	0	0
30/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,982.0000	3,062.0000	2.683	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,246.0000	1,314.0000	5.457	0	0	0
30/06/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	554.0000	609.0000	9.928	0	0	0
30/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	280.0000	242.0000	(13.571)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,588.0000	2,666.0000	3.014	0	0	0
30/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	67.0000	55.0000	(17.910)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	3,182.0000	3,261.0000	2.483	0	0	0
30/06/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	176.0000	150.0000	(14.773)	0	0	2,000
30/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,441.0000	2,518.0000	3.154	0	0	0
30/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	308.0000	351.0000	13.961	0	0	140
30/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,246.0000	2,323.0000	3.428	0	0	0
30/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,834.0000	2,913.0000	2.788	0	0	0
30/06/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,281.0000	3,361.0000	2.438	0	0	0
30/06/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	200.0000	172.0000	(14.000)	0	0	140
30/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	1,064.0000	1,130.0000	6.203	0	0	0
30/06/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	479.0000	530.0000	10.647	0	0	140
30/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	67.0000	55.0000	(17.910)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,958.0000	2,032.0000	3.779	0	0	0
30/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	461.0000	406.0000	(11.931)	0	0	13,157
30/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	86.0000	71.0000	(17.442)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,526.0000	1,597.0000	4.653	0	0	0
30/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,198.0000	2,274.0000	3.458	0	0	0
30/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	1,109.0000	1,176.0000	6.041	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	200
30/06/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	129.0000	109.0000	(15.504)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,637.0000	2,715.0000	2.958	0	0	0
30/06/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	7,478.0000	7,559.0000	1.083	0	0	0
30/06/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	139.0000	165.0000	18.705	0	0	200
30/06/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	757.0000	817.0000	7.926	0	0	0
30/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	2,198.0000	2,274.0000	3.458	0	0	0
30/06/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,222.0000	3,141.0000	(2.514)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	1,154.0000	1,221.0000	5.806	0	0	0
30/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	633.0000	690.0000	9.005	0	0	0
30/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,909.0000	1,984.0000	3.929	0	0	0
30/06/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	1,726.0000	1,646.0000	(4.635)	0	0	0
30/06/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	674.0000	732.0000	8.605	0	0	0
30/06/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
30/06/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,479.0000	4,559.0000	1.786	0	0	0
30/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,490.0000	2,567.0000	3.092	0	0	0
30/06/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	155.0000	132.0000	(14.839)	0	0	25
30/06/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,278.0000	7,359.0000	1.113	0	0	0
30/06/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	430.0000	378.0000	(12.093)	0	0	0
30/06/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,637.0000	2,715.0000	2.958	0	0	0
30/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
30/06/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,528.0000	1,448.0000	(5.236)	0	0	0
30/06/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	930.0000	994.0000	6.882	0	0	0
30/06/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,861.0000	1,935.0000	3.976	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	5,078.0000	5,159.0000	1.595	0	0	0
30/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	2,150.0000	2,225.0000	3.488	0	0	0
30/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,522.0000	4,441.0000	(1.791)	0	0	0
30/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	4,772.0000	4,691.0000	(1.697)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	721.0000	651.0000	(9.709)	0	0	0
30/06/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,022.0000	2,941.0000	(2.680)	0	0	0
30/06/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,229.0000	4,310.0000	1.915	0	0	0
30/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	50.0000	60.0000	20.000	0	0	2,000
30/06/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	2,007.0000	2,080.0000	3.637	0	0	0
30/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,272.0000	3,191.0000	(2.476)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	262.0000	226.0000	(13.740)	0	0	2,000
30/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,813.0000	1,886.0000	4.026	0	0	0
30/06/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,978.0000	6,059.0000	1.355	0	0	0
30/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	1,776.0000	1,696.0000	(4.505)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	340.0000	385.0000	13.235	0	0	0
30/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,717.0000	1,790.0000	4.252	0	0	0
30/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
30/06/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	102.0000	85.0000	(16.667)	0	0	15,157
30/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,686.0000	2,765.0000	2.941	0	0	0
30/06/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,728.0000	5,809.0000	1.414	0	0	0
30/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,813.0000	1,886.0000	4.026	0	0	0
30/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	145.0000	123.0000	(15.172)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,722.0000	4,641.0000	(1.715)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	159.0000	186.0000	16.981	0	0	0
30/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	3,132.0000	3,212.0000	2.554	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	72.0000	59.0000	(18.056)	0	0	0
30/06/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,228.0000	7,309.0000	1.121	0	0	0
30/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,933.0000	3,012.0000	2.693	0	0	0
30/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,231.0000	3,311.0000	2.476	0	0	0
30/06/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,200.0000	1,268.0000	5.667	0	0	0
30/06/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	401.0000	351.0000	(12.469)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,385.0000	1,455.0000	5.054	0	0	0
30/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/06/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	808.0000	735.0000	(9.035)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,933.0000	3,012.0000	2.693	0	0	0
30/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	36.0000	44.0000	22.222	0	0	0
30/06/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	3,032.0000	3,112.0000	2.639	0	0	0
30/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	180.0000	210.0000	16.667	0	0	0
30/06/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,680.0000	3,760.0000	2.174	0	0	0
30/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,765.0000	1,838.0000	4.136	0	0	0
30/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/06/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,279.0000	4,359.0000	1.870	0	0	0
30/06/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
30/06/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,883.0000	2,963.0000	2.775	0	0	0
30/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,669.0000	1,741.0000	4.314	0	0	0
30/06/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	599.0000	535.0000	(10.684)	0	0	0
30/06/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,729.0000	4,809.0000	1.692	0	0	0
30/06/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	77.0000	94.0000	22.078	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	943.0000	868.0000	(7.953)	0	0	0
30/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,958.0000	2,032.0000	3.779	0	0	0
30/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
30/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,429.0000	1,350.0000	(5.528)	0	0	0
30/06/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,778.0000	5,859.0000	1.402	0	0	0
30/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	2,054.0000	2,129.0000	3.651	0	0	0
30/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,037.0000	960.0000	(7.425)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
30/06/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,429.0000	4,509.0000	1.806	0	0	0
30/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	108.0000	91.0000	(15.741)	0	0	0
30/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,246.0000	2,323.0000	3.428	0	0	0
30/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	527.0000	468.0000	(11.195)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	226.0000	260.0000	15.044	0	0	0
30/06/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,880.0000	3,960.0000	2.062	0	0	0
30/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	886.0000	949.0000	7.111	0	0	0
30/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	42.0000	51.0000	21.429	0	0	0
30/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,780.0000	3,860.0000	2.116	0	0	0
30/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,581.0000	3,661.0000	2.234	0	0	0
30/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	764.0000	693.0000	(9.293)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	105.0000	126.0000	20.000	0	0	0
30/06/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,134.0000	1,055.0000	(6.966)	0	0	0
30/06/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
30/06/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	679.0000	611.0000	(10.015)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	58.0000	69.0000	18.966	0	0	0
30/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	348.0000	302.0000	(13.218)	0	0	0
30/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,479.0000	1,550.0000	4.801	0	0	0
30/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,779.0000	4,859.0000	1.674	0	0	0
30/06/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,730.0000	3,810.0000	2.145	0	0	0
30/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,830.0000	3,910.0000	2.089	0	0	0
30/06/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,282.0000	1,202.0000	(6.240)	0	0	0
30/06/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	202.0000	234.0000	15.842	0	0	0
30/06/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/06/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
30/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
30/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,579.0000	4,659.0000	1.747	0	0	0
30/06/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	374.0000	325.0000	(13.102)	0	0	0
30/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,232.0000	1,153.0000	(6.412)	0	0	0
30/06/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	990.0000	913.0000	(7.778)	0	0	0
30/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,183.0000	1,104.0000	(6.678)	0	0	0
30/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,531.0000	3,611.0000	2.266	0	0	0
30/06/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,879.0000	4,959.0000	1.640	0	0	0
30/06/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,679.0000	4,759.0000	1.710	0	0	0
30/06/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,529.0000	4,609.0000	1.766	0	0	0
30/06/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	852.0000	779.0000	(8.568)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	90.0000	109.0000	21.111	0	0	0
30/06/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	323.0000	279.0000	(13.622)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
30/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,829.0000	4,909.0000	1.657	0	0	0
30/06/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,086.0000	1,007.0000	(7.274)	0	0	0
30/06/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/06/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
30/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	91.0000	76.0000	(16.484)	0	0	0
30/06/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	251.0000	288.0000	14.741	0	0	0
30/06/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	562.0000	501.0000	(10.854)	0	0	0
30/06/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	1,019.0000	1,085.0000	6.477	0	0	0
30/06/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,331.0000	1,251.0000	(6.011)	0	0	0
30/06/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,479.0000	1,399.0000	(5.409)	0	0	0
30/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
30/06/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	67.0000	80.0000	19.403	0	0	0
30/06/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/06/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	638.0000	571.0000	(10.502)	0	0	0
30/06/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	229.0000	197.0000	(13.974)	0	0	0
30/06/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/06/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	407.0000	455.0000	11.794	0	0	0
30/06/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,573.0000	1,645.0000	4.577	0	0	0
30/06/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
30/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
30/06/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,578.0000	1,498.0000	(5.070)	0	0	0
30/06/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,677.0000	1,597.0000	(4.770)	0	0	0
30/06/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/06/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,329.0000	4,409.0000	1.848	0	0	0
30/06/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,379.0000	4,459.0000	1.827	0	0	0
30/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,627.0000	1,547.0000	(4.917)	0	0	0
30/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/06/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	0.0000	4,060.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	0.0000	1,944.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/12/14			Currency Future	8.0567	7.9743	(1.023)	8.0600	7.9600	33,315
30/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	718.0000	773.0000	7.660	0	0	0
30/06/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,054.0000	5,135.0000	1.603	0	0	0
30/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	646.0000	698.0000	8.050	0	0	0
30/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	325.0000	297.0000	(8.615)	0	0	0
30/06/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,667.0000	2,740.0000	2.737	0	0	0
30/06/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,145.0000	2,217.0000	3.357	0	0	0
30/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/06/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	510.0000	558.0000	9.412	0	0	0
30/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	293.0000	327.0000	11.604	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	922.0000	861.0000	(6.616)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	353.0000	323.0000	(8.499)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	174
30/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,216.0000	4,295.0000	1.874	0	0	0
30/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	417.0000	382.0000	(8.393)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	600.0000	551.0000	(8.167)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	338.0000	309.0000	(8.580)	0	0	247
30/06/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,476.0000	2,549.0000	2.948	0	0	0
30/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	102.0000	91.0000	(10.784)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	116.0000	137.0000	18.103	0	0	0
30/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,571.0000	2,645.0000	2.878	0	0	0
30/06/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,807.0000	4,887.0000	1.664	0	0	0
30/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	400.0000	366.0000	(8.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	870.0000	928.0000	6.667	0	0	0
30/06/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	129.0000	152.0000	17.829	0	0	0
30/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	400.0000	366.0000	(8.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	1,093
30/06/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,762.0000	2,836.0000	2.679	0	0	0
30/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,147.0000	3,223.0000	2.415	0	0	0
30/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	523.0000	477.0000	(8.795)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	686.0000	634.0000	(7.580)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	277.0000	253.0000	(8.664)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,265.0000	4,344.0000	1.852	0	0	0
30/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,285.0000	1,349.0000	4.981	0	0	0
30/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	366.0000	403.0000	10.109	0	0	0
30/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	229.0000	259.0000	13.100	0	0	0
30/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	543.0000	592.0000	9.024	0	0	0
30/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	886.0000	826.0000	(6.772)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,959.0000	2,029.0000	3.573	0	0	0
30/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,955.0000	5,036.0000	1.635	0	0	0
30/06/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	192.0000	174.0000	(9.375)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	157.0000	142.0000	(9.554)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,242.0000	1,306.0000	5.153	0	0	0
30/06/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	9,626
30/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,810.0000	2,884.0000	2.633	0	0	0
30/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	198.0000	180.0000	(9.091)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	454.0000	417.0000	(8.150)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	682.0000	735.0000	7.771	0	0	0
30/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	277.0000	253.0000	(8.664)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,505.0000	1,572.0000	4.452	0	0	0
30/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,550.0000	1,618.0000	4.387	0	0	0
30/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,633.0000	3,709.0000	2.092	0	0	0
30/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,428.0000	2,501.0000	3.007	0	0	0
30/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,070.0000	4,148.0000	1.916	0	0	0
30/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	250.0000	281.0000	12.400	0	0	0
30/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	543.0000	592.0000	9.024	0	0	0
30/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	312.0000	285.0000	(8.654)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	256.0000	234.0000	(8.594)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	238.0000	216.0000	(9.244)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,401.0000	5,482.0000	1.500	0	0	0
30/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	447.0000	492.0000	10.067	0	0	0
30/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	870.0000	928.0000	6.667	0	0	0
30/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,031.0000	1,092.0000	5.917	0	0	0
30/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	718.0000	773.0000	7.660	0	0	0
30/06/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,659.0000	4,739.0000	1.717	0	0	0
30/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,778.0000	3,855.0000	2.038	0	0	0
30/06/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
30/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,948.0000	6,030.0000	1.379	0	0	0
30/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	35.0000	29.0000	(17.143)	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
30/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,244.0000	3,321.0000	2.374	0	0	0
30/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	152.0000	137.0000	(9.868)	0	0	3,000
30/06/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	213.0000	193.0000	(9.390)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,867.0000	1,937.0000	3.749	0	0	0
30/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,099.0000	3,175.0000	2.452	0	0	0
30/06/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,500.0000	5,582.0000	1.491	0	0	0
30/06/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,413.0000	4,492.0000	1.790	0	0	0
30/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,609.0000	4,689.0000	1.736	0	0	0
30/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	325.0000	297.0000	(8.615)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	435.0000	399.0000	(8.276)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,827.0000	3,904.0000	2.012	0	0	0
30/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,004.0000	5,085.0000	1.619	0	0	0
30/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	173.0000	157.0000	(9.249)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	478.0000	525.0000	9.833	0	0	0
30/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,600.0000	5,681.0000	1.446	0	0	0
30/06/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	547.0000	501.0000	(8.410)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	124.0000	111.0000	(10.484)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	454.0000	417.0000	(8.150)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	656.0000	605.0000	(7.774)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	90.0000	80.0000	(11.111)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,293.0000	3,369.0000	2.308	0	0	0
30/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,810.0000	2,884.0000	2.633	0	0	0
30/06/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	179.0000	162.0000	(9.497)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	341.0000	377.0000	10.557	0	0	0
30/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,550.0000	1,618.0000	4.387	0	0	0
30/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	447.0000	492.0000	10.067	0	0	0
30/06/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,511.0000	4,591.0000	1.773	0	0	0
30/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	5.0000	4.0000	(20.000)	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
30/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	755.0000	811.0000	7.417	0	0	0
30/06/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	162.0000	147.0000	(9.259)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,757.0000	4,837.0000	1.682	0	0	0
30/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,051.0000	3,126.0000	2.458	0	0	0
30/06/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	229.0000	208.0000	(9.170)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	102.0000	91.0000	(10.784)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,416.0000	1,482.0000	4.661	0	0	0
30/06/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,619.0000	2,692.0000	2.787	0	0	0
30/06/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,153.0000	5,234.0000	1.572	0	0	0
30/06/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,699.0000	5,781.0000	1.439	0	0	0
30/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,302.0000	5,383.0000	1.528	0	0	0
30/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	11,094
30/06/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,827.0000	3,904.0000	2.012	0	0	0
30/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,072.0000	1,134.0000	5.784	0	0	0
30/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	173.0000	157.0000	(9.249)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,364.0000	4,443.0000	1.810	0	0	0
30/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,167.0000	1,093.0000	(6.341)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	611.0000	662.0000	8.347	0	0	0
30/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,416.0000	1,482.0000	4.661	0	0	0
30/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,145.0000	2,217.0000	3.357	0	0	0
30/06/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,954.0000	3,029.0000	2.539	0	0	0
30/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	628.0000	578.0000	(7.962)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	103.0000	123.0000	19.417	0	0	0
30/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,875.0000	3,953.0000	2.013	0	0	0
30/06/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,924.0000	4,001.0000	1.962	0	0	0
30/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	960.0000	898.0000	(6.458)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,212.0000	1,138.0000	(6.106)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,031.0000	1,092.0000	5.917	0	0	0
30/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,537.0000	3,612.0000	2.120	0	0	0
30/06/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	368.0000	336.0000	(8.696)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	815.0000	758.0000	(6.994)	0	0	13,513
30/06/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,342.0000	3,418.0000	2.274	0	0	0
30/06/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	368.0000	336.0000	(8.696)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	158.0000	184.0000	16.456	0	0	0
30/06/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,119.0000	4,197.0000	1.894	0	0	0
30/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	476.0000	435.0000	(8.613)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	646.0000	698.0000	8.050	0	0	0
30/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	238.0000	216.0000	(9.244)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,196.0000	3,272.0000	2.378	0	0	0
30/06/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	419.0000	461.0000	10.024	0	0	0
30/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	229.0000	208.0000	(9.170)	0	0	13,513
30/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	10,100
30/06/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,203.0000	5,284.0000	1.557	0	0	0
30/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	185.0000	168.0000	(9.189)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	221.0000	201.0000	(9.050)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,156.0000	1,219.0000	5.450	0	0	0
30/06/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,524.0000	2,597.0000	2.892	0	0	0
30/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	96.0000	85.0000	(11.458)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,265.0000	4,344.0000	1.852	0	0	0
30/06/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,328.0000	1,393.0000	4.895	0	0	0
30/06/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	628.0000	578.0000	(7.962)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	353.0000	323.0000	(8.499)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,114.0000	1,176.0000	5.566	0	0	0
30/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	157.0000	142.0000	(9.554)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,822.0000	1,890.0000	3.732	0	0	0
30/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,807.0000	4,887.0000	1.664	0	0	0
30/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	293.0000	327.0000	11.604	0	0	0
30/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,072.0000	1,134.0000	5.784	0	0	0
30/06/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	147.0000	132.0000	(10.204)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	109.0000	97.0000	(11.009)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,381.0000	2,454.0000	3.066	0	0	0
30/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,585.0000	3,661.0000	2.120	0	0	0
30/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,998.0000	6,079.0000	1.350	0	0	0
30/06/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	185.0000	168.0000	(9.189)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,099.0000	2,170.0000	3.383	0	0	0
30/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,972.0000	4,050.0000	1.964	0	0	0
30/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	128.0000	115.0000	(10.156)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,633.0000	3,709.0000	2.092	0	0	0
30/06/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,286.0000	2,359.0000	3.193	0	0	0
30/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	611.0000	662.0000	8.347	0	0	0
30/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	950.0000	1,009.0000	6.211	0	0	0
30/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,239.0000	2,311.0000	3.216	0	0	0
30/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,488.0000	3,564.0000	2.179	0	0	0
30/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	300.0000	274.0000	(8.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	600.0000	551.0000	(8.167)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,595.0000	1,663.0000	4.263	0	0	0
30/06/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,052.0000	2,123.0000	3.460	0	0	0
30/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	61.0000	69.0000	13.115	0	0	0
30/06/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,641.0000	1,708.0000	4.083	0	0	0
30/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,913.0000	1,983.0000	3.659	0	0	0
30/06/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	56.0000	63.0000	12.500	0	0	0
30/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,167.0000	1,093.0000	(6.341)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	271.0000	303.0000	11.808	0	0	0
30/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	266.0000	243.0000	(8.647)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	383.0000	351.0000	(8.355)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,714.0000	2,788.0000	2.727	0	0	0
30/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	271.0000	303.0000	11.808	0	0	0
30/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,245.0000	7,327.0000	1.132	0	0	0
30/06/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	576.0000	627.0000	8.854	0	0	0
30/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	990.0000	1,050.0000	6.061	0	0	0
30/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,913.0000	1,983.0000	3.659	0	0	0
30/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,334.0000	2,406.0000	3.085	0	0	0
30/06/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	392.0000	430.0000	9.694	0	0	0
30/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	300.0000	274.0000	(8.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	247.0000	225.0000	(8.907)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,192.0000	2,264.0000	3.285	0	0	0
30/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	120.0000	107.0000	(10.833)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	499.0000	455.0000	(8.818)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	47.0000	53.0000	12.766	0	0	0
30/06/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
30/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	99.0000	88.0000	(11.111)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	793.0000	849.0000	7.062	0	0	0
30/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,328.0000	1,393.0000	4.895	0	0	0
30/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,905.0000	4,986.0000	1.651	0	0	0
30/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,372.0000	1,438.0000	4.810	0	0	0
30/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	120.0000	107.0000	(10.833)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,314.0000	4,394.0000	1.854	0	0	0
30/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
30/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,546.0000	6,628.0000	1.253	0	0	0
30/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	247.0000	225.0000	(8.907)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,537.0000	1,459.0000	(5.075)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	105.0000	94.0000	(10.476)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	59.0000	52.0000	(11.864)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,560.0000	4,640.0000	1.754	0	0	0
30/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	61.0000	69.0000	13.115	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	910.0000	969.0000	6.484	0	0	0
30/06/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,002.0000	3,078.0000	2.532	0	0	0
30/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	793.0000	849.0000	7.062	0	0	0
30/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	990.0000	1,050.0000	6.061	0	0	0
30/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	628.0000	578.0000	(7.962)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	316.0000	351.0000	11.076	0	0	0
30/06/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,303.0000	1,228.0000	(5.756)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,166.0000	2,085.0000	(3.740)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,390.0000	3,467.0000	2.271	0	0	0
30/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	271.0000	303.0000	11.808	0	0	0
30/06/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,209.0000	3,127.0000	(2.555)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
30/06/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,494.0000	7,577.0000	1.108	0	0	0
30/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	831.0000	889.0000	6.980	0	0	0
30/06/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,906.0000	2,981.0000	2.581	0	0	0
30/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	573.0000	526.0000	(8.202)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,462.0000	4,541.0000	1.771	0	0	0
30/06/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,259.0000	3,176.0000	(2.547)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,215.0000	2,134.0000	(3.657)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,293.0000	3,369.0000	2.308	0	0	0
30/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	288.0000	263.0000	(8.681)	0	0	0
30/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,095.0000	7,177.0000	1.156	0	0	0
30/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,550.0000	5,631.0000	1.459	0	0	0
30/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,757.0000	4,674.0000	(1.745)	0	0	0
30/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	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
30/06/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,295.0000	7,377.0000	1.124	0	0	0
30/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,051.0000	3,126.0000	2.458	0	0	0
30/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,778.0000	3,855.0000	2.038	0	0	0
30/06/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	831.0000	889.0000	6.980	0	0	0
30/06/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
30/06/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	288.0000	263.0000	(8.681)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,571.0000	2,645.0000	2.878	0	0	0
30/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	96.0000	85.0000	(11.458)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	210.0000	239.0000	13.810	0	0	0
30/06/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,507.0000	4,424.0000	(1.842)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	9,530
30/06/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	133.0000	119.0000	(10.526)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,775.0000	1,696.0000	(4.451)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	717.0000	663.0000	(7.531)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,242.0000	1,306.0000	5.153	0	0	0
30/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,114.0000	1,176.0000	5.566	0	0	0
30/06/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,009.0000	2,927.0000	(2.725)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	198.0000	180.0000	(9.091)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,776.0000	1,844.0000	3.829	0	0	0
30/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,192.0000	2,264.0000	3.285	0	0	0
30/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,239.0000	2,311.0000	3.216	0	0	0
30/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,848.0000	5,930.0000	1.402	0	0	0
30/06/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
30/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,059.0000	2,977.0000	(2.681)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
30/06/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	99.0000	88.0000	(11.111)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,686.0000	1,753.0000	3.974	0	0	0
30/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	221.0000	201.0000	(9.050)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	142.0000	127.0000	(10.563)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,067.0000	1,986.0000	(3.919)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,252.0000	5,333.0000	1.542	0	0	0
30/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,070.0000	4,148.0000	1.916	0	0	0
30/06/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,123.0000	1,052.0000	(6.322)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	66.0000	78.0000	18.182	0	0	0
30/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,681.0000	3,758.0000	2.092	0	0	0
30/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,265.0000	2,183.0000	(3.620)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,443.0000	1,365.0000	(5.405)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,054.0000	5,135.0000	1.603	0	0	0
30/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,413.0000	2,331.0000	(3.398)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,451.0000	5,532.0000	1.486	0	0	0
30/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,314.0000	2,233.0000	(3.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,159.0000	3,077.0000	(2.596)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,350.0000	1,273.0000	(5.704)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,408.0000	3,326.0000	(2.406)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	266.0000	243.0000	(8.647)	0	0	0
30/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,649.0000	5,731.0000	1.452	0	0	0
30/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	143.0000	167.0000	16.783	0	0	0
30/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
30/06/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	850.0000	791.0000	(6.941)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,308.0000	3,226.0000	(2.479)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,489.0000	1,412.0000	(5.171)	0	0	0
30/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	910.0000	969.0000	6.484	0	0	0
30/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	499.0000	455.0000	(8.818)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
30/06/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,168.0000	4,246.0000	1.871	0	0	0
30/06/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,195.0000	7,277.0000	1.140	0	0	0
30/06/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,045.0000	7,127.0000	1.164	0	0	0
30/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,757.0000	4,837.0000	1.682	0	0	0
30/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,463.0000	2,381.0000	(3.329)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
30/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,344.0000	7,427.0000	1.130	0	0	0
30/06/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
30/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,730.0000	3,806.0000	2.038	0	0	0
30/06/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,458.0000	3,376.0000	(2.371)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,006.0000	2,076.0000	3.490	0	0	0
30/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	112.0000	100.0000	(10.714)	0	0	0
30/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	392.0000	430.0000	9.694	0	0	0
30/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,461.0000	1,527.0000	4.517	0	0	0
30/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,351.0000	5,432.0000	1.514	0	0	0
30/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,609.0000	4,689.0000	1.736	0	0	0
30/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	167.0000	152.0000	(8.982)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,856.0000	4,936.0000	1.647	0	0	0
30/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,658.0000	3,575.0000	(2.269)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,875.0000	3,953.0000	2.013	0	0	0
30/06/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	5.0000	5.0000	-	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
30/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,302.0000	5,383.0000	1.528	0	0	0
30/06/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,845.0000	6,927.0000	1.198	0	0	0
30/06/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,661.0000	2,579.0000	(3.082)	0	0	0
30/06/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,858.0000	2,933.0000	2.624	0	0	0
30/06/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,679.0000	1,600.0000	(4.705)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
30/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,314.0000	4,394.0000	1.854	0	0	0
30/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,258.0000	1,182.0000	(6.041)	0	0	0
30/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,537.0000	3,612.0000	2.120	0	0	0
30/06/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	0.0000	3,925.0000	100.000	0	0	0
30/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,810.0000	2,728.0000	(2.918)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,808.0000	3,725.0000	(2.180)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,795.0000	6,877.0000	1.207	0	0	0
30/06/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,824.0000	1,744.0000	(4.386)	0	0	0
30/06/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,749.0000	5,830.0000	1.409	0	0	0
30/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
30/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
30/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,711.0000	2,629.0000	(3.025)	0	0	0
30/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,727.0000	1,648.0000	(4.574)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,608.0000	3,526.0000	(2.273)	0	0	0
30/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,708.0000	3,625.0000	(2.238)	0	0	0
30/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/06/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,895.0000	6,977.0000	1.189	0	0	0
30/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,612.0000	2,530.0000	(3.139)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,006.0000	2,076.0000	3.490	0	0	0
30/06/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,632.0000	1,553.0000	(4.841)	0	0	0
30/06/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
30/06/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	781.0000	725.0000	(7.170)	0	0	0
30/06/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	175.0000	201.0000	14.857	0	0	0
30/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	112.0000	100.0000	(10.714)	0	0	0
30/06/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	6,696.0000	6,778.0000	1.225	0	0	0
30/06/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,758.0000	3,675.0000	(2.209)	0	0	0
30/06/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/06/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,761.0000	2,679.0000	(2.970)	0	0	0
30/06/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	6,745.0000	6,828.0000	1.231	0	0	0
30/06/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	0.0000	88.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	0.0000	1,012.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	0.0000	1,938.0000	100.000	0	0	0
30/06/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	0.0000	6,578.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15			Currency Future	8.1922	8.1083	(1.024)	0.0000	0.0000	53
30/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	108.0000	101.0000	(6.481)	0	0	0
30/06/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,165.0000	3,243.0000	2.464	0	0	0
30/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,213.0000	3,290.0000	2.397	0	0	0
30/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,500.0000	3,578.0000	2.229	0	0	0
30/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,740.0000	3,819.0000	2.112	0	0	0
30/06/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,098.0000	5,178.0000	1.569	0	0	0
30/06/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	274.0000	260.0000	(5.109)	0	0	0
30/06/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	115.0000	108.0000	(6.087)	0	0	0
30/06/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,032.0000	1,097.0000	6.298	0	0	0
30/06/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,481.0000	1,551.0000	4.727	0	0	0
30/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,278.0000	2,352.0000	3.248	0	0	0
30/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,313.0000	1,381.0000	5.179	0	0	0
30/06/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,806.0000	4,886.0000	1.665	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	158.0000	149.0000	(5.696)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	332.0000	316.0000	(4.819)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,698.0000	1,769.0000	4.181	0	0	0
30/06/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,416.0000	2,490.0000	3.063	0	0	0
30/06/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	637.0000	694.0000	8.948	0	0	0
30/06/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,190.0000	1,257.0000	5.630	0	0	0
30/06/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	374.0000	355.0000	(5.080)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	240.0000	227.0000	(5.417)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,508.0000	2,583.0000	2.990	0	0	0
30/06/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,244.0000	5,324.0000	1.526	0	0	0
30/06/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	543.0000	596.0000	9.761	0	0	0
30/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	305.0000	290.0000	(4.918)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	289.0000	274.0000	(5.190)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	586.0000	554.0000	(5.461)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,224.0000	4,304.0000	1.894	0	0	0
30/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	170.0000	160.0000	(5.882)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,741.0000	2,817.0000	2.773	0	0	0
30/06/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	629.0000	594.0000	(5.564)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	17,948
30/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	133.0000	125.0000	(6.015)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,224.0000	4,304.0000	1.894	0	0	0
30/06/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	529.0000	502.0000	(5.104)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	844.0000	906.0000	7.346	0	0	0
30/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,976.0000	3,052.0000	2.554	0	0	0
30/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	289.0000	274.0000	(5.190)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,654.0000	1,726.0000	4.353	0	0	0
30/06/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	154.0000	145.0000	(5.844)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,324.0000	2,398.0000	3.184	0	0	0
30/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	28,058
30/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,396.0000	1,466.0000	5.014	0	0	0
30/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,500.0000	3,578.0000	2.229	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,396.0000	1,466.0000	5.014	0	0	0
30/06/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	433.0000	480.0000	10.855	0	0	0
30/06/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	450.0000	427.0000	(5.111)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,176.0000	4,255.0000	1.892	0	0	0
30/06/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,462.0000	2,537.0000	3.046	0	0	0
30/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,788.0000	2,864.0000	2.726	0	0	0
30/06/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,369.0000	2,444.0000	3.166	0	0	0
30/06/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	675.0000	638.0000	(5.481)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	738.0000	797.0000	7.995	0	0	0
30/06/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	162.0000	152.0000	(6.173)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	480.0000	455.0000	(5.208)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	465.0000	441.0000	(5.161)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,000.0000	5,080.0000	1.600	0	0	0
30/06/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	0.0000	536.0000	100.000	0	0	0
30/06/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	772.0000	833.0000	7.902	0	0	0
30/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	323.0000	307.0000	(4.954)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	166.0000	156.0000	(6.024)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	0.0000	628.0000	100.000	0	0	0
30/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	194.0000	182.0000	(6.186)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,051.0000	2,124.0000	3.559	0	0	0
30/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,830.0000	1,901.0000	3.880	0	0	0
30/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,554.0000	2,630.0000	2.976	0	0	0
30/06/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,855.0000	4,935.0000	1.648	0	0	0
30/06/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	487.0000	536.0000	10.062	0	0	0
30/06/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	808.0000	869.0000	7.550	0	0	0
30/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,873.0000	1,945.0000	3.844	0	0	0
30/06/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	121.0000	113.0000	(6.612)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,567.0000	1,638.0000	4.531	0	0	0
30/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,231.0000	1,298.0000	5.443	0	0	0
30/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,601.0000	2,676.0000	2.884	0	0	0
30/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	314.0000	298.0000	(5.096)	0	0	17,948
30/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	266.0000	253.0000	(4.887)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,929.0000	3,005.0000	2.595	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,146.0000	5,227.0000	1.574	0	0	0
30/06/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	651.0000	616.0000	(5.376)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,272.0000	1,340.0000	5.346	0	0	0
30/06/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	124.0000	116.0000	(6.452)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	216.0000	203.0000	(6.019)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	216.0000	203.0000	(6.019)	0	0	28,058
30/06/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,882.0000	2,958.0000	2.637	0	0	0
30/06/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,635.0000	5,717.0000	1.455	0	0	0
30/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,873.0000	1,945.0000	3.844	0	0	0
30/06/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	436.0000	414.0000	(5.046)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,524.0000	1,595.0000	4.659	0	0	0
30/06/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,918.0000	1,989.0000	3.702	0	0	0
30/06/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	352.0000	335.0000	(4.830)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	228.0000	215.0000	(5.702)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	924.0000	876.0000	(5.195)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,110.0000	1,176.0000	5.946	0	0	0
30/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	194.0000	182.0000	(6.186)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	231.0000	268.0000	16.017	0	0	0
30/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,554.0000	2,630.0000	2.976	0	0	0
30/06/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	512.0000	486.0000	(5.078)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	670.0000	728.0000	8.657	0	0	0
30/06/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	253.0000	240.0000	(5.138)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	247.0000	234.0000	(5.263)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,741.0000	2,817.0000	2.773	0	0	0
30/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,835.0000	2,911.0000	2.681	0	0	0
30/06/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,150.0000	1,217.0000	5.826	0	0	0
30/06/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	496.0000	470.0000	(5.242)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,611.0000	1,682.0000	4.407	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	133.0000	125.0000	(6.015)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,452.0000	3,530.0000	2.260	0	0	0
30/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	127.0000	119.0000	(6.299)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	342.0000	325.0000	(4.971)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,273.0000	4,352.0000	1.849	0	0	0
30/06/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,127.0000	4,206.0000	1.914	0	0	0
30/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,962.0000	2,034.0000	3.670	0	0	0
30/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	147.0000	138.0000	(6.122)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,195.0000	5,275.0000	1.540	0	0	0
30/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	235.0000	221.0000	(5.957)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	703.0000	762.0000	8.393	0	0	0
30/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	240.0000	227.0000	(5.417)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,488.0000	5,569.0000	1.476	0	0	0
30/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,742.0000	1,813.0000	4.076	0	0	0
30/06/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,466.0000	7,549.0000	1.112	0	0	0
30/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,698.0000	1,769.0000	4.181	0	0	0
30/06/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	136.0000	128.0000	(5.882)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	260.0000	246.0000	(5.385)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,439.0000	1,509.0000	4.864	0	0	0
30/06/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,694.0000	2,770.0000	2.821	0	0	0
30/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	147.0000	138.0000	(6.122)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,308.0000	3,386.0000	2.358	0	0	0
30/06/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,710.0000	4,789.0000	1.677	0	0	0
30/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,050.0000	2,967.0000	(2.721)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,439.0000	5,520.0000	1.489	0	0	0
30/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,141.0000	2,215.0000	3.456	0	0	0
30/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	127.0000	119.0000	(6.299)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	143.0000	135.0000	(5.594)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,321.0000	4,401.0000	1.851	0	0	0
30/06/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,596.0000	1,524.0000	(4.511)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,976.0000	3,052.0000	2.554	0	0	0
30/06/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,786.0000	1,857.0000	3.975	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,508.0000	2,583.0000	2.990	0	0	0
30/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	54.0000	65.0000	20.370	0	0	0
30/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,524.0000	1,595.0000	4.659	0	0	0
30/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,542.0000	4,459.0000	(1.827)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	204.0000	192.0000	(5.882)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	266.0000	253.0000	(4.887)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,516.0000	4,596.0000	1.771	0	0	0
30/06/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,071.0000	1,136.0000	6.069	0	0	0
30/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,835.0000	2,911.0000	2.681	0	0	0
30/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,232.0000	2,306.0000	3.315	0	0	0
30/06/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,293.0000	5,373.0000	1.511	0	0	0
30/06/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,341.0000	5,422.0000	1.517	0	0	0
30/06/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	291.0000	331.0000	13.746	0	0	0
30/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,648.0000	2,723.0000	2.832	0	0	0
30/06/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	174.0000	164.0000	(5.747)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,023.0000	3,100.0000	2.547	0	0	0
30/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,070.0000	3,147.0000	2.508	0	0	0
30/06/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,792.0000	4,708.0000	(1.753)	0	0	0
30/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,051.0000	2,124.0000	3.559	0	0	0
30/06/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,355.0000	1,424.0000	5.092	0	0	0
30/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,601.0000	2,676.0000	2.884	0	0	0
30/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	204.0000	192.0000	(5.882)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	166.0000	156.0000	(6.024)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	993.0000	1,058.0000	6.546	0	0	0
30/06/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	833.0000	790.0000	(5.162)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,962.0000	2,034.0000	3.670	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,324.0000	2,398.0000	3.184	0	0	0
30/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	385.0000	366.0000	(4.935)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	407.0000	453.0000	11.302	0	0	0
30/06/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	96.0000	90.0000	(6.250)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	918.0000	981.0000	6.863	0	0	0
30/06/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,404.0000	3,482.0000	2.291	0	0	0
30/06/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
30/06/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,308.0000	3,386.0000	2.358	0	0	0
30/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	281.0000	267.0000	(4.982)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	410.0000	389.0000	(5.122)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	184.0000	173.0000	(5.978)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,419.0000	4,499.0000	1.810	0	0	0
30/06/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,049.0000	5,129.0000	1.584	0	0	0
30/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
30/06/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,217.0000	7,300.0000	1.150	0	0	0
30/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	281.0000	267.0000	(4.982)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,141.0000	2,215.0000	3.456	0	0	0
30/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,070.0000	3,147.0000	2.508	0	0	0
30/06/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,439.0000	1,509.0000	4.864	0	0	0
30/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	143.0000	135.0000	(5.594)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,298.0000	3,215.0000	(2.517)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	892.0000	847.0000	(5.045)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,096.0000	2,169.0000	3.483	0	0	0
30/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,023.0000	3,100.0000	2.547	0	0	0
30/06/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,356.0000	3,434.0000	2.324	0	0	0
30/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,788.0000	2,864.0000	2.726	0	0	0
30/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,110.0000	1,176.0000	5.946	0	0	0
30/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	115.0000	108.0000	(6.087)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	352.0000	335.0000	(4.830)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,825.0000	1,749.0000	(4.164)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	184.0000	173.0000	(5.978)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,548.0000	3,626.0000	2.198	0	0	0
30/06/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	33.0000	41.0000	24.242	0	0	0
30/06/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,370.0000	4,450.0000	1.831	0	0	0
30/06/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
30/06/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	86.0000	81.0000	(5.814)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,537.0000	5,618.0000	1.463	0	0	0
30/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,565.0000	4,644.0000	1.731	0	0	0
30/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,952.0000	5,032.0000	1.616	0	0	0
30/06/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	110.0000	103.0000	(6.364)	0	0	0
30/06/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,118.0000	3,195.0000	2.470	0	0	0
30/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	103.0000	97.0000	(5.825)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,007.0000	2,079.0000	3.587	0	0	0
30/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	862.0000	818.0000	(5.104)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,231.0000	1,298.0000	5.443	0	0	0
30/06/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	91.0000	108.0000	18.681	0	0	0
30/06/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,347.0000	3,424.0000	2.301	0	0	0
30/06/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	459.0000	507.0000	10.458	0	0	0
30/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	305.0000	290.0000	(4.918)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,260.0000	2,178.0000	(3.628)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	199.0000	187.0000	(6.030)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,313.0000	1,381.0000	5.179	0	0	0
30/06/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
30/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	607.0000	573.0000	(5.601)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	397.0000	377.0000	(5.038)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	247.0000	234.0000	(5.263)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,334.0000	1,267.0000	(5.022)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	103.0000	97.0000	(5.825)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,187.0000	2,260.0000	3.338	0	0	0
30/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	270.0000	309.0000	14.444	0	0	0
30/06/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,112.0000	2,030.0000	(3.883)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,261.0000	3,338.0000	2.361	0	0	0
30/06/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
30/06/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,832.0000	5,913.0000	1.389	0	0	0
30/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	170.0000	160.0000	(5.882)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	250.0000	288.0000	15.200	0	0	0
30/06/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	955.0000	1,019.0000	6.702	0	0	0
30/06/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,885.0000	3,964.0000	2.033	0	0	0
30/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,261.0000	3,338.0000	2.361	0	0	0
30/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,692.0000	3,771.0000	2.140	0	0	0
30/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,278.0000	2,352.0000	3.248	0	0	0
30/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	323.0000	307.0000	(4.954)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,644.0000	3,722.0000	2.141	0	0	0
30/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,740.0000	3,819.0000	2.112	0	0	0
30/06/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,837.0000	3,915.0000	2.033	0	0	0
30/06/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,758.0000	4,838.0000	1.681	0	0	0
30/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,376.0000	1,308.0000	(4.942)	0	0	0
30/06/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	515.0000	565.0000	9.709	0	0	0
30/06/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	363.0000	345.0000	(4.959)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
30/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	235.0000	221.0000	(5.957)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	222.0000	209.0000	(5.856)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	297.0000	282.0000	(5.051)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,745.0000	3,662.0000	(2.216)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	84.0000	100.0000	19.048	0	0	0
30/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	805.0000	762.0000	(5.342)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,390.0000	5,471.0000	1.503	0	0	0
30/06/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,733.0000	5,815.0000	1.430	0	0	0
30/06/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,100.0000	3,017.0000	(2.677)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/06/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	59.0000	71.0000	20.339	0	0	0
30/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/06/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,551.0000	1,480.0000	(4.578)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,596.0000	3,513.0000	(2.308)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
30/06/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,596.0000	3,674.0000	2.169	0	0	0
30/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,309.0000	2,227.0000	(3.551)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,506.0000	2,424.0000	(3.272)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,096.0000	2,169.0000	3.483	0	0	0
30/06/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,209.0000	1,145.0000	(5.294)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	312.0000	354.0000	13.462	0	0	0
30/06/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
30/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,742.0000	1,813.0000	4.076	0	0	0
30/06/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,447.0000	3,364.0000	(2.408)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,078.0000	4,158.0000	1.962	0	0	0
30/06/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,248.0000	3,165.0000	(2.555)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,982.0000	4,061.0000	1.984	0	0	0
30/06/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/06/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	116.0000	137.0000	18.103	0	0	0
30/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	164.0000	196.0000	19.512	0	0	0
30/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,654.0000	1,726.0000	4.353	0	0	0
30/06/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,497.0000	3,413.0000	(2.402)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,056.0000	1,004.0000	(4.924)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	335.0000	378.0000	12.836	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,457.0000	2,374.0000	(3.378)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,605.0000	2,522.0000	(3.186)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,641.0000	1,568.0000	(4.449)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,149.0000	3,066.0000	(2.636)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
30/06/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	108.0000	127.0000	17.593	0	0	0
30/06/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
30/06/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
30/06/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,250.0000	1,185.0000	(5.200)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	88.0000	83.0000	(5.682)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,161.0000	2,079.0000	(3.795)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	382.0000	427.0000	11.780	0	0	0
30/06/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,507.0000	1,436.0000	(4.711)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
30/06/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	65.0000	78.0000	20.000	0	0	0
30/06/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,348.0000	3,264.0000	(2.509)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	777.0000	736.0000	(5.277)	0	0	0
30/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,903.0000	4,983.0000	1.632	0	0	0
30/06/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	49.0000	60.0000	22.449	0	0	0
30/06/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
30/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,187.0000	2,260.0000	3.338	0	0	0
30/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,213.0000	3,290.0000	2.397	0	0	0
30/06/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
30/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
30/06/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,783.0000	5,864.0000	1.401	0	0	0
30/06/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,646.0000	3,562.0000	(2.304)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,872.0000	1,795.0000	(4.113)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,419.0000	1,350.0000	(4.863)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/06/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/06/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	724.0000	686.0000	(5.249)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
30/06/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	77.0000	92.0000	19.481	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,654.0000	2,571.0000	(3.127)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	180.0000	213.0000	18.333	0	0	0
30/06/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,358.0000	2,276.0000	(3.478)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,692.0000	3,771.0000	2.140	0	0	0
30/06/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,687.0000	1,613.0000	(4.386)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,022.0000	971.0000	(4.990)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	84.0000	79.0000	(5.952)	0	0	0
30/06/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	45.0000	55.0000	22.222	0	0	0
30/06/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,788.0000	3,867.0000	2.086	0	0	0
30/06/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
30/06/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,852.0000	2,769.0000	(2.910)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,845.0000	3,761.0000	(2.185)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	699.0000	662.0000	(5.293)	0	0	0
30/06/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,933.0000	4,012.0000	2.009	0	0	0
30/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	84.0000	79.0000	(5.952)	0	0	0
30/06/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	196.0000	230.0000	17.347	0	0	0
30/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	37.0000	45.0000	21.622	0	0	0
30/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,779.0000	1,703.0000	(4.272)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
30/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,753.0000	2,670.0000	(3.015)	0	0	0
30/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
30/06/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	213.0000	249.0000	16.901	0	0	0
30/06/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,979.0000	6,061.0000	1.371	0	0	0
30/06/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	955.0000	907.0000	(5.026)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	222.0000	209.0000	(5.856)	0	0	0
30/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,830.0000	1,901.0000	3.880	0	0	0
30/06/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	41.0000	50.0000	21.951	0	0	0
30/06/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,733.0000	1,658.0000	(4.328)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
30/06/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/06/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,695.0000	3,612.0000	(2.246)	0	0	0
30/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,704.0000	2,621.0000	(3.070)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	988.0000	939.0000	(4.960)	0	0	0
30/06/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/06/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	2,802.0000	2,720.0000	(2.926)	0	0	0
30/06/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,795.0000	3,712.0000	(2.187)	0	0	0
30/06/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/06/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	0.0000	1,073.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	0.0000	1,936.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	0.0000	2,918.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	0.0000	165.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	0.0000	3,911.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14			Currency Future	8.3254	8.2399	(1.027)	0.0000	0.0000	0
30/06/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,117.0000	2,180.0000	2.976	0	0	0
30/06/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	773.0000	816.0000	5.563	0	0	0
30/06/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,204.0000	1,256.0000	4.319	0	0	0
30/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,337.0000	2,401.0000	2.739	0	0	0
30/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	262.0000	241.0000	(8.015)	0	0	0
30/06/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	480.0000	446.0000	(7.083)	0	0	0
30/06/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	391.0000	362.0000	(7.417)	0	0	0
30/06/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	649.0000	606.0000	(6.626)	0	0	0
30/06/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,565.0000	1,623.0000	3.706	0	0	0
30/06/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	585.0000	546.0000	(6.667)	0	0	0
30/06/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,733.0000	1,793.0000	3.462	0	0	0
30/06/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	600.0000	560.0000	(6.667)	0	0	0
30/06/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	359.0000	333.0000	(7.242)	0	0	0
30/06/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	708.0000	750.0000	5.932	0	0	0
30/06/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	980.0000	1,028.0000	4.898	0	0	0
30/06/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	447.0000	416.0000	(6.935)	0	0	0
30/06/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	684.0000	640.0000	(6.433)	0	0	0
30/06/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	909.0000	956.0000	5.171	0	0	0
30/06/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	503.0000	469.0000	(6.759)	0	0	0
30/06/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	831.0000	780.0000	(6.137)	0	0	0
30/06/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,532.0000	4,607.0000	1.655	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	293.0000	269.0000	(8.191)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,776.0000	1,836.0000	3.378	0	0	0
30/06/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,560.0000	2,626.0000	2.578	0	0	0
30/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	408.0000	379.0000	(7.108)	0	0	2,533
30/06/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	469.0000	436.0000	(7.036)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	351.0000	326.0000	(7.123)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	268.0000	246.0000	(8.209)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,483.0000	1,539.0000	3.776	0	0	0
30/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	516.0000	480.0000	(6.977)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	314.0000	289.0000	(7.962)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	505.0000	540.0000	6.931	0	0	0
30/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,292.0000	2,356.0000	2.792	0	0	0
30/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,091.0000	1,141.0000	4.583	0	0	0
30/06/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	256.0000	235.0000	(8.203)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,956.0000	4,029.0000	1.845	0	0	0
30/06/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,128.0000	1,179.0000	4.521	0	0	0
30/06/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,381.0000	2,445.0000	2.688	0	0	0
30/06/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	246.0000	225.0000	(8.537)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	840.0000	885.0000	5.357	0	0	0
30/06/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	131.0000	119.0000	(9.160)	0	0	29,129
30/06/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,322.0000	1,376.0000	4.085	0	0	0
30/06/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	616.0000	575.0000	(6.656)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	236.0000	216.0000	(8.475)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,402.0000	1,457.0000	3.923	0	0	0
30/06/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	570.0000	532.0000	(6.667)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,470.0000	2,535.0000	2.632	0	0	0
30/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,012.0000	954.0000	(5.731)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	945.0000	992.0000	4.974	0	0	0
30/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	336.0000	364.0000	8.333	0	0	0
30/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,282.0000	1,336.0000	4.212	0	0	0
30/06/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,988.0000	2,049.0000	3.068	0	0	0
30/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	417.0000	388.0000	(6.954)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	556.0000	518.0000	(6.835)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	336.0000	310.0000	(7.738)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	875.0000	920.0000	5.143	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
30/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	382.0000	355.0000	(7.068)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,861.0000	1,920.0000	3.170	0	0	0
30/06/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,339.0000	4,414.0000	1.729	0	0	0
30/06/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	458.0000	425.0000	(7.205)	0	0	21,978
30/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,442.0000	1,498.0000	3.883	0	0	0
30/06/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	632.0000	590.0000	(6.646)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	144.0000	131.0000	(9.028)	0	0	21,978
30/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	588.0000	625.0000	6.293	0	0	0
30/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	366.0000	340.0000	(7.104)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	427.0000	397.0000	(7.026)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,691.0000	1,750.0000	3.489	0	0	0
30/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	344.0000	318.0000	(7.558)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	315.0000	342.0000	8.571	0	0	0
30/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,607.0000	1,665.0000	3.609	0	0	0
30/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,819.0000	1,878.0000	3.244	0	0	0
30/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,031.0000	2,092.0000	3.003	0	0	0
30/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,719.0000	3,791.0000	1.936	0	0	0
30/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	328.0000	303.0000	(7.622)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	764.0000	715.0000	(6.414)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	399.0000	371.0000	(7.018)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	336.0000	310.0000	(7.738)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,861.0000	1,920.0000	3.170	0	0	0
30/06/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	806.0000	850.0000	5.459	0	0	0
30/06/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	532.0000	568.0000	6.767	0	0	0
30/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,166.0000	1,217.0000	4.374	0	0	0
30/06/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,195.0000	4,269.0000	1.764	0	0	0
30/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	408.0000	379.0000	(7.108)	0	0	26,596
30/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	808.0000	757.0000	(6.312)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	321.0000	296.0000	(7.788)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	542.0000	505.0000	(6.827)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,031.0000	2,092.0000	3.003	0	0	0
30/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,945.0000	2,006.0000	3.136	0	0	0
30/06/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,017.0000	1,065.0000	4.720	0	0	0
30/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	306.0000	282.0000	(7.843)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,483.0000	1,539.0000	3.776	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	280.0000	257.0000	(8.214)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,051.0000	4,125.0000	1.827	0	0	0
30/06/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	286.0000	263.0000	(8.042)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,243.0000	4,317.0000	1.744	0	0	0
30/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	491.0000	457.0000	(6.925)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	374.0000	347.0000	(7.219)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,161.0000	2,223.0000	2.869	0	0	0
30/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,524.0000	1,581.0000	3.740	0	0	0
30/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,649.0000	1,707.0000	3.517	0	0	0
30/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,292.0000	2,356.0000	2.792	0	0	0
30/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	306.0000	282.0000	(7.843)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	268.0000	246.0000	(8.209)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	127.0000	115.0000	(9.449)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,205.0000	2,267.0000	2.812	0	0	0
30/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,903.0000	1,963.0000	3.153	0	0	0
30/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	120.0000	109.0000	(9.167)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	221.0000	243.0000	9.955	0	0	0
30/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,248.0000	2,312.0000	2.847	0	0	0
30/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,248.0000	2,312.0000	2.847	0	0	0
30/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	437.0000	406.0000	(7.094)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	251.0000	230.0000	(8.367)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,361.0000	1,416.0000	4.041	0	0	0
30/06/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,426.0000	2,490.0000	2.638	0	0	0
30/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	382.0000	355.0000	(7.068)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	122.0000	111.0000	(9.016)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	328.0000	303.0000	(7.622)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,607.0000	1,665.0000	3.609	0	0	0
30/06/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,387.0000	4,462.0000	1.710	0	0	0
30/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,196.0000	1,133.0000	(5.268)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,203.0000	3,273.0000	2.185	0	0	0
30/06/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,074.0000	2,136.0000	2.989	0	0	0
30/06/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
30/06/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,577.0000	4,491.0000	(1.879)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	147.0000	133.0000	(9.524)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	179.0000	162.0000	(9.497)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	300.0000	276.0000	(8.000)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	98.0000	108.0000	10.204	0	0	0
30/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,147.0000	4,221.0000	1.784	0	0	0
30/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,903.0000	1,963.0000	3.153	0	0	0
30/06/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	617.0000	655.0000	6.159	0	0	0
30/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,673.0000	1,598.0000	(4.483)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	956.0000	901.0000	(5.753)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,243.0000	1,296.0000	4.264	0	0	0
30/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,945.0000	2,006.0000	3.136	0	0	0
30/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	722.0000	675.0000	(6.510)	0	0	0
30/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	321.0000	296.0000	(7.788)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	647.0000	685.0000	5.873	0	0	0
30/06/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,053.0000	1,103.0000	4.748	0	0	0
30/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	186.0000	169.0000	(9.140)	0	0	0
30/06/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,210.0000	7,291.0000	1.123	0	0	0
30/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,110.0000	3,179.0000	2.219	0	0	0
30/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,524.0000	1,581.0000	3.740	0	0	0
30/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,456.0000	7,537.0000	1.086	0	0	0
30/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,745.0000	5,823.0000	1.358	0	0	0
30/06/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	743.0000	695.0000	(6.460)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	984.0000	927.0000	(5.793)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,090.0000	3,005.0000	(2.751)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,337.0000	3,252.0000	(2.547)	0	0	0
30/06/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	529.0000	493.0000	(6.805)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	381.0000	411.0000	7.874	0	0	0
30/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	344.0000	318.0000	(7.558)	0	0	0
30/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,671.0000	3,743.0000	1.961	0	0	0
30/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	399.0000	371.0000	(7.018)	0	0	0
30/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
30/06/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	35.0000	31.0000	(11.429)	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
30/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,990.0000	6,069.0000	1.319	0	0	0
30/06/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/06/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,040.0000	982.0000	(5.577)	0	0	0
30/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,826.0000	4,740.0000	(1.782)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,360.0000	2,277.0000	(3.517)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	130.0000	142.0000	9.231	0	0	0
30/06/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	182.0000	166.0000	(8.791)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,157.0000	3,226.0000	2.186	0	0	0
30/06/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	67.0000	74.0000	10.448	0	0	0
30/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,344.0000	1,274.0000	(5.208)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	854.0000	802.0000	(6.089)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,699.0000	2,615.0000	(3.112)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	358.0000	387.0000	8.101	0	0	0
30/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,070.0000	1,011.0000	(5.514)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,892.0000	1,814.0000	(4.123)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
30/06/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	479.0000	513.0000	7.098	0	0	0
30/06/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
30/06/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	295.0000	321.0000	8.814	0	0	0
30/06/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,216.0000	2,134.0000	(3.700)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	139.0000	152.0000	9.353	0	0	0
30/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	172.0000	156.0000	(9.302)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,760.0000	1,683.0000	(4.375)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	201.0000	183.0000	(8.955)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,291.0000	4,365.0000	1.725	0	0	0
30/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,813.0000	3,886.0000	1.915	0	0	0
30/06/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,296.0000	3,366.0000	2.124	0	0	0
30/06/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	84.0000	93.0000	10.714	0	0	0
30/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,819.0000	1,878.0000	3.244	0	0	0
30/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	72.0000	80.0000	11.111	0	0	0
30/06/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,879.0000	2,947.0000	2.362	0	0	0
30/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,189.0000	3,104.0000	(2.665)	0	0	0
30/06/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,233.0000	6,312.0000	1.267	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	193.0000	176.0000	(8.808)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,925.0000	2,993.0000	2.325	0	0	0
30/06/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	169.0000	184.0000	8.876	0	0	0
30/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,773.0000	4,848.0000	1.571	0	0	0
30/06/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,209.0000	5,286.0000	1.478	0	0	0
30/06/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,330.0000	6,409.0000	1.248	0	0	0
30/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
30/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	129.0000	117.0000	(9.302)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,847.0000	1,770.0000	(4.169)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	205.0000	187.0000	(8.780)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	98.0000	88.0000	(10.204)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	139.0000	126.0000	(9.353)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,505.0000	1,432.0000	(4.850)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,486.0000	3,400.0000	(2.467)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	159.0000	144.0000	(9.434)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	904.0000	850.0000	(5.973)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,435.0000	4,510.0000	1.691	0	0	0
30/06/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,515.0000	2,581.0000	2.624	0	0	0
30/06/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	113.0000	124.0000	9.735	0	0	0
30/06/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	162.0000	147.0000	(9.259)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,588.0000	1,514.0000	(4.660)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,436.0000	3,507.0000	2.066	0	0	0
30/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,505.0000	2,421.0000	(3.353)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
30/06/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,355.0000	5,432.0000	1.438	0	0	0
30/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
30/06/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
30/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,483.0000	3,554.0000	2.038	0	0	0
30/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
30/06/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	429.0000	460.0000	7.226	0	0	0
30/06/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,168.0000	2,087.0000	(3.736)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	560.0000	596.0000	6.429	0	0	0
30/06/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,257.0000	5,334.0000	1.465	0	0	0
30/06/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,403.0000	5,481.0000	1.444	0	0	0
30/06/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	785.0000	736.0000	(6.242)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	159.0000	173.0000	8.805	0	0	0
30/06/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	168.0000	153.0000	(8.929)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,464.0000	1,392.0000	(4.918)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
30/06/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,238.0000	3,153.0000	(2.625)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	180.0000	196.0000	8.889	0	0	0
30/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,966.0000	5,042.0000	1.530	0	0	0
30/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,264.0000	2,182.0000	(3.622)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,343.0000	3,413.0000	2.094	0	0	0
30/06/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,306.0000	1,236.0000	(5.360)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,111.0000	5,188.0000	1.507	0	0	0
30/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,384.0000	1,313.0000	(5.130)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	189.0000	173.0000	(8.466)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
30/06/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,483.0000	4,558.0000	1.673	0	0	0
30/06/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,064.0000	3,133.0000	2.252	0	0	0
30/06/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
30/06/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	231.0000	211.0000	(8.658)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,605.0000	2,671.0000	2.534	0	0	0
30/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,140.0000	3,055.0000	(2.707)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
30/06/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	155.0000	141.0000	(9.032)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,530.0000	3,601.0000	2.011	0	0	0
30/06/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	109.0000	98.0000	(10.092)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	404.0000	435.0000	7.673	0	0	0
30/06/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,408.0000	2,325.0000	(3.447)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,452.0000	5,530.0000	1.431	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	262.0000	241.0000	(8.015)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,684.0000	3,598.0000	(2.334)	0	0	0
30/06/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,160.0000	5,237.0000	1.492	0	0	0
30/06/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
30/06/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,282.0000	6,360.0000	1.242	0	0	0
30/06/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,250.0000	3,319.0000	2.123	0	0	0
30/06/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,389.0000	3,460.0000	2.095	0	0	0
30/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	175.0000	159.0000	(9.143)	0	0	0
30/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,337.0000	2,401.0000	2.739	0	0	0
30/06/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,018.0000	3,086.0000	2.253	0	0	0
30/06/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
30/06/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	453.0000	486.0000	7.285	0	0	0
30/06/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,546.0000	1,473.0000	(4.722)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,634.0000	3,549.0000	(2.339)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,387.0000	3,302.0000	(2.510)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,456.0000	2,373.0000	(3.379)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,004.0000	4,077.0000	1.823	0	0	0
30/06/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,436.0000	3,351.0000	(2.474)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,918.0000	4,994.0000	1.545	0	0	0
30/06/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	165.0000	150.0000	(9.091)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,650.0000	2,566.0000	(3.170)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,630.0000	1,555.0000	(4.601)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,733.0000	3,648.0000	(2.277)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,796.0000	2,712.0000	(3.004)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
30/06/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	105.0000	116.0000	10.476	0	0	0
30/06/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
30/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,783.0000	3,698.0000	(2.247)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	930.0000	875.0000	(5.914)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,716.0000	1,640.0000	(4.429)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	7.0000	8.0000	14.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	879.0000	826.0000	(6.030)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
30/06/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
30/06/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,861.0000	3,934.0000	1.891	0	0	0
30/06/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,553.0000	2,470.0000	(3.251)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
30/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	121.0000	133.0000	9.917	0	0	0
30/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,535.0000	3,450.0000	(2.405)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	134.0000	121.0000	(9.701)	0	0	0
30/06/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,971.0000	3,040.0000	2.322	0	0	0
30/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	78.0000	86.0000	10.256	0	0	0
30/06/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	197.0000	180.0000	(8.629)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,908.0000	3,981.0000	1.868	0	0	0
30/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,869.0000	4,945.0000	1.561	0	0	0
30/06/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	125.0000	113.0000	(9.600)	0	0	0
30/06/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
30/06/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,099.0000	4,173.0000	1.805	0	0	0
30/06/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,063.0000	5,140.0000	1.521	0	0	0
30/06/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,748.0000	2,664.0000	(3.057)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
30/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,803.0000	1,726.0000	(4.271)	0	0	0
30/06/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,821.0000	4,897.0000	1.576	0	0	0
30/06/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/06/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,832.0000	3,747.0000	(2.218)	0	0	0
30/06/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
30/06/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,845.0000	2,761.0000	(2.953)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,100.0000	1,040.0000	(5.455)	0	0	0
30/06/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	275.0000	300.0000	9.091	0	0	0
30/06/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	0.0000	225.0000	100.000	0	0	0
30/06/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	0.0000	1,165.0000	100.000	0	0	0
30/06/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	0.0000	6.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	0.0000	2,956.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	0.0000	1,993.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	0.0000	54.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	0.0000	3,946.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	0.0000	6,117.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	0.0000	4,655.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	0.0000	657.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	0.0000	717.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	0.0000	95.0000	100.000	0	0	0
30/06/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	0.0000	57.0000	100.000	0	0	0
30/06/2009	£ / R	2009/09/14			Currency Future	13.1107	12.8994	(1.612)	13.1600	12.9200	21,919
30/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
30/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	376.0000	307.0000	(18.351)	0	0	0
30/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,797.0000	3,006.0000	7.472	0	0	0
30/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,096.0000	1,268.0000	15.693	0	0	0
30/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	825.0000	989.0000	19.879	0	0	0
30/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	71.0000	52.0000	(26.761)	0	0	0
30/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	320.0000	442.0000	38.125	0	0	0
30/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,056.0000	1,227.0000	16.193	0	0	0
30/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	156.0000	117.0000	(25.000)	0	0	0
30/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,289.0000	6,501.0000	3.371	0	0	0
30/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	61.0000	44.0000	(27.869)	0	0	0
30/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,561.0000	1,752.0000	12.236	0	0	0
30/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	599.0000	756.0000	26.210	0	0	0
30/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,561.0000	1,752.0000	12.236	0	0	0
30/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	395.0000	322.0000	(18.481)	0	0	0
30/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,136.0000	1,310.0000	15.317	0	0	0
30/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,552.0000	2,759.0000	8.111	0	0	0
30/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
30/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	481.0000	392.0000	(18.503)	0	0	0
30/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,994.0000	3,204.0000	7.014	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,164.0000	2,368.0000	9.427	0	0	0
30/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	283.0000	233.0000	(17.668)	0	0	0
30/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
30/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	71.0000	52.0000	(26.761)	0	0	0
30/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	564.0000	718.0000	27.305	0	0	0
30/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
30/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	465.0000	608.0000	30.753	0	0	0
30/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,896.0000	3,105.0000	7.217	0	0	0
30/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
30/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	236.0000	188.0000	(20.339)	0	0	0
30/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,742.0000	1,938.0000	11.251	0	0	0
30/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
30/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,258.0000	1,439.0000	14.388	0	0	0
30/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	786.0000	951.0000	20.992	0	0	0
30/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,789.0000	5,001.0000	4.427	0	0	0
30/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,116.0000	2,320.0000	9.641	0	0	0
30/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	434.0000	573.0000	32.028	0	0	0
30/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
30/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	347.0000	473.0000	36.311	0	0	0
30/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	119.0000	88.0000	(26.050)	0	0	0
30/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	247.0000	200.0000	(19.028)	0	0	0
30/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
30/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	395.0000	322.0000	(18.481)	0	0	0
30/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,788.0000	1,985.0000	11.018	0	0	0
30/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	652.0000	528.0000	(19.018)	0	0	0
30/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,176.0000	1,353.0000	15.051	0	0	0
30/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	128.0000	95.0000	(25.781)	0	0	0
30/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,260.0000	2,465.0000	9.071	0	0	0
30/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	325.0000	267.0000	(17.846)	0	0	0
30/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	216.0000	165.0000	(23.611)	0	0	0
30/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	434.0000	573.0000	32.028	0	0	0
30/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,699.0000	2,907.0000	7.707	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2009/09/14	14.10	Call	Currency Future	146.0000	109.0000	(25.342)	0	0	0
30/06/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,503.0000	2,710.0000	8.270	0	0	0
30/06/2009	£ / R 2009/09/14	15.30	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
30/06/2009	£ / R 2009/09/14	14.30	Call	Currency Future	111.0000	82.0000	(26.126)	0	0	0
30/06/2009	£ / R 2009/09/14	12.90	Put	Currency Future	295.0000	412.0000	39.661	0	0	0
30/06/2009	£ / R 2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,357.0000	2,563.0000	8.740	0	0	0
30/06/2009	£ / R 2009/09/14	16.30	Put	Currency Future	3,193.0000	3,403.0000	6.577	0	0	0
30/06/2009	£ / R 2009/09/14	15.10	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
30/06/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,308.0000	2,514.0000	8.925	0	0	0
30/06/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,217.0000	1,395.0000	14.626	0	0	0
30/06/2009	£ / R 2009/09/14	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,385.0000	1,571.0000	13.430	0	0	0
30/06/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,021.0000	2,223.0000	9.995	0	0	0
30/06/2009	£ / R 2009/09/14	15.30	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
30/06/2009	£ / R 2009/09/14	13.80	Put	Currency Future	905.0000	1,066.0000	17.790	0	0	0
30/06/2009	£ / R 2009/09/14	12.85	Call	Currency Future	532.0000	432.0000	(18.797)	0	0	0
30/06/2009	£ / R 2009/09/14	13.50	Put	Currency Future	672.0000	834.0000	24.107	0	0	0
30/06/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,651.0000	1,845.0000	11.750	0	0	0
30/06/2009	£ / R 2009/09/14	15.15	Put	Currency Future	2,069.0000	2,271.0000	9.763	0	0	0
30/06/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,212.0000	2,417.0000	9.268	0	0	0
30/06/2009	£ / R 2009/09/14	14.10	Call	Currency Future	146.0000	109.0000	(25.342)	0	0	0
30/06/2009	£ / R 2009/09/14	12.85	Put	Currency Future	271.0000	383.0000	41.328	0	0	0
30/06/2009	£ / R 2009/09/14	16.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,699.0000	2,907.0000	7.707	0	0	0
30/06/2009	£ / R 2009/09/14	13.55	Call	Currency Future	270.0000	223.0000	(17.407)	0	0	0
30/06/2009	£ / R 2009/09/14	14.85	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
30/06/2009	£ / R 2009/09/14	15.90	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/06/2009	£ / R 2009/09/14	13.90	Put	Currency Future	980.0000	1,145.0000	16.837	0	0	0
30/06/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,539.0000	6,751.0000	3.242	0	0	0
30/06/2009	£ / R 2009/09/14	14.40	Call	Currency Future	96.0000	71.0000	(26.042)	0	0	0
30/06/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,176.0000	1,353.0000	15.051	0	0	0
30/06/2009	£ / R 2009/09/14	13.80	Put	Currency Future	905.0000	1,066.0000	17.790	0	0	0
30/06/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,797.0000	3,006.0000	7.472	0	0	0
30/06/2009	£ / R 2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,600.0000	2,808.0000	8.000	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
30/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	709.0000	874.0000	23.272	0	0	0
30/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
30/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	457.0000	373.0000	(18.381)	0	0	0
30/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	137.0000	102.0000	(25.547)	0	0	0
30/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	435.0000	355.0000	(18.391)	0	0	0
30/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	310.0000	255.0000	(17.742)	0	0	0
30/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
30/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,834.0000	2,032.0000	10.796	0	0	0
30/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,018.0000	1,186.0000	16.503	0	0	0
30/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	203.0000	154.0000	(24.138)	0	0	0
30/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	375.0000	506.0000	34.933	0	0	0
30/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
30/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	66.0000	48.0000	(27.273)	0	0	0
30/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,096.0000	1,268.0000	15.693	0	0	0
30/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	505.0000	412.0000	(18.416)	0	0	0
30/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,300.0000	1,483.0000	14.077	0	0	0
30/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	190.0000	144.0000	(24.211)	0	0	0
30/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,405.0000	2,612.0000	8.607	0	0	0
30/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	404.0000	539.0000	33.416	0	0	0
30/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,881.0000	2,080.0000	10.579	0	0	0
30/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,516.0000	1,707.0000	12.599	0	0	0
30/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,605.0000	1,798.0000	12.025	0	0	0
30/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	77.0000	56.0000	(27.273)	0	0	0
30/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,974.0000	2,175.0000	10.182	0	0	0
30/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	167.0000	126.0000	(24.551)	0	0	0
30/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,292.0000	3,502.0000	6.379	0	0	0
30/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,516.0000	1,707.0000	12.599	0	0	0
30/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,260.0000	2,465.0000	9.071	0	0	0
30/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	178.0000	135.0000	(24.157)	0	0	0
30/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,989.0000	7,201.0000	3.033	0	0	0
30/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	203.0000	154.0000	(24.138)	0	0	0
30/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
30/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	77.0000	56.0000	(27.273)	0	0	0
30/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	942.0000	1,105.0000	17.304	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
30/06/2009	£ / R 2009/09/14	14.05	Call	Currency Future	156.0000	117.0000	(25.000)	0	0	0
30/06/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,834.0000	2,032.0000	10.796	0	0	0
30/06/2009	£ / R 2009/09/14	15.80	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/06/2009	£ / R 2009/09/14	13.45	Put	Currency Future	635.0000	795.0000	25.197	0	0	0
30/06/2009	£ / R 2009/09/14	13.60	Call	Currency Future	258.0000	213.0000	(17.442)	0	0	0
30/06/2009	£ / R 2009/09/14	13.85	Put	Currency Future	942.0000	1,105.0000	17.304	0	0	0
30/06/2009	£ / R 2009/09/14	14.90	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
30/06/2009	£ / R 2009/09/14	13.45	Call	Currency Future	296.0000	244.0000	(17.568)	0	0	0
30/06/2009	£ / R 2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/09/14	14.35	Call	Currency Future	103.0000	76.0000	(26.214)	0	0	0
30/06/2009	£ / R 2009/09/14	14.15	Call	Currency Future	137.0000	102.0000	(25.547)	0	0	0
30/06/2009	£ / R 2009/09/14	13.75	Call	Currency Future	226.0000	176.0000	(22.124)	0	0	0
30/06/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,212.0000	2,417.0000	9.268	0	0	0
30/06/2009	£ / R 2009/09/14	13.90	Put	Currency Future	980.0000	1,145.0000	16.837	0	0	0
30/06/2009	£ / R 2009/09/14	7.65	Call	Currency Future	5,461.0000	5,249.0000	(3.882)	0	0	0
30/06/2009	£ / R 2009/09/14	15.15	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
30/06/2009	£ / R 2009/09/14	13.75	Put	Currency Future	865.0000	1,027.0000	18.728	0	0	0
30/06/2009	£ / R 2009/09/14	15.10	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
30/06/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,742.0000	1,938.0000	11.251	0	0	0
30/06/2009	£ / R 2009/09/14	12.65	Put	Currency Future	192.0000	279.0000	45.313	0	0	0
30/06/2009	£ / R 2009/09/14	12.75	Call	Currency Future	589.0000	477.0000	(19.015)	0	0	0
30/06/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,511.0000	3,299.0000	(6.038)	0	0	0
30/06/2009	£ / R 2009/09/14	15.10	Put	Currency Future	2,021.0000	2,223.0000	9.995	0	0	0
30/06/2009	£ / R 2009/09/14	14.80	Call	Currency Future	52.0000	38.0000	(26.923)	0	0	0
30/06/2009	£ / R 2009/09/14	13.90	Call	Currency Future	190.0000	144.0000	(24.211)	0	0	0
30/06/2009	£ / R 2009/09/14	12.75	Put	Currency Future	228.0000	328.0000	43.860	0	0	0
30/06/2009	£ / R 2009/09/14	9.15	Call	Currency Future	3,961.0000	3,749.0000	(5.352)	0	0	0
30/06/2009	£ / R 2009/09/14	8.10	Call	Currency Future	5,011.0000	4,799.0000	(4.231)	0	0	0
30/06/2009	£ / R 2009/09/14	15.00	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
30/06/2009	£ / R 2009/09/14	15.40	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
30/06/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,033.0000	865.0000	(16.263)	0	0	0
30/06/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,343.0000	1,527.0000	13.701	0	0	0
30/06/2009	£ / R 2009/09/14	14.75	Call	Currency Future	57.0000	41.0000	(28.070)	0	0	0
30/06/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,605.0000	1,798.0000	12.025	0	0	0
30/06/2009	£ / R 2009/09/14	10.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	4.0000	8.0000	100.000	0	0	0
30/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	747.0000	914.0000	22.356	0	0	0
30/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
30/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	66.0000	48.0000	(27.273)	0	0	0
30/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	216.0000	165.0000	(23.611)	0	0	0
30/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	247.0000	200.0000	(19.028)	0	0	0
30/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,014.0000	1,807.0000	(10.278)	0	0	0
30/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,927.0000	2,127.0000	10.379	0	0	0
30/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,308.0000	2,514.0000	8.925	0	0	0
30/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	73.0000	115.0000	57.534	0	0	0
30/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,069.0000	2,271.0000	9.763	0	0	0
30/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,503.0000	2,710.0000	8.270	0	0	0
30/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,211.0000	3,999.0000	(5.034)	0	0	0
30/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,461.0000	2,251.0000	(8.533)	0	0	0
30/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	786.0000	951.0000	20.992	0	0	0
30/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	687.0000	556.0000	(19.068)	0	0	0
30/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,696.0000	1,891.0000	11.498	0	0	0
30/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	258.0000	213.0000	(17.442)	0	0	0
30/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,541.0000	3,752.0000	5.959	0	0	0
30/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,489.0000	5,701.0000	3.862	0	0	0
30/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	341.0000	280.0000	(17.889)	0	0	0
30/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
30/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	161.0000	235.0000	45.963	0	0	0
30/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	747.0000	914.0000	22.356	0	0	0
30/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,990.0000	4,201.0000	5.288	0	0	0
30/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	310.0000	255.0000	(17.742)	0	0	0
30/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,649.0000	2,857.0000	7.852	0	0	0
30/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
30/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	532.0000	432.0000	(18.797)	0	0	0
30/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,711.0000	2,500.0000	(7.783)	0	0	0
30/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,039.0000	5,251.0000	4.207	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2009/09/14	12.60	Put	Currency Future	176.0000	256.0000	45.455	0	0	0
30/06/2009	£ / R 2009/09/14	13.40	Put	Currency Future	599.0000	756.0000	26.210	0	0	0
30/06/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,454.0000	2,661.0000	8.435	0	0	0
30/06/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,788.0000	1,985.0000	11.018	0	0	0
30/06/2009	£ / R 2009/09/14	12.85	Put	Currency Future	271.0000	383.0000	41.328	0	0	0
30/06/2009	£ / R 2009/09/14	11.90	Call	Currency Future	1,251.0000	1,068.0000	(14.628)	0	0	0
30/06/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/09/14	17.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	£ / R 2009/09/14	15.55	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
30/06/2009	£ / R 2009/09/14	12.55	Call	Currency Future	722.0000	585.0000	(18.975)	0	0	0
30/06/2009	£ / R 2009/09/14	11.90	Put	Currency Future	40.0000	68.0000	70.000	0	0	0
30/06/2009	£ / R 2009/09/14	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/09/14	15.75	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
30/06/2009	£ / R 2009/09/14	13.25	Call	Currency Future	358.0000	293.0000	(18.156)	0	0	0
30/06/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,974.0000	2,175.0000	10.182	0	0	0
30/06/2009	£ / R 2009/09/14	13.25	Put	Currency Future	497.0000	644.0000	29.577	0	0	0
30/06/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,945.0000	3,154.0000	7.097	0	0	0
30/06/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,846.0000	3,055.0000	7.344	0	0	0
30/06/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,300.0000	1,483.0000	14.077	0	0	0
30/06/2009	£ / R 2009/09/14	13.10	Call	Currency Future	415.0000	338.0000	(18.554)	0	0	0
30/06/2009	£ / R 2009/09/14	16.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/06/2009	£ / R 2009/09/14	14.30	Call	Currency Future	111.0000	82.0000	(26.126)	0	0	0
30/06/2009	£ / R 2009/09/14	15.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/06/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,136.0000	1,310.0000	15.317	0	0	0
30/06/2009	£ / R 2009/09/14	13.10	Put	Currency Future	404.0000	539.0000	33.416	0	0	0
30/06/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,385.0000	1,571.0000	13.430	0	0	0
30/06/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,343.0000	1,527.0000	13.701	0	0	0
30/06/2009	£ / R 2009/09/14	13.10	Call	Currency Future	415.0000	338.0000	(18.554)	0	0	0
30/06/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,748.0000	2,956.0000	7.569	0	0	0
30/06/2009	£ / R 2009/09/14	14.35	Call	Currency Future	103.0000	76.0000	(26.214)	0	0	0
30/06/2009	£ / R 2009/09/14	13.30	Put	Currency Future	530.0000	680.0000	28.302	0	0	0
30/06/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,454.0000	2,661.0000	8.435	0	0	0
30/06/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,472.0000	1,661.0000	12.840	0	0	0
30/06/2009	£ / R 2009/09/14	15.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/06/2009	£ / R 2009/09/14	14.50	Call	Currency Future	83.0000	61.0000	(26.506)	0	0	0
30/06/2009	£ / R 2009/09/14	15.55	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	96.0000	71.0000	(26.042)	0	0	0
30/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,429.0000	1,616.0000	13.086	0	0	0
30/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	89.0000	65.0000	(26.966)	0	0	0
30/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	209.0000	302.0000	44.498	0	0	0
30/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	619.0000	502.0000	(18.901)	0	0	0
30/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	376.0000	307.0000	(18.351)	0	0	0
30/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	465.0000	608.0000	30.753	0	0	0
30/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	134.0000	198.0000	47.761	0	0	0
30/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,711.0000	5,499.0000	(3.712)	0	0	0
30/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	249.0000	355.0000	42.570	0	0	0
30/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	758.0000	615.0000	(18.865)	0	0	0
30/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	295.0000	412.0000	39.661	0	0	0
30/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	795.0000	648.0000	(18.491)	0	0	0
30/06/2009	£ / R	2009/09/14	12.80	Call	Currency Future	559.0000	454.0000	(18.784)	0	0	0
30/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	505.0000	412.0000	(18.416)	0	0	0
30/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	209.0000	302.0000	44.498	0	0	0
30/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	147.0000	216.0000	46.939	0	0	0
30/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	619.0000	502.0000	(18.901)	0	0	0
30/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	564.0000	718.0000	27.305	0	0	0
30/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	325.0000	267.0000	(17.846)	0	0	0
30/06/2009	£ / R	2009/12/14			Currency Future	13.3306	13.1146	(1.620)	13.3000	13.1500	13,291
30/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	727.0000	876.0000	20.495	0	0	0
30/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	264.0000	224.0000	(15.152)	0	0	0
30/06/2009	£ / R	2009/12/14	14.30	Call	Currency Future	327.0000	278.0000	(14.985)	0	0	0
30/06/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/12/14	12.80	Put	Currency Future	376.0000	480.0000	27.660	0	0	0
30/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	253.0000	215.0000	(15.020)	0	0	0
30/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	607.0000	540.0000	(11.038)	0	0	0
30/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,981.0000	3,766.0000	(5.401)	0	0	0
30/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	894.0000	1,037.0000	15.996	0	0	0
30/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,532.0000	3,318.0000	(6.059)	0	0	0
30/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	468.0000	402.0000	(14.103)	0	0	0
30/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	341.0000	290.0000	(14.956)	0	0	0
30/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,520.0000	6,736.0000	3.313	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2009/12/14	16.85	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
30/06/2009	£ / R 2009/12/14	13.70	Call	Currency Future	524.0000	451.0000	(13.931)	0	0	0
30/06/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,551.0000	2,753.0000	7.918	0	0	0
30/06/2009	£ / R 2009/12/14	14.20	Call	Currency Future	355.0000	303.0000	(14.648)	0	0	0
30/06/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,053.0000	1,206.0000	14.530	0	0	0
30/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	847.0000	749.0000	(11.570)	0	0	0
30/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	313.0000	267.0000	(14.696)	0	0	0
30/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	385.0000	329.0000	(14.545)	0	0	0
30/06/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,731.0000	5,515.0000	(3.769)	0	0	0
30/06/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,545.0000	3,757.0000	5.980	0	0	0
30/06/2009	£ / R 2009/12/14	15.80	Call	Currency Future	81.0000	68.0000	(16.049)	0	0	0
30/06/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,224.0000	1,388.0000	13.399	0	0	0
30/06/2009	£ / R 2009/12/14	13.55	Call	Currency Future	572.0000	506.0000	(11.538)	0	0	0
30/06/2009	£ / R 2009/12/14	13.85	Put	Currency Future	987.0000	1,137.0000	15.198	0	0	0
30/06/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,407.0000	1,580.0000	12.296	0	0	0
30/06/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,397.0000	1,240.0000	(11.238)	0	0	0
30/06/2009	£ / R 2009/12/14	18.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/06/2009	£ / R 2009/12/14	9.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/06/2009	£ / R 2009/12/14	13.95	Call	Currency Future	433.0000	371.0000	(14.319)	0	0	0
30/06/2009	£ / R 2009/12/14	14.45	Call	Currency Future	288.0000	245.0000	(14.931)	0	0	0
30/06/2009	£ / R 2009/12/14	10.60	Put	Currency Future	13.0000	21.0000	61.538	0	0	0
30/06/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,146.0000	2,342.0000	9.133	0	0	0
30/06/2009	£ / R 2009/12/14	11.30	Put	Currency Future	50.0000	75.0000	50.000	0	0	0
30/06/2009	£ / R 2009/12/14	13.90	Call	Currency Future	450.0000	386.0000	(14.222)	0	0	0
30/06/2009	£ / R 2009/12/14	13.55	Put	Currency Future	792.0000	941.0000	18.813	0	0	0
30/06/2009	£ / R 2009/12/14	13.20	Call	Currency Future	706.0000	626.0000	(11.331)	0	0	0
30/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	416.0000	534.0000	28.365	0	0	0
30/06/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,154.0000	1,314.0000	13.865	0	0	0
30/06/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,481.0000	5,265.0000	(3.941)	0	0	0
30/06/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,080.0000	1,889.0000	(9.183)	0	0	0
30/06/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,523.0000	1,700.0000	11.622	0	0	0
30/06/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,973.0000	2,165.0000	9.731	0	0	0
30/06/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,304.0000	3,514.0000	6.356	0	0	0
30/06/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,743.0000	2,536.0000	(7.546)	0	0	0
30/06/2009	£ / R 2009/12/14	15.35	Call	Currency Future	127.0000	107.0000	(15.748)	0	0	0
30/06/2009	£ / R 2009/12/14	13.70	Put	Currency Future	894.0000	1,037.0000	15.996	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2009/12/14	17.30	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/06/2009	£ / R 2009/12/14	14.60	Call	Currency Future	253.0000	215.0000	(15.020)	0	0	0
30/06/2009	£ / R 2009/12/14	15.15	Call	Currency Future	154.0000	129.0000	(16.234)	0	0	0
30/06/2009	£ / R 2009/12/14	13.15	Call	Currency Future	727.0000	645.0000	(11.279)	0	0	0
30/06/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,296.0000	1,464.0000	12.963	0	0	0
30/06/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,231.0000	4,015.0000	(5.105)	0	0	0
30/06/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,209.0000	1,065.0000	(11.911)	0	0	0
30/06/2009	£ / R 2009/12/14	12.80	Call	Currency Future	907.0000	795.0000	(12.348)	0	0	0
30/06/2009	£ / R 2009/12/14	14.85	Call	Currency Future	203.0000	171.0000	(15.764)	0	0	0
30/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,333.0000	1,502.0000	12.678	0	0	0
30/06/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/12/14	9.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/06/2009	£ / R 2009/12/14	13.65	Call	Currency Future	540.0000	469.0000	(13.148)	0	0	0
30/06/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,985.0000	4,198.0000	5.345	0	0	0
30/06/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,020.0000	1,172.0000	14.902	0	0	0
30/06/2009	£ / R 2009/12/14	13.75	Put	Currency Future	924.0000	1,070.0000	15.801	0	0	0
30/06/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,484.0000	1,660.0000	11.860	0	0	0
30/06/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,260.0000	1,426.0000	13.175	0	0	0
30/06/2009	£ / R 2009/12/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,502.0000	2,299.0000	(8.114)	0	0	0
30/06/2009	£ / R 2009/12/14	13.65	Put	Currency Future	859.0000	1,004.0000	16.880	0	0	0
30/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	505.0000	434.0000	(14.059)	0	0	0
30/06/2009	£ / R 2009/12/14	14.65	Call	Currency Future	242.0000	205.0000	(15.289)	0	0	0
30/06/2009	£ / R 2009/12/14	13.20	Put	Currency Future	575.0000	712.0000	23.826	0	0	0
30/06/2009	£ / R 2009/12/14	13.80	Call	Currency Future	486.0000	418.0000	(13.992)	0	0	0
30/06/2009	£ / R 2009/12/14	10.85	Put	Currency Future	21.0000	34.0000	61.905	0	0	0
30/06/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,472.0000	5,687.0000	3.929	0	0	0
30/06/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,523.0000	1,700.0000	11.622	0	0	0
30/06/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,189.0000	1,351.0000	13.625	0	0	0
30/06/2009	£ / R 2009/12/14	13.15	Put	Currency Future	547.0000	681.0000	24.497	0	0	0
30/06/2009	£ / R 2009/12/14	16.60	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
30/06/2009	£ / R 2009/12/14	12.35	Put	Currency Future	228.0000	300.0000	31.579	0	0	0
30/06/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,154.0000	1,314.0000	13.865	0	0	0
30/06/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,562.0000	1,741.0000	11.460	0	0	0
30/06/2009	£ / R 2009/12/14	13.40	Call	Currency Future	626.0000	556.0000	(11.182)	0	0	0
30/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	385.0000	329.0000	(14.545)	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
30/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,641.0000	1,823.0000	11.091	0	0	0
30/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,722.0000	1,907.0000	10.743	0	0	0
30/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	695.0000	841.0000	21.007	0	0	0
30/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	400.0000	342.0000	(14.500)	0	0	0
30/06/2009	£ / R	2009/12/14	13.00	Call	Currency Future	796.0000	706.0000	(11.307)	0	0	0
30/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	524.0000	451.0000	(13.931)	0	0	0
30/06/2009	£ / R	2009/12/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/06/2009	£ / R	2009/12/14	15.60	Call	Currency Future	99.0000	83.0000	(16.162)	0	0	0
30/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	369.0000	315.0000	(14.634)	0	0	0
30/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	400.0000	342.0000	(14.500)	0	0	0
30/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	607.0000	540.0000	(11.038)	0	0	0
30/06/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,846.0000	2,035.0000	10.238	0	0	0
30/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	222.0000	188.0000	(15.315)	0	0	0
30/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	433.0000	371.0000	(14.319)	0	0	0
30/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	468.0000	402.0000	(14.103)	0	0	0
30/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	727.0000	876.0000	20.495	0	0	0
30/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	465.0000	591.0000	27.097	0	0	0
30/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	987.0000	1,137.0000	15.198	0	0	0
30/06/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,016.0000	2,209.0000	9.573	0	0	0
30/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	369.0000	315.0000	(14.634)	0	0	0
30/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,120.0000	1,278.0000	14.107	0	0	0
30/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	956.0000	1,103.0000	15.377	0	0	0
30/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,024.0000	5,239.0000	4.279	0	0	0
30/06/2009	£ / R	2009/12/14	20.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	505.0000	434.0000	(14.059)	0	0	0
30/06/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,775.0000	4,990.0000	4.503	0	0	0
30/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,120.0000	1,278.0000	14.107	0	0	0
30/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,053.0000	1,206.0000	14.530	0	0	0
30/06/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,970.0000	7,186.0000	3.099	0	0	0
30/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	313.0000	267.0000	(14.696)	0	0	0
30/06/2009	£ / R	2009/12/14	15.10	Call	Currency Future	161.0000	136.0000	(15.528)	0	0	0
30/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	924.0000	1,070.0000	15.801	0	0	0
30/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,086.0000	1,242.0000	14.365	0	0	0
30/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	821.0000	727.0000	(11.449)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2009/12/14	13.65	Put	Currency Future	859.0000	1,004.0000	16.880	0	0	0
30/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,333.0000	1,502.0000	12.678	0	0	0
30/06/2009	£ / R 2009/12/14	15.20	Call	Currency Future	147.0000	123.0000	(16.327)	0	0	0
30/06/2009	£ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	£ / R 2009/12/14	13.10	Call	Currency Future	749.0000	665.0000	(11.215)	0	0	0
30/06/2009	£ / R 2009/12/14	13.65	Call	Currency Future	540.0000	469.0000	(13.148)	0	0	0
30/06/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,031.0000	4,815.0000	(4.293)	0	0	0
30/06/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,189.0000	1,351.0000	13.625	0	0	0
30/06/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,931.0000	2,121.0000	9.839	0	0	0
30/06/2009	£ / R 2009/12/14	14.00	Call	Currency Future	416.0000	356.0000	(14.423)	0	0	0
30/06/2009	£ / R 2009/12/14	13.10	Put	Currency Future	518.0000	651.0000	25.676	0	0	0
30/06/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,369.0000	2,569.0000	8.442	0	0	0
30/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	385.0000	329.0000	(14.545)	0	0	0
30/06/2009	£ / R 2009/12/14	12.95	Put	Currency Future	440.0000	562.0000	27.727	0	0	0
30/06/2009	£ / R 2009/12/14	19.60	Put	Currency Future	6,270.0000	6,486.0000	3.445	0	0	0
30/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	301.0000	255.0000	(15.282)	0	0	0
30/06/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,154.0000	1,314.0000	13.865	0	0	0
30/06/2009	£ / R 2009/12/14	19.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,888.0000	2,078.0000	10.064	0	0	0
30/06/2009	£ / R 2009/12/14	15.00	Call	Currency Future	177.0000	149.0000	(15.819)	0	0	0
30/06/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,020.0000	1,172.0000	14.902	0	0	0
30/06/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,682.0000	1,865.0000	10.880	0	0	0
30/06/2009	£ / R 2009/12/14	14.70	Call	Currency Future	232.0000	196.0000	(15.517)	0	0	0
30/06/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,601.0000	1,782.0000	11.305	0	0	0
30/06/2009	£ / R 2009/12/14	13.60	Call	Currency Future	556.0000	487.0000	(12.410)	0	0	0
30/06/2009	£ / R 2009/12/14	13.40	Call	Currency Future	626.0000	556.0000	(11.182)	0	0	0
30/06/2009	£ / R 2009/12/14	13.90	Call	Currency Future	450.0000	386.0000	(14.222)	0	0	0
30/06/2009	£ / R 2009/12/14	14.80	Call	Currency Future	212.0000	179.0000	(15.566)	0	0	0
30/06/2009	£ / R 2009/12/14	13.60	Call	Currency Future	556.0000	487.0000	(12.410)	0	0	0
30/06/2009	£ / R 2009/12/14	15.05	Call	Currency Future	169.0000	142.0000	(15.976)	0	0	0
30/06/2009	£ / R 2009/12/14	13.60	Put	Currency Future	825.0000	972.0000	17.818	0	0	0
30/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	301.0000	255.0000	(15.282)	0	0	0
30/06/2009	£ / R 2009/12/14	13.40	Put	Currency Future	695.0000	841.0000	21.007	0	0	0
30/06/2009	£ / R 2009/12/14	13.60	Call	Currency Future	556.0000	487.0000	(12.410)	0	0	0
30/06/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,562.0000	1,741.0000	11.460	0	0	0
30/06/2009	£ / R 2009/12/14	13.60	Put	Currency Future	825.0000	972.0000	17.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	194.0000	164.0000	(15.464)	0	0	0
30/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	167.0000	225.0000	34.731	0	0	0
30/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	987.0000	1,137.0000	15.198	0	0	0
30/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	185.0000	156.0000	(15.676)	0	0	0
30/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,763.0000	1,949.0000	10.550	0	0	0
30/06/2009	£ / R	2009/12/14	12.75	Put	Currency Future	357.0000	455.0000	27.451	0	0	0
30/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	468.0000	402.0000	(14.103)	0	0	0
30/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,370.0000	1,541.0000	12.482	0	0	0
30/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	590.0000	525.0000	(11.017)	0	0	0
30/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	605.0000	743.0000	22.810	0	0	0
30/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	825.0000	972.0000	17.818	0	0	0
30/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,805.0000	1,992.0000	10.360	0	0	0
30/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	759.0000	910.0000	19.895	0	0	0
30/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	685.0000	608.0000	(11.241)	0	0	0
30/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	242.0000	205.0000	(15.289)	0	0	0
30/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,370.0000	1,541.0000	12.482	0	0	0
30/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,763.0000	1,949.0000	10.550	0	0	0
30/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	194.0000	164.0000	(15.464)	0	0	0
30/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	645.0000	573.0000	(11.163)	0	0	0
30/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,484.0000	1,660.0000	11.860	0	0	0
30/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	264.0000	224.0000	(15.152)	0	0	0
30/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	665.0000	808.0000	21.504	0	0	0
30/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	634.0000	775.0000	22.240	0	0	0
30/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	665.0000	808.0000	21.504	0	0	0
30/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	645.0000	573.0000	(11.163)	0	0	0
30/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	665.0000	590.0000	(11.278)	0	0	0
30/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,445.0000	1,620.0000	12.111	0	0	0
30/06/2009	£ / R	2009/12/14	14.50	Call	Currency Future	276.0000	234.0000	(15.217)	0	0	0
30/06/2009	£ / R	2009/12/14	13.05	Put	Currency Future	491.0000	621.0000	26.477	0	0	0
30/06/2009	£ / R	2009/12/14	12.85	Put	Currency Future	396.0000	507.0000	28.030	0	0	0
30/06/2009	£ / R	2009/12/14	12.85	Call	Currency Future	876.0000	772.0000	(11.872)	0	0	0
30/06/2009	£ / R	2009/12/14	13.05	Call	Currency Future	772.0000	685.0000	(11.269)	0	0	0
30/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	727.0000	645.0000	(11.279)	0	0	0
30/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	547.0000	681.0000	24.497	0	0	0
30/06/2009	£ / R	2009/12/14	12.75	Call	Currency Future	938.0000	820.0000	(12.580)	0	0	0
30/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	706.0000	626.0000	(11.331)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	575.0000	712.0000	23.826	0	0	0
30/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	518.0000	651.0000	25.676	0	0	0
30/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	749.0000	665.0000	(11.215)	0	0	0
30/06/2009	£ / R	2009/12/14	12.70	Call	Currency Future	969.0000	845.0000	(12.797)	0	0	0
30/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	304.0000	390.0000	28.289	0	0	0
30/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,035.0000	905.0000	(12.560)	0	0	0
30/06/2009	£ / R	2009/12/14	12.70	Put	Currency Future	339.0000	431.0000	27.139	0	0	0
30/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	847.0000	749.0000	(11.570)	0	0	0
30/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	416.0000	534.0000	28.365	0	0	0
30/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,086.0000	1,242.0000	14.365	0	0	0
30/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	416.0000	356.0000	(14.423)	0	0	0
30/06/2009	£ / R	2010/03/15			Currency Future	13.5517	13.3309	(1.629)	0.0000	0.0000	20
30/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,101.0000	1,258.0000	14.260	0	0	0
30/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	999.0000	1,152.0000	15.315	0	0	0
30/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	934.0000	1,083.0000	15.953	0	0	0
30/06/2009	£ / R	2010/03/15	11.90	Put	Currency Future	173.0000	225.0000	30.058	0	0	0
30/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,033.0000	1,187.0000	14.908	0	0	0
30/06/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,492.0000	4,696.0000	4.541	0	0	0
30/06/2009	£ / R	2010/03/15	17.90	Call	Currency Future	144.0000	127.0000	(11.806)	0	0	0
30/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	751.0000	683.0000	(9.055)	0	0	0
30/06/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,567.0000	3,770.0000	5.691	0	0	0
30/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	734.0000	668.0000	(8.992)	0	0	0
30/06/2009	£ / R	2010/03/15	16.90	Call	Currency Future	219.0000	201.0000	(8.219)	0	0	0
30/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	702.0000	639.0000	(8.974)	0	0	0
30/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	785.0000	714.0000	(9.045)	0	0	0
30/06/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,171.0000	1,331.0000	13.664	0	0	0
30/06/2009	£ / R	2010/03/15	13.65	Call	Currency Future	803.0000	730.0000	(9.091)	0	0	0
30/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	861.0000	781.0000	(9.292)	0	0	0
30/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	809.0000	950.0000	17.429	0	0	0
30/06/2009	£ / R	2010/03/15	15.90	Put	Currency Future	2,668.0000	2,862.0000	7.271	0	0	0
30/06/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,819.0000	2,001.0000	10.005	0	0	0
30/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	870.0000	1,015.0000	16.667	0	0	0
30/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	840.0000	763.0000	(9.167)	0	0	0
30/06/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,725.0000	2,516.0000	(7.670)	0	0	0
30/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	822.0000	746.0000	(9.246)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2010/03/15	9.90	Call	Currency Future	3,693.0000	3,478.0000	(5.822)	0	0	0
30/06/2009	£ / R 2010/03/15	13.90	Call	Currency Future	718.0000	653.0000	(9.053)	0	0	0
30/06/2009	£ / R 2010/03/15	12.65	Put	Currency Future	382.0000	482.0000	26.178	0	0	0
30/06/2009	£ / R 2010/03/15	15.90	Call	Currency Future	320.0000	293.0000	(8.438)	0	0	0
30/06/2009	£ / R 2010/03/15	13.90	Put	Currency Future	1,066.0000	1,223.0000	14.728	0	0	0
30/06/2009	£ / R 2010/03/15	13.65	Put	Currency Future	902.0000	1,049.0000	16.297	0	0	0
30/06/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,284.0000	1,163.0000	(9.424)	0	0	0
30/06/2009	£ / R 2010/03/15	10.90	Put	Currency Future	73.0000	85.0000	16.438	0	0	0
30/06/2009	£ / R 2010/03/15	14.65	Call	Currency Future	521.0000	477.0000	(8.445)	0	0	0
30/06/2009	£ / R 2010/03/15	12.90	Call	Currency Future	1,142.0000	1,034.0000	(9.457)	0	0	0
30/06/2009	£ / R 2010/03/15	16.65	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
30/06/2009	£ / R 2010/03/15	11.90	Call	Currency Future	1,824.0000	1,656.0000	(9.211)	0	0	0
30/06/2009	£ / R 2010/03/15	15.65	Call	Currency Future	353.0000	323.0000	(8.499)	0	0	0
30/06/2009	£ / R 2010/03/15	14.90	Call	Currency Future	471.0000	432.0000	(8.280)	0	0	0
30/06/2009	£ / R 2010/03/15	14.05	Call	Currency Future	672.0000	612.0000	(8.929)	0	0	0
30/06/2009	£ / R 2010/03/15	12.90	Put	Currency Future	491.0000	603.0000	22.811	0	0	0
30/06/2009	£ / R 2010/03/15	13.75	Call	Currency Future	768.0000	698.0000	(9.115)	0	0	0
30/06/2009	£ / R 2010/03/15	9.90	Put	Currency Future	41.0000	47.0000	14.634	0	0	0
30/06/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,619.0000	1,796.0000	10.933	0	0	0
30/06/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,446.0000	4,649.0000	4.566	0	0	0
30/06/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,339.0000	3,540.0000	6.020	0	0	0
30/06/2009	£ / R 2010/03/15	15.75	Put	Currency Future	2,537.0000	2,730.0000	7.607	0	0	0
30/06/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,773.0000	2,563.0000	(7.573)	0	0	0
30/06/2009	£ / R 2010/03/15	13.75	Put	Currency Future	966.0000	1,117.0000	15.631	0	0	0
30/06/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,451.0000	2,642.0000	7.793	0	0	0
30/06/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,430.0000	3,632.0000	5.889	0	0	0
30/06/2009	£ / R 2010/03/15	17.85	Call	Currency Future	148.0000	130.0000	(12.162)	0	0	0
30/06/2009	£ / R 2010/03/15	17.80	Put	Currency Future	4,400.0000	4,603.0000	4.614	0	0	0
30/06/2009	£ / R 2010/03/15	13.70	Call	Currency Future	785.0000	714.0000	(9.045)	0	0	0
30/06/2009	£ / R 2010/03/15	11.85	Put	Currency Future	163.0000	213.0000	30.675	0	0	0
30/06/2009	£ / R 2010/03/15	15.80	Call	Currency Future	332.0000	304.0000	(8.434)	0	0	0
30/06/2009	£ / R 2010/03/15	11.65	Put	Currency Future	127.0000	169.0000	33.071	0	0	0
30/06/2009	£ / R 2010/03/15	11.85	Call	Currency Future	1,864.0000	1,694.0000	(9.120)	0	0	0
30/06/2009	£ / R 2010/03/15	9.65	Call	Currency Future	3,938.0000	3,722.0000	(5.485)	0	0	0
30/06/2009	£ / R 2010/03/15	10.85	Put	Currency Future	71.0000	82.0000	15.493	0	0	0
30/06/2009	£ / R 2010/03/15	17.80	Call	Currency Future	152.0000	134.0000	(11.842)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2010/03/15	10.65	Put	Currency Future	63.0000	73.0000	15.873	0	0	0
30/06/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,169.0000	1,058.0000	(9.495)	0	0	0
30/06/2009	£ / R 2010/03/15	9.70	Call	Currency Future	3,889.0000	3,673.0000	(5.554)	0	0	0
30/06/2009	£ / R 2010/03/15	12.85	Put	Currency Future	468.0000	577.0000	23.291	0	0	0
30/06/2009	£ / R 2010/03/15	14.85	Call	Currency Future	480.0000	440.0000	(8.333)	0	0	0
30/06/2009	£ / R 2010/03/15	16.80	Put	Currency Future	3,476.0000	3,678.0000	5.811	0	0	0
30/06/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,779.0000	1,960.0000	10.174	0	0	0
30/06/2009	£ / R 2010/03/15	9.80	Call	Currency Future	3,791.0000	3,575.0000	(5.698)	0	0	0
30/06/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,521.0000	3,724.0000	5.765	0	0	0
30/06/2009	£ / R 2010/03/15	9.80	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
30/06/2009	£ / R 2010/03/15	9.85	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
30/06/2009	£ / R 2010/03/15	12.80	Put	Currency Future	445.0000	553.0000	24.270	0	0	0
30/06/2009	£ / R 2010/03/15	16.85	Call	Currency Future	223.0000	205.0000	(8.072)	0	0	0
30/06/2009	£ / R 2010/03/15	14.80	Call	Currency Future	490.0000	449.0000	(8.367)	0	0	0
30/06/2009	£ / R 2010/03/15	13.55	Put	Currency Future	839.0000	982.0000	17.044	0	0	0
30/06/2009	£ / R 2010/03/15	15.85	Call	Currency Future	326.0000	299.0000	(8.282)	0	0	0
30/06/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,738.0000	1,918.0000	10.357	0	0	0
30/06/2009	£ / R 2010/03/15	15.85	Put	Currency Future	2,624.0000	2,818.0000	7.393	0	0	0
30/06/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,581.0000	2,774.0000	7.478	0	0	0
30/06/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,742.0000	3,527.0000	(5.746)	0	0	0
30/06/2009	£ / R 2010/03/15	12.80	Call	Currency Future	1,197.0000	1,084.0000	(9.440)	0	0	0
30/06/2009	£ / R 2010/03/15	13.70	Put	Currency Future	934.0000	1,083.0000	15.953	0	0	0
30/06/2009	£ / R 2010/03/15	10.65	Call	Currency Future	2,964.0000	2,754.0000	(7.085)	0	0	0
30/06/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,613.0000	3,817.0000	5.646	0	0	0
30/06/2009	£ / R 2010/03/15	16.80	Call	Currency Future	227.0000	209.0000	(7.930)	0	0	0
30/06/2009	£ / R 2010/03/15	9.65	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
30/06/2009	£ / R 2010/03/15	17.95	Call	Currency Future	140.0000	123.0000	(12.143)	0	0	0
30/06/2009	£ / R 2010/03/15	11.80	Put	Currency Future	153.0000	201.0000	31.373	0	0	0
30/06/2009	£ / R 2010/03/15	11.65	Call	Currency Future	2,029.0000	1,850.0000	(8.822)	0	0	0
30/06/2009	£ / R 2010/03/15	10.80	Call	Currency Future	2,821.0000	2,611.0000	(7.444)	0	0	0
30/06/2009	£ / R 2010/03/15	17.65	Call	Currency Future	164.0000	145.0000	(11.585)	0	0	0
30/06/2009	£ / R 2010/03/15	10.80	Put	Currency Future	69.0000	80.0000	15.942	0	0	0
30/06/2009	£ / R 2010/03/15	11.80	Call	Currency Future	1,905.0000	1,732.0000	(9.081)	0	0	0
30/06/2009	£ / R 2010/03/15	9.70	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
30/06/2009	£ / R 2010/03/15	16.75	Call	Currency Future	232.0000	213.0000	(8.190)	0	0	0
30/06/2009	£ / R 2010/03/15	17.55	Call	Currency Future	173.0000	153.0000	(11.561)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	346.0000	317.0000	(8.382)	0	0	0
30/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,354.0000	4,556.0000	4.639	0	0	0
30/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,538.0000	4,742.0000	4.495	0	0	0
30/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,494.0000	2,686.0000	7.698	0	0	0
30/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	339.0000	310.0000	(8.555)	0	0	0
30/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	236.0000	217.0000	(8.051)	0	0	0
30/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	156.0000	137.0000	(12.179)	0	0	0
30/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,659.0000	1,836.0000	10.669	0	0	0
30/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,698.0000	1,877.0000	10.542	0	0	0
30/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	510.0000	467.0000	(8.431)	0	0	0
30/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,868.0000	2,658.0000	(7.322)	0	0	0
30/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,644.0000	3,429.0000	(5.900)	0	0	0
30/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	403.0000	505.0000	25.310	0	0	0
30/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	424.0000	529.0000	24.764	0	0	0
30/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,254.0000	1,136.0000	(9.410)	0	0	0
30/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,840.0000	3,624.0000	(5.625)	0	0	0
30/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,677.0000	2,469.0000	(7.770)	0	0	0
30/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,916.0000	2,706.0000	(7.202)	0	0	0
30/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
30/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,263.0000	4,464.0000	4.715	0	0	0
30/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	313.0000	287.0000	(8.307)	0	0	0
30/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	500.0000	458.0000	(8.400)	0	0	0
30/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,712.0000	2,906.0000	7.153	0	0	0
30/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	65.0000	75.0000	15.385	0	0	0
30/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	67.0000	77.0000	14.925	0	0	0
30/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
30/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	135.0000	180.0000	33.333	0	0	0
30/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	144.0000	190.0000	31.944	0	0	0
30/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,860.0000	2,043.0000	9.839	0	0	0
30/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,987.0000	1,811.0000	(8.858)	0	0	0
30/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,225.0000	1,109.0000	(9.469)	0	0	0
30/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	461.0000	424.0000	(8.026)	0	0	0
30/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	160.0000	141.0000	(11.875)	0	0	0
30/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	215.0000	198.0000	(7.907)	0	0	0
30/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,384.0000	3,586.0000	5.969	0	0	0
30/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,116.0000	1,009.0000	(9.588)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2010/03/15	12.95	Put	Currency Future	514.0000	628.0000	22.179	0	0	0
30/06/2009	£ / R 2010/03/15	17.70	Put	Currency Future	4,308.0000	4,510.0000	4.689	0	0	0
30/06/2009	£ / R 2010/03/15	11.95	Call	Currency Future	1,785.0000	1,618.0000	(9.356)	0	0	0
30/06/2009	£ / R 2010/03/15	10.95	Put	Currency Future	76.0000	88.0000	15.789	0	0	0
30/06/2009	£ / R 2010/03/15	11.95	Put	Currency Future	183.0000	237.0000	29.508	0	0	0
30/06/2009	£ / R 2010/03/15	11.75	Call	Currency Future	1,946.0000	1,771.0000	(8.993)	0	0	0
30/06/2009	£ / R 2010/03/15	16.55	Put	Currency Future	3,248.0000	3,448.0000	6.158	0	0	0
30/06/2009	£ / R 2010/03/15	17.55	Put	Currency Future	4,172.0000	4,372.0000	4.794	0	0	0
30/06/2009	£ / R 2010/03/15	15.55	Put	Currency Future	2,366.0000	2,555.0000	7.988	0	0	0
30/06/2009	£ / R 2010/03/15	9.55	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
30/06/2009	£ / R 2010/03/15	9.55	Call	Currency Future	4,036.0000	3,820.0000	(5.352)	0	0	0
30/06/2009	£ / R 2010/03/15	10.55	Call	Currency Future	3,060.0000	2,849.0000	(6.895)	0	0	0
30/06/2009	£ / R 2010/03/15	16.55	Call	Currency Future	250.0000	229.0000	(8.400)	0	0	0
30/06/2009	£ / R 2010/03/15	10.55	Put	Currency Future	59.0000	68.0000	15.254	0	0	0
30/06/2009	£ / R 2010/03/15	11.55	Put	Currency Future	112.0000	150.0000	33.929	0	0	0
30/06/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,541.0000	1,715.0000	11.291	0	0	0
30/06/2009	£ / R 2010/03/15	15.55	Call	Currency Future	367.0000	336.0000	(8.447)	0	0	0
30/06/2009	£ / R 2010/03/15	11.55	Call	Currency Future	2,114.0000	1,931.0000	(8.657)	0	0	0
30/06/2009	£ / R 2010/03/15	14.55	Call	Currency Future	543.0000	496.0000	(8.656)	0	0	0
30/06/2009	£ / R 2010/03/15	12.55	Call	Currency Future	1,345.0000	1,219.0000	(9.368)	0	0	0
30/06/2009	£ / R 2010/03/15	12.55	Put	Currency Future	343.0000	438.0000	27.697	0	0	0
30/06/2009	£ / R 2010/03/15	10.60	Call	Currency Future	3,012.0000	2,801.0000	(7.005)	0	0	0
30/06/2009	£ / R 2010/03/15	14.60	Call	Currency Future	532.0000	486.0000	(8.647)	0	0	0
30/06/2009	£ / R 2010/03/15	15.60	Call	Currency Future	360.0000	329.0000	(8.611)	0	0	0
30/06/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,580.0000	1,755.0000	11.076	0	0	0
30/06/2009	£ / R 2010/03/15	12.60	Put	Currency Future	362.0000	459.0000	26.796	0	0	0
30/06/2009	£ / R 2010/03/15	9.60	Call	Currency Future	3,987.0000	3,771.0000	(5.418)	0	0	0
30/06/2009	£ / R 2010/03/15	9.60	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
30/06/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,408.0000	2,598.0000	7.890	0	0	0
30/06/2009	£ / R 2010/03/15	11.60	Call	Currency Future	2,071.0000	1,891.0000	(8.691)	0	0	0
30/06/2009	£ / R 2010/03/15	10.60	Put	Currency Future	61.0000	71.0000	16.393	0	0	0
30/06/2009	£ / R 2010/03/15	16.60	Call	Currency Future	245.0000	225.0000	(8.163)	0	0	0
30/06/2009	£ / R 2010/03/15	12.50	Call	Currency Future	1,379.0000	1,247.0000	(9.572)	0	0	0
30/06/2009	£ / R 2010/03/15	17.60	Call	Currency Future	169.0000	149.0000	(11.834)	0	0	0
30/06/2009	£ / R 2010/03/15	9.50	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
30/06/2009	£ / R 2010/03/15	10.50	Call	Currency Future	3,109.0000	2,897.0000	(6.819)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	57.0000	66.0000	15.789	0	0	0
30/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,084.0000	3,869.0000	(5.264)	0	0	0
30/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,293.0000	3,494.0000	6.104	0	0	0
30/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	108.0000	142.0000	31.481	0	0	0
30/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,160.0000	1,972.0000	(8.704)	0	0	0
30/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	327.0000	416.0000	27.217	0	0	0
30/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,217.0000	4,418.0000	4.766	0	0	0
30/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	119.0000	160.0000	34.454	0	0	0
30/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	176.0000	157.0000	(10.795)	0	0	0
30/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,125.0000	4,326.0000	4.873	0	0	0
30/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	255.0000	234.0000	(8.235)	0	0	0
30/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,203.0000	3,403.0000	6.244	0	0	0
30/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,503.0000	1,676.0000	11.510	0	0	0
30/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	554.0000	507.0000	(8.484)	0	0	0
30/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,322.0000	2,512.0000	8.183	0	0	0
30/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	374.0000	343.0000	(8.289)	0	0	0
30/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,314.0000	1,190.0000	(9.437)	0	0	0
30/06/2009	£ / R	2010/06/14			Currency Future	13.7711	13.5429	(1.657)	0.0000	0.0000	0
30/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,426.0000	2,234.0000	(7.914)	0	0	0
30/06/2009	£ / R	2010/06/14	12.10	Put	Currency Future	271.0000	332.0000	22.509	0	0	0
30/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,152.0000	1,304.0000	13.194	0	0	0
30/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	67.0000	74.0000	10.448	0	0	0
30/06/2009	£ / R	2010/06/14	15.60	Call	Currency Future	535.0000	494.0000	(7.664)	0	0	0
30/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	813.0000	748.0000	(7.995)	0	0	0
30/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	36.0000	47.0000	30.556	0	0	0
30/06/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,942.0000	1,775.0000	(8.599)	0	0	0
30/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,574.0000	1,743.0000	10.737	0	0	0
30/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	923.0000	847.0000	(8.234)	0	0	0
30/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,114.0000	1,020.0000	(8.438)	0	0	0
30/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,307.0000	4,090.0000	(5.038)	0	0	0
30/06/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,777.0000	2,575.0000	(7.274)	0	0	0
30/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,392.0000	1,555.0000	11.710	0	0	0
30/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,338.0000	3,117.0000	(6.621)	0	0	0
30/06/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,364.0000	2,551.0000	7.910	0	0	0
30/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	745.0000	685.0000	(8.054)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,185.0000	1,339.0000	12.996	0	0	0
30/06/2009	£ / R	2010/06/14	11.10	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
30/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	906.0000	832.0000	(8.168)	0	0	0
30/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,723.0000	1,568.0000	(8.996)	0	0	0
30/06/2009	£ / R	2010/06/14	16.60	Call	Currency Future	392.0000	361.0000	(7.908)	0	0	0
30/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,135.0000	1,039.0000	(8.458)	0	0	0
30/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	352.0000	425.0000	20.739	0	0	0
30/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	87.0000	108.0000	24.138	0	0	0
30/06/2009	£ / R	2010/06/14	18.60	Call	Currency Future	205.0000	184.0000	(10.244)	0	0	0
30/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	874.0000	803.0000	(8.124)	0	0	0
30/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	570.0000	526.0000	(7.719)	0	0	0
30/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,728.0000	3,505.0000	(5.982)	0	0	0
30/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,253.0000	1,410.0000	12.530	0	0	0
30/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	357.0000	329.0000	(7.843)	0	0	0
30/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	628.0000	745.0000	18.631	0	0	0
30/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	57.0000	63.0000	10.526	0	0	0
30/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	843.0000	977.0000	15.896	0	0	0
30/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,486.0000	3,687.0000	5.766	0	0	0
30/06/2009	£ / R	2010/06/14	13.35	Put	Currency Future	758.0000	887.0000	17.018	0	0	0
30/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,405.0000	2,594.0000	7.859	0	0	0
30/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,341.0000	2,153.0000	(8.031)	0	0	0
30/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,055.0000	1,202.0000	13.934	0	0	0
30/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,199.0000	2,384.0000	8.413	0	0	0
30/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	330.0000	305.0000	(7.576)	0	0	0
30/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
30/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,709.0000	3,912.0000	5.473	0	0	0
30/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,494.0000	5,705.0000	3.841	0	0	0
30/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
30/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	961.0000	1,103.0000	14.776	0	0	0
30/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,958.0000	2,751.0000	(6.998)	0	0	0
30/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	201.0000	180.0000	(10.448)	0	0	0
30/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
30/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	976.0000	895.0000	(8.299)	0	0	0
30/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,402.0000	4,184.0000	(4.952)	0	0	0
30/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,080.0000	5,287.0000	4.075	0	0	0
30/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,914.0000	7,133.0000	3.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,181.0000	4,956.0000	(4.343)	0	0	0
30/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	814.0000	946.0000	16.216	0	0	0
30/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	526.0000	487.0000	(7.414)	0	0	0
30/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,180.0000	1,079.0000	(8.559)	0	0	0
30/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	165.0000	148.0000	(10.303)	0	0	0
30/06/2009	£ / R	2010/06/14	14.25	Call	Currency Future	843.0000	774.0000	(8.185)	0	0	0
30/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	31.0000	41.0000	32.258	0	0	0
30/06/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,221.0000	3,419.0000	6.147	0	0	0
30/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	431.0000	521.0000	20.882	0	0	0
30/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	288.0000	266.0000	(7.639)	0	0	0
30/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,087.0000	1,236.0000	13.707	0	0	0
30/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	111.0000	138.0000	24.324	0	0	0
30/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,117.0000	4,323.0000	5.004	0	0	0
30/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,087.0000	1,236.0000	13.707	0	0	0
30/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	958.0000	879.0000	(8.246)	0	0	0
30/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,874.0000	5,647.0000	(3.864)	0	0	0
30/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,625.0000	5,399.0000	(4.018)	0	0	0
30/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	459.0000	424.0000	(7.625)	0	0	0
30/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,299.0000	1,188.0000	(8.545)	0	0	0
30/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,157.0000	1,059.0000	(8.470)	0	0	12,179
30/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/06/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
30/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,788.0000	2,982.0000	6.958	0	0	0
30/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,032.0000	946.0000	(8.333)	0	0	0
30/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,226.0000	1,122.0000	(8.483)	0	0	0
30/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,164.0000	3,945.0000	(5.259)	0	0	0
30/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	170.0000	210.0000	23.529	0	0	0
30/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	961.0000	1,103.0000	14.776	0	0	0
30/06/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,034.0000	5,241.0000	4.112	0	0	0
30/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	43.0000	52.0000	20.930	0	0	0
30/06/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,322.0000	1,482.0000	12.103	0	0	0
30/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	786.0000	916.0000	16.539	0	0	0
30/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,653.0000	1,502.0000	(9.135)	0	0	0
30/06/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,732.0000	2,531.0000	(7.357)	0	0	0
30/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,852.0000	5,058.0000	4.246	0	0	0
30/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	473.0000	438.0000	(7.400)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2010/06/14	13.25	Put	Currency Future	705.0000	829.0000	17.589	0	0	0
30/06/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,552.0000	1,414.0000	(8.892)	0	0	0
30/06/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,219.0000	1,374.0000	12.715	0	0	0
30/06/2009	£ / R 2010/06/14	13.90	Call	Currency Future	958.0000	879.0000	(8.246)	0	0	0
30/06/2009	£ / R 2010/06/14	19.90	Put	Currency Future	6,245.0000	6,461.0000	3.459	0	0	0
30/06/2009	£ / R 2010/06/14	17.35	Call	Currency Future	311.0000	287.0000	(7.717)	0	0	0
30/06/2009	£ / R 2010/06/14	9.75	Call	Currency Future	4,070.0000	3,847.0000	(5.479)	0	0	0
30/06/2009	£ / R 2010/06/14	13.80	Call	Currency Future	994.0000	912.0000	(8.249)	0	0	0
30/06/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,483.0000	6,700.0000	3.347	0	0	0
30/06/2009	£ / R 2010/06/14	14.10	Call	Currency Future	890.0000	817.0000	(8.202)	0	0	0
30/06/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,004.0000	3,198.0000	6.458	0	0	0
30/06/2009	£ / R 2010/06/14	16.00	Put	Currency Future	2,701.0000	2,895.0000	7.183	0	0	0
30/06/2009	£ / R 2010/06/14	20.15	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
30/06/2009	£ / R 2010/06/14	19.90	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
30/06/2009	£ / R 2010/06/14	16.35	Call	Currency Future	425.0000	391.0000	(8.000)	0	0	0
30/06/2009	£ / R 2010/06/14	9.75	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
30/06/2009	£ / R 2010/06/14	13.80	Put	Currency Future	1,023.0000	1,169.0000	14.272	0	0	0
30/06/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,519.0000	1,387.0000	(8.690)	0	0	0
30/06/2009	£ / R 2010/06/14	17.35	Put	Currency Future	3,890.0000	4,094.0000	5.244	0	0	0
30/06/2009	£ / R 2010/06/14	10.75	Call	Currency Future	3,095.0000	2,886.0000	(6.753)	0	0	0
30/06/2009	£ / R 2010/06/14	12.70	Put	Currency Future	448.0000	544.0000	21.429	0	0	0
30/06/2009	£ / R 2010/06/14	11.50	Put	Currency Future	155.0000	191.0000	23.226	0	0	0
30/06/2009	£ / R 2010/06/14	18.35	Call	Currency Future	228.0000	205.0000	(10.088)	0	0	0
30/06/2009	£ / R 2010/06/14	15.00	Call	Currency Future	650.0000	600.0000	(7.692)	0	0	0
30/06/2009	£ / R 2010/06/14	13.95	Call	Currency Future	940.0000	863.0000	(8.191)	0	0	0
30/06/2009	£ / R 2010/06/14	11.70	Put	Currency Future	186.0000	231.0000	24.194	0	0	0
30/06/2009	£ / R 2010/06/14	18.35	Put	Currency Future	4,807.0000	5,012.0000	4.265	0	0	0
30/06/2009	£ / R 2010/06/14	15.20	Call	Currency Future	609.0000	562.0000	(7.718)	0	0	0
30/06/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,117.0000	3,896.0000	(5.368)	0	0	0
30/06/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,158.0000	2,342.0000	8.526	0	0	0
30/06/2009	£ / R 2010/06/14	9.70	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
30/06/2009	£ / R 2010/06/14	15.35	Call	Currency Future	580.0000	535.0000	(7.759)	0	0	0
30/06/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,119.0000	1,270.0000	13.494	0	0	0
30/06/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,144.0000	2,931.0000	(6.775)	0	0	0
30/06/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,357.0000	1,518.0000	11.864	0	0	0
30/06/2009	£ / R 2010/06/14	15.00	Put	Currency Future	1,879.0000	2,057.0000	9.473	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2010/06/14	17.50	Put	Currency Future	4,026.0000	4,231.0000	5.092	0	0	0
30/06/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,038.0000	2,219.0000	8.881	0	0	0
30/06/2009	£ / R 2010/06/14	17.50	Call	Currency Future	297.0000	274.0000	(7.744)	0	0	12,179
30/06/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,032.0000	946.0000	(8.333)	0	0	0
30/06/2009	£ / R 2010/06/14	13.75	Put	Currency Future	992.0000	1,136.0000	14.516	0	0	0
30/06/2009	£ / R 2010/06/14	12.00	Put	Currency Future	247.0000	304.0000	23.077	0	0	0
30/06/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,350.0000	1,235.0000	(8.519)	0	0	0
30/06/2009	£ / R 2010/06/14	15.20	Call	Currency Future	609.0000	562.0000	(7.718)	0	0	0
30/06/2009	£ / R 2010/06/14	13.00	Put	Currency Future	579.0000	692.0000	19.516	0	0	0
30/06/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,519.0000	1,387.0000	(8.690)	0	0	0
30/06/2009	£ / R 2010/06/14	18.50	Call	Currency Future	214.0000	192.0000	(10.280)	0	0	0
30/06/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,257.0000	2,074.0000	(8.108)	0	0	0
30/06/2009	£ / R 2010/06/14	18.50	Put	Currency Future	4,943.0000	5,150.0000	4.188	0	0	0
30/06/2009	£ / R 2010/06/14	13.75	Call	Currency Future	1,013.0000	929.0000	(8.292)	0	0	0
30/06/2009	£ / R 2010/06/14	12.70	Put	Currency Future	448.0000	544.0000	21.429	0	0	0
30/06/2009	£ / R 2010/06/14	12.00	Call	Currency Future	2,018.0000	1,847.0000	(8.474)	0	0	0
30/06/2009	£ / R 2010/06/14	10.70	Put	Currency Future	73.0000	88.0000	20.548	0	0	0
30/06/2009	£ / R 2010/06/14	11.00	Put	Currency Future	96.0000	120.0000	25.000	0	0	0
30/06/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,119.0000	1,270.0000	13.494	0	0	0
30/06/2009	£ / R 2010/06/14	10.85	Put	Currency Future	82.0000	103.0000	25.610	0	0	0
30/06/2009	£ / R 2010/06/14	11.00	Call	Currency Future	2,867.0000	2,663.0000	(7.115)	0	0	0
30/06/2009	£ / R 2010/06/14	13.95	Call	Currency Future	940.0000	863.0000	(8.191)	0	0	0
30/06/2009	£ / R 2010/06/14	16.20	Call	Currency Future	445.0000	411.0000	(7.640)	0	0	0
30/06/2009	£ / R 2010/06/14	10.00	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
30/06/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,430.0000	1,309.0000	(8.462)	0	0	0
30/06/2009	£ / R 2010/06/14	11.85	Put	Currency Future	214.0000	266.0000	24.299	0	0	0
30/06/2009	£ / R 2010/06/14	15.30	Call	Currency Future	589.0000	544.0000	(7.640)	0	0	0
30/06/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,135.0000	1,959.0000	(8.244)	0	0	0
30/06/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,118.0000	2,301.0000	8.640	0	0	0
30/06/2009	£ / R 2010/06/14	12.50	Put	Currency Future	382.0000	459.0000	20.157	0	0	0
30/06/2009	£ / R 2010/06/14	10.85	Call	Currency Future	3,003.0000	2,796.0000	(6.893)	0	0	0
30/06/2009	£ / R 2010/06/14	12.85	Put	Currency Future	509.0000	616.0000	21.022	0	0	0
30/06/2009	£ / R 2010/06/14	13.15	Put	Currency Future	653.0000	773.0000	18.377	0	0	0
30/06/2009	£ / R 2010/06/14	9.35	Put	Currency Future	29.0000	39.0000	34.483	0	0	0
30/06/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,038.0000	2,219.0000	8.881	0	0	0
30/06/2009	£ / R 2010/06/14	16.30	Call	Currency Future	432.0000	398.0000	(7.870)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,265.0000	3,463.0000	6.064	0	0	0
30/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,489.0000	2,679.0000	7.634	0	0	0
30/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,972.0000	3,749.0000	(5.614)	0	0	0
30/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	316.0000	291.0000	(7.911)	0	0	0
30/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	284.0000	262.0000	(7.746)	0	0	0
30/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	374.0000	345.0000	(7.754)	0	0	0
30/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,485.0000	4,694.0000	4.660	0	0	0
30/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
30/06/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,826.0000	3,603.0000	(5.829)	0	0	0
30/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,845.0000	4,048.0000	5.280	0	0	0
30/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,274.0000	1,166.0000	(8.477)	0	0	0
30/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,353.0000	3,552.0000	5.935	0	0	0
30/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	346.0000	320.0000	(7.514)	0	0	0
30/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,961.0000	3,155.0000	6.552	0	0	0
30/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	283.0000	346.0000	22.261	0	0	0
30/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	56.0000	61.0000	8.929	0	0	0
30/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	275.0000	255.0000	(7.273)	0	0	0
30/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	74.0000	93.0000	25.676	0	0	0
30/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,257.0000	2,074.0000	(8.108)	0	0	0
30/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	233.0000	210.0000	(9.871)	0	0	0
30/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,904.0000	1,739.0000	(8.666)	0	0	0
30/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,254.0000	4,462.0000	4.890	0	0	0
30/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,918.0000	3,111.0000	6.614	0	0	0
30/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	186.0000	231.0000	24.194	0	0	0
30/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	828.0000	761.0000	(8.092)	0	0	0
30/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	510.0000	472.0000	(7.451)	0	0	0
30/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	321.0000	296.0000	(7.788)	0	0	0
30/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,144.0000	2,931.0000	(6.775)	0	0	0
30/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,202.0000	1,100.0000	(8.486)	0	0	0
30/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,679.0000	3,457.0000	(6.034)	0	0	0
30/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,450.0000	4,232.0000	(4.899)	0	0	0
30/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	439.0000	404.0000	(7.973)	0	0	0
30/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	337.0000	408.0000	21.068	0	0	0
30/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	58.0000	64.0000	10.345	0	0	0
30/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,686.0000	1,859.0000	10.261	0	0	0
30/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,800.0000	4,003.0000	5.342	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,759.0000	1,601.0000	(8.982)	0	0	0
30/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,163.0000	4,369.0000	4.948	0	0	0
30/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,071.0000	4,277.0000	5.060	0	0	0
30/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,717.0000	4,921.0000	4.325	0	0	0
30/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	73.0000	88.0000	20.548	0	0	0
30/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	731.0000	857.0000	17.237	0	0	0
30/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,484.0000	3,262.0000	(6.372)	0	0	0
30/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,794.0000	1,635.0000	(8.863)	0	0	0
30/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	386.0000	356.0000	(7.772)	0	0	0
30/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	63.0000	69.0000	9.524	0	0	0
30/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	238.0000	214.0000	(10.084)	0	0	0
30/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,458.0000	1,334.0000	(8.505)	0	0	0
30/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,556.0000	2,360.0000	(7.668)	0	0	0
30/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	256.0000	237.0000	(7.422)	0	0	0
30/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	487.0000	591.0000	21.355	0	0	0
30/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,777.0000	3,554.0000	(5.904)	0	0	0
30/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	135.0000	167.0000	23.704	0	0	0
30/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,078.0000	2,260.0000	8.758	0	0	0
30/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	323.0000	392.0000	21.362	0	0	0
30/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	292.0000	270.0000	(7.534)	0	0	0
30/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	466.0000	567.0000	21.674	0	0	0
30/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,762.0000	4,967.0000	4.305	0	0	0
30/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	707.0000	651.0000	(7.921)	0	0	0
30/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,215.0000	2,035.0000	(8.126)	0	0	0
30/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	194.0000	242.0000	24.742	0	0	0
30/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	141.0000	175.0000	24.113	0	0	0
30/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,935.0000	4,140.0000	5.210	0	0	0
30/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,988.0000	5,195.0000	4.150	0	0	0
30/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,134.0000	3,330.0000	6.254	0	0	0
30/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,324.0000	1,211.0000	(8.535)	0	0	0
30/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,980.0000	1,811.0000	(8.535)	0	0	0
30/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,822.0000	2,619.0000	(7.193)	0	0	0
30/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	599.0000	552.0000	(7.846)	0	0	0
30/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	101.0000	126.0000	24.752	0	0	0
30/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	603.0000	718.0000	19.071	0	0	0
30/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,575.0000	3,777.0000	5.650	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R 2010/06/14	12.05	Put	Currency Future	259.0000	318.0000	22.780	0	0	0
30/06/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,322.0000	2,509.0000	8.053	0	0	0
30/06/2009	£ / R 2010/06/14	15.50	Put	Currency Future	2,281.0000	2,467.0000	8.154	0	0	0
30/06/2009	£ / R 2010/06/14	12.75	Call	Currency Future	1,487.0000	1,360.0000	(8.541)	0	0	0
30/06/2009	£ / R 2010/06/14	18.55	Call	Currency Future	209.0000	188.0000	(10.048)	0	0	0
30/06/2009	£ / R 2010/06/14	15.55	Call	Currency Future	543.0000	502.0000	(7.551)	0	0	0
30/06/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,177.0000	3,374.0000	6.201	0	0	0
30/06/2009	£ / R 2010/06/14	16.55	Call	Currency Future	398.0000	367.0000	(7.789)	0	0	0
30/06/2009	£ / R 2010/06/14	15.50	Call	Currency Future	552.0000	510.0000	(7.609)	0	0	0
30/06/2009	£ / R 2010/06/14	16.50	Call	Currency Future	405.0000	373.0000	(7.901)	0	0	0
30/06/2009	£ / R 2010/06/14	14.50	Call	Currency Future	771.0000	710.0000	(7.912)	0	0	0
30/06/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,500.0000	1,667.0000	11.133	0	0	0
30/06/2009	£ / R 2010/06/14	16.40	Call	Currency Future	418.0000	385.0000	(7.895)	0	0	0
30/06/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,512.0000	2,318.0000	(7.723)	0	0	0
30/06/2009	£ / R 2010/06/14	10.40	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
30/06/2009	£ / R 2010/06/14	14.40	Call	Currency Future	799.0000	735.0000	(8.010)	0	0	0
30/06/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,435.0000	3,214.0000	(6.434)	0	0	0
30/06/2009	£ / R 2010/06/14	16.40	Put	Currency Future	3,047.0000	3,242.0000	6.400	0	0	0
30/06/2009	£ / R 2010/06/14	17.40	Call	Currency Future	306.0000	283.0000	(7.516)	0	0	0
30/06/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,428.0000	1,592.0000	11.485	0	0	0
30/06/2009	£ / R 2010/06/14	18.20	Put	Currency Future	4,670.0000	4,876.0000	4.411	0	0	0
30/06/2009	£ / R 2010/06/14	17.20	Put	Currency Future	3,754.0000	3,958.0000	5.434	0	0	0
30/06/2009	£ / R 2010/06/14	18.20	Call	Currency Future	241.0000	219.0000	(9.129)	0	0	0
30/06/2009	£ / R 2010/06/14	17.20	Call	Currency Future	326.0000	300.0000	(7.975)	0	0	0
30/06/2009	£ / R 2010/06/14	16.20	Put	Currency Future	2,874.0000	3,068.0000	6.750	0	0	0
30/06/2009	£ / R 2010/06/14	9.95	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
30/06/2009	£ / R 2010/06/14	9.95	Call	Currency Future	3,874.0000	3,652.0000	(5.731)	0	0	0
30/06/2009	£ / R 2010/06/14	10.95	Call	Currency Future	2,912.0000	2,707.0000	(7.040)	0	0	0
30/06/2009	£ / R 2010/06/14	10.95	Put	Currency Future	91.0000	114.0000	25.275	0	0	0
30/06/2009	£ / R 2010/06/14	16.45	Call	Currency Future	411.0000	379.0000	(7.786)	0	0	0
30/06/2009	£ / R 2010/06/14	11.95	Put	Currency Future	236.0000	291.0000	23.305	0	0	0
30/06/2009	£ / R 2010/06/14	18.45	Put	Currency Future	4,897.0000	5,104.0000	4.227	0	0	0
30/06/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,057.0000	1,884.0000	(8.410)	0	0	0
30/06/2009	£ / R 2010/06/14	18.45	Call	Currency Future	219.0000	197.0000	(10.046)	0	0	0
30/06/2009	£ / R 2010/06/14	17.45	Call	Currency Future	301.0000	278.0000	(7.641)	0	0	0
30/06/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,376.0000	1,259.0000	(8.503)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	555.0000	666.0000	20.000	0	0	0
30/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	561.0000	518.0000	(7.665)	0	0	0
30/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,240.0000	2,425.0000	8.259	0	0	0
30/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,090.0000	3,286.0000	6.343	0	0	0
30/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,980.0000	4,185.0000	5.151	0	0	0
30/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	532.0000	641.0000	20.489	0	0	0
30/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	225.0000	278.0000	23.556	0	0	0
30/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,923.0000	3,700.0000	(5.684)	0	0	0
30/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
30/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,096.0000	1,921.0000	(8.349)	0	0	0
30/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,403.0000	1,284.0000	(8.482)	0	0	0
30/06/2009	€ / R	2009/09/14			Currency Future	11.1369	10.9929	(1.293)	11.1500	11.0300	22,497
30/06/2009	€ / R	2009/09/14	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	€ / R	2009/09/14	11.35	Call	Currency Future	266.0000	222.0000	(16.541)	0	0	0
30/06/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,187.0000	2,043.0000	(6.584)	0	0	0
30/06/2009	€ / R	2009/09/14	11.90	Call	Currency Future	124.0000	92.0000	(25.806)	0	0	0
30/06/2009	€ / R	2009/09/14	11.20	Call	Currency Future	314.0000	262.0000	(16.561)	0	0	0
30/06/2009	€ / R	2009/09/14	12.15	Call	Currency Future	80.0000	58.0000	(27.500)	0	0	0
30/06/2009	€ / R	2009/09/14	13.10	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
30/06/2009	€ / R	2009/09/14	11.15	Put	Currency Future	345.0000	434.0000	25.797	0	0	0
30/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/06/2009	€ / R	2009/09/14	11.90	Put	Currency Future	887.0000	999.0000	12.627	0	0	0
30/06/2009	€ / R	2009/09/14	11.10	Put	Currency Future	315.0000	401.0000	27.302	0	0	0
30/06/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,914.0000	3,058.0000	4.942	0	0	0
30/06/2009	€ / R	2009/09/14	11.15	Call	Currency Future	332.0000	277.0000	(16.566)	0	0	0
30/06/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,318.0000	2,460.0000	6.126	0	0	0
30/06/2009	€ / R	2009/09/14	11.10	Call	Currency Future	352.0000	294.0000	(16.477)	0	0	0
30/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/06/2009	€ / R	2009/09/14	11.30	Put	Currency Future	444.0000	542.0000	22.072	0	0	0
30/06/2009	€ / R	2009/09/14	11.20	Put	Currency Future	377.0000	469.0000	24.403	0	0	0
30/06/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,781.0000	1,919.0000	7.748	0	0	0
30/06/2009	€ / R	2009/09/14	11.35	Put	Currency Future	479.0000	579.0000	20.877	0	0	0
30/06/2009	€ / R	2009/09/14	12.20	Call	Currency Future	73.0000	53.0000	(27.397)	0	0	0
30/06/2009	€ / R	2009/09/14	11.60	Put	Currency Future	663.0000	761.0000	14.781	0	0	0
30/06/2009	€ / R	2009/09/14	14.25	Put	Currency Future	3,114.0000	3,257.0000	4.592	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	281.0000	235.0000	(16.370)	0	0	0
30/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,417.0000	2,559.0000	5.875	0	0	0
30/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,051.0000	1,171.0000	11.418	0	0	0
30/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	€ / R 2009/09/14	13.45	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,137.0000	1,260.0000	10.818	0	0	0
30/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	200.0000	154.0000	(23.000)	0	0	0
30/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,975.0000	2,114.0000	7.038	0	0	0
30/06/2009	€ / R 2009/09/14	13.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,497.0000	1,630.0000	8.884	0	0	0
30/06/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,566.0000	2,709.0000	5.573	0	0	0
30/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	3,014.0000	3,158.0000	4.778	0	0	0
30/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	88.0000	64.0000	(27.273)	0	0	0
30/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
30/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,417.0000	2,559.0000	5.875	0	0	0
30/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,187.0000	5,043.0000	(2.776)	0	0	0
30/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,269.0000	1,396.0000	10.008	0	0	0
30/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,926.0000	2,065.0000	7.217	0	0	0
30/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
30/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,094.0000	1,215.0000	11.060	0	0	0
30/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
30/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	200.0000	154.0000	(23.000)	0	0	0
30/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
30/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
30/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,733.0000	1,870.0000	7.905	0	0	0
30/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	663.0000	761.0000	14.781	0	0	0
30/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,733.0000	1,870.0000	7.905	0	0	0
30/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,687.0000	3,543.0000	(3.906)	0	0	0
30/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	38.0000	26.0000	(31.579)	0	0	0
30/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
30/06/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,368.0000	2,510.0000	5.997	0	0	0
30/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	332.0000	277.0000	(16.566)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,451.0000	1,583.0000	9.097	0	0	0
30/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	185.0000	142.0000	(23.243)	0	0	0
30/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,715.0000	2,858.0000	5.267	0	0	0
30/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,220.0000	2,361.0000	6.351	0	0	0
30/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	848.0000	958.0000	12.972	0	0	0
30/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	760.0000	646.0000	(15.000)	0	0	0
30/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
30/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	698.0000	799.0000	14.470	0	0	0
30/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	135.0000	101.0000	(25.185)	0	0	0
30/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	73.0000	103.0000	41.096	0	0	0
30/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,715.0000	2,858.0000	5.267	0	0	0
30/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,829.0000	1,968.0000	7.600	0	0	0
30/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,313.0000	5,457.0000	2.710	0	0	0
30/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,220.0000	2,361.0000	6.351	0	0	0
30/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,813.0000	3,957.0000	3.777	0	0	0
30/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,170.0000	2,312.0000	6.544	0	0	0
30/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,467.0000	2,609.0000	5.756	0	0	0
30/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	252.0000	211.0000	(16.270)	0	0	0
30/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,813.0000	6,957.0000	2.114	0	0	0
30/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/06/2009	€ / R 2009/09/14	13.25	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	297.0000	248.0000	(16.498)	0	0	0
30/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,269.0000	2,411.0000	6.258	0	0	0
30/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	410.0000	505.0000	23.171	0	0	0
30/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	80.0000	58.0000	(27.500)	0	0	0
30/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	698.0000	799.0000	14.470	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	515.0000	618.0000	20.000	0	0	0
30/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,269.0000	2,411.0000	6.258	0	0	0
30/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	1,094.0000	1,215.0000	11.060	0	0	0
30/06/2009	€ / R 2009/09/14	11.05	Put	Currency Future	286.0000	368.0000	28.671	0	0	0
30/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,765.0000	2,908.0000	5.172	0	0	0
30/06/2009	€ / R 2009/09/14	13.25	Put	Currency Future	2,121.0000	2,262.0000	6.648	0	0	0
30/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	345.0000	434.0000	25.797	0	0	0
30/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	31.0000	21.0000	(32.258)	0	0	0
30/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	515.0000	618.0000	20.000	0	0	0
30/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,544.0000	1,678.0000	8.679	0	0	0
30/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,926.0000	2,065.0000	7.217	0	0	0
30/06/2009	€ / R 2009/09/14	13.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	185.0000	142.0000	(23.243)	0	0	0
30/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	252.0000	211.0000	(16.270)	0	0	0
30/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
30/06/2009	€ / R 2009/09/14	11.00	Put	Currency Future	258.0000	337.0000	30.620	0	0	0
30/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	552.0000	652.0000	18.116	0	0	0
30/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,269.0000	1,396.0000	10.008	0	0	0
30/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	239.0000	195.0000	(18.410)	0	0	0
30/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/06/2009	€ / R 2009/09/14	11.05	Call	Currency Future	373.0000	311.0000	(16.622)	0	0	0
30/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	2,170.0000	2,312.0000	6.544	0	0	0
30/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	1,051.0000	1,171.0000	11.418	0	0	0
30/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	88.0000	64.0000	(27.273)	0	0	0
30/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	479.0000	579.0000	20.877	0	0	0
30/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,763.0000	5,907.0000	2.499	0	0	0
30/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	96.0000	70.0000	(27.083)	0	0	0
30/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,263.0000	7,407.0000	1.983	0	0	0
30/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	61.0000	43.0000	(29.508)	0	0	0
30/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,037.0000	1,894.0000	(7.020)	0	0	0
30/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	266.0000	222.0000	(16.541)	0	0	0
30/06/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	12.05	Put	Currency Future	1,009.0000	1,127.0000	11.695	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,737.0000	4,593.0000	(3.040)	0	0	0
30/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	50.0000	35.0000	(30.000)	0	0	0
30/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,537.0000	3,393.0000	(4.071)	0	0	0
30/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	552.0000	652.0000	18.116	0	0	0
30/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,224.0000	1,350.0000	10.294	0	0	0
30/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	239.0000	195.0000	(18.410)	0	0	0
30/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,037.0000	4,893.0000	(2.859)	0	0	0
30/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	968.0000	1,084.0000	11.983	0	0	0
30/06/2009	€ / R 2009/09/14	12.00	Call	Currency Future	105.0000	77.0000	(26.667)	0	0	0
30/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,963.0000	4,107.0000	3.634	0	0	0
30/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	171.0000	131.0000	(23.392)	0	0	0
30/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	927.0000	1,041.0000	12.298	0	0	0
30/06/2009	€ / R 2009/09/14	10.95	Call	Currency Future	419.0000	350.0000	(16.468)	0	0	0
30/06/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,463.0000	5,607.0000	2.636	0	0	0
30/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	114.0000	84.0000	(26.316)	0	0	0
30/06/2009	€ / R 2009/09/14	10.95	Put	Currency Future	232.0000	307.0000	32.328	0	0	0
30/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,963.0000	7,107.0000	2.068	0	0	0
30/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	735.0000	838.0000	14.014	0	0	0
30/06/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	11.50	Call	Currency Future	227.0000	181.0000	(20.264)	0	0	0
30/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	11.50	Put	Currency Future	590.0000	688.0000	16.610	0	0	0
30/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,263.0000	4,407.0000	3.378	0	0	0
30/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,314.0000	1,442.0000	9.741	0	0	0
30/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	106.0000	145.0000	36.792	0	0	0
30/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	10.60	Call	Currency Future	643.0000	538.0000	(16.330)	0	0	0
30/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,237.0000	3,093.0000	(4.449)	0	0	0
30/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,023.0000	2,164.0000	6.970	0	0	0
30/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	209.0000	278.0000	33.014	0	0	0
30/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,405.0000	1,536.0000	9.324	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/06/2009	€ / R 2009/09/14	12.50	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
30/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,739.0000	1,596.0000	(8.223)	0	0	0
30/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
30/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	445.0000	371.0000	(16.629)	0	0	0
30/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
30/06/2009	€ / R 2009/09/14	11.00	Call	Currency Future	395.0000	330.0000	(16.456)	0	0	0
30/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
30/06/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,638.0000	1,774.0000	8.303	0	0	0
30/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	215.0000	167.0000	(22.326)	0	0	0
30/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	629.0000	724.0000	15.103	0	0	0
30/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
30/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
30/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,180.0000	1,305.0000	10.593	0	0	0
30/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
30/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,665.0000	2,808.0000	5.366	0	0	0
30/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,359.0000	1,489.0000	9.566	0	0	0
30/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,516.0000	2,659.0000	5.684	0	0	0
30/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,164.0000	3,307.0000	4.520	0	0	0
30/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,878.0000	2,016.0000	7.348	0	0	0
30/06/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,463.0000	3,607.0000	4.158	0	0	0
30/06/2009	€ / R 2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,363.0000	3,507.0000	4.282	0	0	0
30/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,264.0000	3,407.0000	4.381	0	0	0
30/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	3,164.0000	3,307.0000	4.520	0	0	0
30/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
30/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,964.0000	3,108.0000	4.858	0	0	0
30/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
30/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,264.0000	3,407.0000	4.381	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
30/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,686.0000	1,822.0000	8.066	0	0	0
30/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,467.0000	2,609.0000	5.756	0	0	0
30/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	2,023.0000	2,164.0000	6.970	0	0	0
30/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,591.0000	1,726.0000	8.485	0	0	0
30/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,686.0000	1,822.0000	8.066	0	0	0
30/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
30/06/2009	€ / R 2009/09/14	13.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,781.0000	1,919.0000	7.748	0	0	0
30/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,544.0000	1,678.0000	8.679	0	0	0
30/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
30/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	848.0000	958.0000	12.972	0	0	0
30/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
30/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,497.0000	1,630.0000	8.884	0	0	0
30/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	135.0000	101.0000	(25.185)	0	0	0
30/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	2,072.0000	2,213.0000	6.805	0	0	0
30/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	809.0000	917.0000	13.350	0	0	0
30/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	31.0000	21.0000	(32.258)	0	0	0
30/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	146.0000	110.0000	(24.658)	0	0	0
30/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	124.0000	92.0000	(25.806)	0	0	0
30/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	887.0000	999.0000	12.627	0	0	0
30/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	158.0000	120.0000	(24.051)	0	0	0
30/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	772.0000	877.0000	13.601	0	0	0
30/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,975.0000	2,114.0000	7.038	0	0	0
30/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,516.0000	2,659.0000	5.684	0	0	0
30/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
30/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,616.0000	2,758.0000	5.428	0	0	0
30/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,815.0000	2,958.0000	5.080	0	0	0
30/06/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,864.0000	3,008.0000	5.028	0	0	0
30/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,713.0000	3,857.0000	3.878	0	0	0
30/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R	2009/09/14	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	€ / R	2009/09/14	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	€ / R	2009/09/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/06/2009	€ / R	2009/09/14	14.20	Put	Currency Future	3,064.0000	3,207.0000	4.667	0	0	0
30/06/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,964.0000	3,108.0000	4.858	0	0	0
30/06/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,765.0000	2,908.0000	5.172	0	0	0
30/06/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,665.0000	2,808.0000	5.366	0	0	0
30/06/2009	€ / R	2009/09/14	10.75	Call	Currency Future	0.0000	446.0000	100.000	0	0	0
30/06/2009	€ / R	2009/09/14	10.75	Put	Currency Future	0.0000	203.0000	100.000	0	0	0
30/06/2009	€ / R	2009/09/14	10.85	Call	Currency Future	0.0000	395.0000	100.000	0	0	0
30/06/2009	€ / R	2009/09/14	10.85	Put	Currency Future	0.0000	252.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14			Currency Future	11.3242	11.1770	(1.300)	11.3400	11.3100	11,531
30/06/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,516.0000	1,638.0000	8.047	0	0	0
30/06/2009	€ / R	2009/12/14	11.65	Put	Currency Future	759.0000	863.0000	13.702	0	0	0
30/06/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,451.0000	2,582.0000	5.345	0	0	0
30/06/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,475.0000	3,614.0000	4.000	0	0	0
30/06/2009	€ / R	2009/12/14	9.05	Call	Currency Future	2,297.0000	2,154.0000	(6.226)	0	0	0
30/06/2009	€ / R	2009/12/14	14.75	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
30/06/2009	€ / R	2009/12/14	15.10	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
30/06/2009	€ / R	2009/12/14	15.85	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
30/06/2009	€ / R	2009/12/14	8.05	Call	Currency Future	3,280.0000	3,135.0000	(4.421)	0	0	0
30/06/2009	€ / R	2009/12/14	12.60	Call	Currency Future	240.0000	215.0000	(10.417)	0	0	0
30/06/2009	€ / R	2009/12/14	10.65	Put	Currency Future	222.0000	278.0000	25.225	0	0	0
30/06/2009	€ / R	2009/12/14	15.10	Put	Currency Future	3,808.0000	3,950.0000	3.729	0	0	0
30/06/2009	€ / R	2009/12/14	15.85	Put	Currency Future	4,540.0000	4,685.0000	3.194	0	0	0
30/06/2009	€ / R	2009/12/14	9.00	Call	Currency Future	2,346.0000	2,202.0000	(6.138)	0	0	0
30/06/2009	€ / R	2009/12/14	8.05	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
30/06/2009	€ / R	2009/12/14	12.90	Call	Currency Future	200.0000	178.0000	(11.000)	0	0	0
30/06/2009	€ / R	2009/12/14	11.65	Call	Currency Future	434.0000	390.0000	(10.138)	0	0	0
30/06/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,179.0000	2,308.0000	5.920	0	0	0
30/06/2009	€ / R	2009/12/14	11.45	Call	Currency Future	495.0000	445.0000	(10.101)	0	0	0
30/06/2009	€ / R	2009/12/14	18.10	Put	Currency Future	6,777.0000	6,924.0000	2.169	0	0	0
30/06/2009	€ / R	2009/12/14	10.85	Put	Currency Future	300.0000	366.0000	22.000	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
30/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	256.0000	229.0000	(10.547)	0	0	0
30/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	832.0000	939.0000	12.861	0	0	0
30/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	129.0000	113.0000	(12.403)	0	0	0
30/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,282.0000	5,428.0000	2.764	0	0	0
30/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,539.0000	1,408.0000	(8.512)	0	0	0
30/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	70.0000	87.0000	24.286	0	0	0
30/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,627.0000	3,481.0000	(4.025)	0	0	0
30/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	183.0000	163.0000	(10.929)	0	0	0
30/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	65.0000	81.0000	24.615	0	0	0
30/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,494.0000	1,364.0000	(8.701)	0	0	0
30/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
30/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,908.0000	2,036.0000	6.709	0	0	0
30/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	406.0000	366.0000	(9.852)	0	0	0
30/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	205.0000	258.0000	25.854	0	0	0
30/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
30/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	85.0000	106.0000	24.706	0	0	0
30/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,639.0000	2,495.0000	(5.457)	0	0	0
30/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,787.0000	4,932.0000	3.029	0	0	0
30/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,731.0000	1,857.0000	7.279	0	0	0
30/06/2009	€ / R 2009/12/14	11.30	Call	Currency Future	0.0000	493.0000	100.000	0	0	0
30/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,267.0000	1,384.0000	9.234	0	0	0
30/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	46.0000	57.0000	23.913	0	0	0
30/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,492.0000	2,348.0000	(5.778)	0	0	0
30/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	746.0000	667.0000	(10.590)	0	0	0
30/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	50.0000	61.0000	22.000	0	0	0
30/06/2009	€ / R 2009/12/14	11.50	Put	Currency Future	655.0000	754.0000	15.115	0	0	0
30/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	291.0000	261.0000	(10.309)	0	0	0
30/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	929.0000	835.0000	(10.118)	0	0	0
30/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
30/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	322.0000	390.0000	21.118	0	0	0
30/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,724.0000	1,588.0000	(7.889)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	417.0000	495.0000	18.705	0	0	0
30/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	206.0000	184.0000	(10.680)	0	0	0
30/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	381.0000	344.0000	(9.711)	0	0	0
30/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,635.0000	2,768.0000	5.047	0	0	0
30/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	273.0000	244.0000	(10.623)	0	0	0
30/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,727.0000	3,580.0000	(3.944)	0	0	0
30/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
30/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	774.0000	693.0000	(10.465)	0	0	0
30/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
30/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
30/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	641.0000	572.0000	(10.764)	0	0	0
30/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,431.0000	1,552.0000	8.456	0	0	0
30/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	121.0000	106.0000	(12.397)	0	0	0
30/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,248.0000	2,105.0000	(6.361)	0	0	0
30/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,589.0000	4,734.0000	3.160	0	0	0
30/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
30/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	91.0000	114.0000	25.275	0	0	0
30/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,184.0000	1,302.0000	9.966	0	0	0
30/06/2009	€ / R 2009/12/14	11.30	Put	Currency Future	0.0000	616.0000	100.000	0	0	0
30/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	153.0000	135.0000	(11.765)	0	0	0
30/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	233.0000	208.0000	(10.730)	0	0	0
30/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
30/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,231.0000	3,085.0000	(4.519)	0	0	0
30/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	869.0000	978.0000	12.543	0	0	0
30/06/2009	€ / R 2009/12/14	11.50	Call	Currency Future	479.0000	431.0000	(10.021)	0	0	0
30/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,496.0000	2,629.0000	5.329	0	0	0
30/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,184.0000	1,302.0000	9.966	0	0	0
30/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,617.0000	3,757.0000	3.871	0	0	0
30/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,677.0000	3,531.0000	(3.971)	0	0	0
30/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
30/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	393.0000	355.0000	(9.669)	0	0	0
30/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	0
30/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,558.0000	1,681.0000	7.895	0	0	0
30/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,688.0000	2,544.0000	(5.357)	0	0	0
30/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,315.0000	1,191.0000	(9.430)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	12,452
30/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	109.0000	95.0000	(12.844)	0	0	0
30/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,577.0000	3,431.0000	(4.082)	0	0	0
30/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
30/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,775.0000	1,901.0000	7.099	0	0	0
30/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,335.0000	3,472.0000	4.108	0	0	0
30/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,314.0000	2,444.0000	5.618	0	0	0
30/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,307.0000	1,426.0000	9.105	0	0	0
30/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,443.0000	2,299.0000	(5.894)	0	0	0
30/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,343.0000	4,488.0000	3.339	0	0	0
30/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	907.0000	1,017.0000	12.128	0	0	0
30/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	282.0000	253.0000	(10.284)	0	0	0
30/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	308.0000	279.0000	(9.416)	0	0	0
30/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
30/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
30/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,348.0000	1,467.0000	8.828	0	0	0
30/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	367.0000	441.0000	20.163	0	0	0
30/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
30/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,359.0000	2,490.0000	5.553	0	0	0
30/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	240.0000	215.0000	(10.417)	0	0	0
30/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,590.0000	2,446.0000	(5.560)	0	0	0
30/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
30/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,760.0000	3,901.0000	3.750	0	0	0
30/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,677.0000	1,543.0000	(7.990)	0	0	0
30/06/2009	€ / R 2009/12/14	13.25	Call	Currency Future	163.0000	144.0000	(11.656)	0	0	0
30/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	308.0000	279.0000	(9.416)	0	0	13,387
30/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,635.0000	2,768.0000	5.047	0	0	0
30/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	133.0000	117.0000	(12.030)	0	0	0
30/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,516.0000	1,638.0000	8.047	0	0	0
30/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,712.0000	3,853.0000	3.798	0	0	0
30/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,737.0000	4,883.0000	3.082	0	0	0
30/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,392.0000	4,537.0000	3.301	0	0	0
30/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	153.0000	135.0000	(11.765)	0	0	0
30/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,032.0000	930.0000	(9.884)	0	0	0
30/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	3.0000	50.000	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
30/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	692.0000	618.0000	(10.694)	0	0	0
30/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	53.0000	66.0000	24.528	0	0	0
30/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	109.0000	95.0000	(12.844)	0	0	0
30/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,179.0000	2,308.0000	5.920	0	0	0
30/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,381.0000	3,519.0000	4.082	0	0	0
30/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,727.0000	3,580.0000	(3.944)	0	0	0
30/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,688.0000	4,833.0000	3.093	0	0	0
30/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	240.0000	298.0000	24.167	0	0	0
30/06/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,089.0000	2,217.0000	6.127	0	0	0
30/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	172.0000	154.0000	(10.465)	0	0	0
30/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	158.0000	203.0000	28.481	0	0	0
30/06/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,294.0000	4,438.0000	3.354	0	0	0
30/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	80.0000	100.0000	25.000	0	0	0
30/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,428.0000	3,566.0000	4.026	0	0	0
30/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,998.0000	2,127.0000	6.456	0	0	0
30/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	344.0000	415.0000	20.640	0	0	0
30/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
30/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	864.0000	775.0000	(10.301)	0	0	0
30/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	117.0000	102.0000	(12.821)	0	0	0
30/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	718.0000	642.0000	(10.585)	0	0	0
30/06/2009	€ / R 2009/12/14	8.60	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
30/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,429.0000	3,283.0000	(4.258)	0	0	0
30/06/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,570.0000	3,709.0000	3.894	0	0	0
30/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	148.0000	130.0000	(12.162)	0	0	0
30/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,405.0000	2,536.0000	5.447	0	0	0
30/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
30/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,770.0000	1,634.0000	(7.684)	0	0	0
30/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,491.0000	4,636.0000	3.229	0	0	0
30/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,330.0000	3,184.0000	(4.384)	0	0	0
30/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	102.0000	89.0000	(12.745)	0	0	0
30/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	443.0000	523.0000	18.059	0	0	0
30/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,738.0000	2,593.0000	(5.296)	0	0	0
30/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	5.0000	7.0000	40.000	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
30/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
30/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,359.0000	2,490.0000	5.553	0	0	0
30/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	617.0000	550.0000	(10.859)	0	0	0
30/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,404.0000	1,277.0000	(9.046)	0	0	0
30/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
30/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,775.0000	2,909.0000	4.829	0	0	0
30/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,528.0000	3,382.0000	(4.138)	0	0	0
30/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,360.0000	1,233.0000	(9.338)	0	0	0
30/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	158.0000	139.0000	(12.025)	0	0	0
30/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
30/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	689.0000	790.0000	14.659	0	0	0
30/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,916.0000	3,051.0000	4.630	0	0	0
30/06/2009	€ / R 2009/12/14	15.60	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
30/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
30/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,681.0000	2,815.0000	4.998	0	0	0
30/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,269.0000	2,399.0000	5.729	0	0	0
30/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
30/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	279.0000	343.0000	22.939	0	0	0
30/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	420.0000	378.0000	(10.000)	0	0	0
30/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,589.0000	2,722.0000	5.137	0	0	0
30/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	896.0000	805.0000	(10.156)	0	0	0
30/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	803.0000	720.0000	(10.336)	0	0	0
30/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	106.0000	92.0000	(13.208)	0	0	0
30/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	133.0000	117.0000	(12.030)	0	0	0
30/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	621.0000	718.0000	15.620	0	0	0
30/06/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,631.0000	1,498.0000	(8.155)	0	0	0
30/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	61.0000	76.0000	24.590	0	0	0
30/06/2009	€ / R 2009/12/14	14.85	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
30/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,224.0000	2,353.0000	5.800	0	0	0
30/06/2009	€ / R 2009/12/14	13.45	Call	Currency Future	143.0000	126.0000	(11.888)	0	0	0
30/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,442.0000	4,586.0000	3.242	0	0	0
30/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,585.0000	1,453.0000	(8.328)	0	0	0
30/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
30/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	138.0000	121.0000	(12.319)	0	0	0
30/06/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,864.0000	1,726.0000	(7.403)	0	0	0
30/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,522.0000	3,661.0000	3.947	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	463.0000	417.0000	(9.935)	0	0	0
30/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
30/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
30/06/2009	€ / R 2009/12/14	9.50	Put	Currency Future	40.0000	49.0000	22.500	0	0	0
30/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,541.0000	2,397.0000	(5.667)	0	0	0
30/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	795.0000	901.0000	13.333	0	0	0
30/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	90.0000	78.0000	(13.333)	0	0	0
30/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	57.0000	71.0000	24.561	0	0	0
30/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
30/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
30/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,478.0000	3,332.0000	(4.198)	0	0	0
30/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
30/06/2009	€ / R 2009/12/14	10.50	Call	Currency Future	997.0000	898.0000	(9.930)	0	0	0
30/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
30/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,927.0000	7,074.0000	2.122	0	0	0
30/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,451.0000	2,582.0000	5.345	0	0	0
30/06/2009	€ / R 2009/12/14	14.50	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
30/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,010.0000	3,145.0000	4.485	0	0	0
30/06/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,241.0000	3,377.0000	4.196	0	0	0
30/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,134.0000	2,262.0000	5.998	0	0	0
30/06/2009	€ / R 2009/12/14	10.50	Put	Currency Future	172.0000	221.0000	28.488	0	0	0
30/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	0
30/06/2009	€ / R 2009/12/14	15.50	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
30/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	666.0000	594.0000	(10.811)	0	0	0
30/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,998.0000	2,127.0000	6.456	0	0	0
30/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,473.0000	1,595.0000	8.282	0	0	0
30/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,836.0000	2,691.0000	(5.113)	0	0	0
30/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	392.0000	467.0000	19.133	0	0	0
30/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	172.0000	154.0000	(10.465)	0	0	0
30/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	317.0000	287.0000	(9.464)	0	0	0
30/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,826.0000	3,680.0000	(3.816)	0	0	0
30/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	43.0000	53.0000	23.256	0	0	0
30/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,728.0000	2,862.0000	4.912	0	0	0
30/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,431.0000	5,577.0000	2.688	0	0	0
30/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	19.0000	16.0000	(15.789)	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
30/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	183.0000	163.0000	(10.929)	0	0	0
30/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,953.0000	4,095.0000	3.592	0	0	0
30/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	369.0000	333.0000	(9.756)	0	0	0
30/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,908.0000	2,036.0000	6.709	0	0	0
30/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	299.0000	270.0000	(9.699)	0	0	0
30/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
30/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	945.0000	1,056.0000	11.746	0	0	0
30/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,730.0000	5,876.0000	2.548	0	0	0
30/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,543.0000	2,675.0000	5.191	0	0	0
30/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,143.0000	1,260.0000	10.236	0	0	0
30/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,681.0000	2,815.0000	4.998	0	0	0
30/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,245.0000	4,389.0000	3.392	0	0	0
30/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,822.0000	2,956.0000	4.748	0	0	0
30/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,953.0000	2,081.0000	6.554	0	0	0
30/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	177.0000	158.0000	(10.734)	0	0	0
30/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,817.0000	1,680.0000	(7.540)	0	0	0
30/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	248.0000	222.0000	(10.484)	0	0	0
30/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,775.0000	1,901.0000	7.099	0	0	0
30/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,225.0000	1,343.0000	9.633	0	0	0
30/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,196.0000	4,340.0000	3.432	0	0	0
30/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	177.0000	158.0000	(10.734)	0	0	0
30/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,819.0000	1,946.0000	6.982	0	0	0
30/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,558.0000	1,681.0000	7.895	0	0	0
30/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
30/06/2009	€ / R 2009/12/14	11.60	Call	Currency Future	448.0000	403.0000	(10.045)	0	0	0
30/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
30/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,953.0000	2,081.0000	6.554	0	0	0
30/06/2009	€ / R 2009/12/14	11.60	Put	Currency Future	724.0000	826.0000	14.088	0	0	0
30/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	259.0000	320.0000	23.552	0	0	0
30/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	194.0000	173.0000	(10.825)	0	0	0
30/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	833.0000	747.0000	(10.324)	0	0	0
30/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,589.0000	2,722.0000	5.137	0	0	0
30/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	233.0000	208.0000	(10.730)	0	0	0
30/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,103.0000	1,961.0000	(6.752)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,226.0000	7,374.0000	2.048	0	0	0
30/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,390.0000	1,510.0000	8.633	0	0	0
30/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
30/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
30/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,869.0000	3,004.0000	4.705	0	0	0
30/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	158.0000	139.0000	(12.025)	0	0	0
30/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
30/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	106.0000	92.0000	(13.208)	0	0	0
30/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,822.0000	2,956.0000	4.748	0	0	0
30/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	273.0000	244.0000	(10.623)	0	0	0
30/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,405.0000	2,536.0000	5.447	0	0	0
30/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	264.0000	237.0000	(10.227)	0	0	0
30/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	200.0000	178.0000	(11.000)	0	0	0
30/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,134.0000	2,262.0000	5.998	0	0	0
30/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	129.0000	113.0000	(12.403)	0	0	0
30/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,348.0000	1,467.0000	8.828	0	0	0
30/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,224.0000	2,353.0000	5.800	0	0	0
30/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,601.0000	1,725.0000	7.745	0	0	0
30/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,688.0000	1,813.0000	7.405	0	0	0
30/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,043.0000	2,172.0000	6.314	0	0	0
30/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	167.0000	149.0000	(10.778)	0	0	0
30/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	212.0000	190.0000	(10.377)	0	0	0
30/06/2009	€ / R 2009/12/14	13.00	Call	Currency Future	188.0000	168.0000	(10.638)	0	0	0
30/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	225.0000	202.0000	(10.222)	0	0	0
30/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	148.0000	130.0000	(12.162)	0	0	0
30/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	219.0000	196.0000	(10.502)	0	0	0
30/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,644.0000	1,769.0000	7.603	0	0	0
30/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,864.0000	1,991.0000	6.813	0	0	0
30/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	347.0000	314.0000	(9.510)	0	0	0
30/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,023.0000	1,137.0000	11.144	0	0	0
30/06/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,103.0000	1,219.0000	10.517	0	0	0
30/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,063.0000	1,177.0000	10.724	0	0	0
30/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	358.0000	323.0000	(9.777)	0	0	0
30/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	984.0000	1,096.0000	11.382	0	0	0
30/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	337.0000	304.0000	(9.792)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R	2009/12/14	12.10	Call	Currency Future	327.0000	296.0000	(9.480)	0	0	0
30/06/2009	€ / R	2009/12/14	15.30	Call	Currency Future	0.0000	21.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	14.30	Call	Currency Future	0.0000	68.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	9.30	Put	Currency Future	0.0000	37.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	9.30	Call	Currency Future	0.0000	1,914.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	10.30	Call	Currency Future	0.0000	1,034.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	15.30	Put	Currency Future	0.0000	4,144.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	10.30	Put	Currency Future	0.0000	157.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	8.30	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	8.30	Call	Currency Future	0.0000	2,888.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	7.30	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	7.30	Call	Currency Future	0.0000	3,879.0000	100.000	0	0	0
30/06/2009	€ / R	2009/12/14	14.30	Put	Currency Future	0.0000	3,191.0000	100.000	0	0	0
30/06/2009	€ / R	2010/03/15			Currency Future	11.5155	11.3654	(1.303)	0.0000	0.0000	78
30/06/2009	€ / R	2010/03/15	15.15	Call	Currency Future	134.0000	120.0000	(10.448)	0	0	0
30/06/2009	€ / R	2010/03/15	10.95	Put	Currency Future	398.0000	470.0000	18.090	0	0	0
30/06/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,481.0000	3,333.0000	(4.252)	0	0	0
30/06/2009	€ / R	2010/03/15	15.10	Call	Currency Future	137.0000	123.0000	(10.219)	0	0	0
30/06/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,530.0000	3,383.0000	(4.164)	0	0	0
30/06/2009	€ / R	2010/03/15	11.95	Call	Currency Future	559.0000	516.0000	(7.692)	0	0	0
30/06/2009	€ / R	2010/03/15	16.15	Call	Currency Future	77.0000	67.0000	(12.987)	0	0	0
30/06/2009	€ / R	2010/03/15	10.95	Call	Currency Future	963.0000	885.0000	(8.100)	0	0	0
30/06/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,721.0000	3,858.0000	3.682	0	0	0
30/06/2009	€ / R	2010/03/15	14.80	Call	Currency Future	157.0000	141.0000	(10.191)	0	0	0
30/06/2009	€ / R	2010/03/15	11.95	Put	Currency Future	994.0000	1,100.0000	10.664	0	0	0
30/06/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,768.0000	3,905.0000	3.636	0	0	0
30/06/2009	€ / R	2010/03/15	12.95	Call	Currency Future	352.0000	324.0000	(7.955)	0	0	0
30/06/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,664.0000	4,803.0000	2.980	0	0	0
30/06/2009	€ / R	2010/03/15	8.00	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
30/06/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,843.0000	2,974.0000	4.608	0	0	0
30/06/2009	€ / R	2010/03/15	13.95	Call	Currency Future	228.0000	207.0000	(9.211)	0	0	0
30/06/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,798.0000	2,928.0000	4.646	0	0	0
30/06/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,427.0000	4,565.0000	3.117	0	0	0
30/06/2009	€ / R	2010/03/15	9.25	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
30/06/2009	€ / R	2010/03/15	14.15	Call	Currency Future	208.0000	190.0000	(8.654)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,662.0000	2,792.0000	4.884	0	0	0
30/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
30/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
30/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	72.0000	62.0000	(13.889)	0	0	0
30/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,957.0000	2,082.0000	6.387	0	0	0
30/06/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,786.0000	1,908.0000	6.831	0	0	0
30/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	213.0000	194.0000	(8.920)	0	0	0
30/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,488.0000	3,622.0000	3.842	0	0	0
30/06/2009	€ / R 2010/03/15	11.70	Put	Currency Future	819.0000	919.0000	12.210	0	0	0
30/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,402.0000	2,257.0000	(6.037)	0	0	0
30/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
30/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,549.0000	2,403.0000	(5.728)	0	0	0
30/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
30/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	330.0000	304.0000	(7.879)	0	0	0
30/06/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,573.0000	2,701.0000	4.975	0	0	0
30/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,284.0000	3,137.0000	(4.476)	0	0	0
30/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	546.0000	503.0000	(7.875)	0	0	0
30/06/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,382.0000	3,235.0000	(4.347)	0	0	0
30/06/2009	€ / R 2010/03/15	14.95	Call	Currency Future	146.0000	132.0000	(9.589)	0	0	0
30/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,464.0000	1,351.0000	(7.719)	0	0	0
30/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	153.0000	138.0000	(9.804)	0	0	0
30/06/2009	€ / R 2010/03/15	11.70	Call	Currency Future	634.0000	585.0000	(7.729)	0	0	0
30/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
30/06/2009	€ / R 2010/03/15	9.20	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
30/06/2009	€ / R 2010/03/15	13.85	Call	Currency Future	238.0000	217.0000	(8.824)	0	0	0
30/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,030.0000	1,138.0000	10.485	0	0	0
30/06/2009	€ / R 2010/03/15	11.70	Call	Currency Future	634.0000	585.0000	(7.729)	0	0	0
30/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,504.0000	1,389.0000	(7.646)	0	0	0
30/06/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,579.0000	3,432.0000	(4.107)	0	0	0
30/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,500.0000	2,355.0000	(5.800)	0	0	0
30/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	149.0000	186.0000	24.832	0	0	0
30/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
30/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	138.0000	174.0000	26.087	0	0	0
30/06/2009	€ / R 2010/03/15	7.95	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
30/06/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,617.0000	4,756.0000	3.011	0	0	0
30/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	520.0000	601.0000	15.577	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	110.0000	141.0000	28.182	0	0	0
30/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	323.0000	297.0000	(8.050)	0	0	0
30/06/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,598.0000	2,452.0000	(5.620)	0	0	0
30/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,585.0000	1,467.0000	(7.445)	0	0	0
30/06/2009	€ / R 2010/03/15	11.20	Call	Currency Future	836.0000	766.0000	(8.373)	0	0	0
30/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	143.0000	129.0000	(9.790)	0	0	0
30/06/2009	€ / R 2010/03/15	11.70	Put	Currency Future	819.0000	919.0000	12.210	0	0	0
30/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	494.0000	573.0000	15.992	0	0	0
30/06/2009	€ / R 2010/03/15	8.95	Put	Currency Future	32.0000	37.0000	15.625	0	0	0
30/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	140.0000	126.0000	(10.000)	0	0	0
30/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	316.0000	291.0000	(7.911)	0	0	0
30/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,628.0000	3,763.0000	3.721	0	0	0
30/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	860.0000	789.0000	(8.256)	0	0	0
30/06/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,674.0000	3,810.0000	3.702	0	0	0
30/06/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,354.0000	2,209.0000	(6.160)	0	0	0
30/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	85.0000	73.0000	(14.118)	0	0	0
30/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
30/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,712.0000	4,851.0000	2.950	0	0	0
30/06/2009	€ / R 2010/03/15	9.95	Put	Currency Future	102.0000	131.0000	28.431	0	0	0
30/06/2009	€ / R 2010/03/15	16.05	Call	Currency Future	82.0000	71.0000	(13.415)	0	0	0
30/06/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,333.0000	3,186.0000	(4.410)	0	0	0
30/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,707.0000	2,837.0000	4.802	0	0	0
30/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,807.0000	4,947.0000	2.912	0	0	0
30/06/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,668.0000	1,546.0000	(7.314)	0	0	0
30/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,752.0000	2,883.0000	4.760	0	0	0
30/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	223.0000	203.0000	(8.969)	0	0	0
30/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,305.0000	2,160.0000	(6.291)	0	0	0
30/06/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,581.0000	3,716.0000	3.770	0	0	0
30/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
30/06/2009	€ / R 2010/03/15	8.20	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
30/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,829.0000	1,951.0000	6.670	0	0	0
30/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,425.0000	1,314.0000	(7.789)	0	0	0
30/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	218.0000	198.0000	(9.174)	0	0	0
30/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	936.0000	860.0000	(8.120)	0	0	0
30/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,934.0000	3,066.0000	4.499	0	0	0
30/06/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,744.0000	1,866.0000	6.995	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,522.0000	4,660.0000	3.052	0	0	0
30/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	337.0000	310.0000	(8.012)	0	0	0
30/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	421.0000	495.0000	17.577	0	0	0
30/06/2009	€ / R 2010/03/15	15.25	Call	Currency Future	128.0000	115.0000	(10.156)	0	0	0
30/06/2009	€ / R 2010/03/15	13.90	Call	Currency Future	233.0000	212.0000	(9.013)	0	0	0
30/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	119.0000	151.0000	26.891	0	0	0
30/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	344.0000	317.0000	(7.849)	0	0	0
30/06/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,863.0000	4,000.0000	3.546	0	0	0
30/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,617.0000	2,746.0000	4.929	0	0	0
30/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	910.0000	836.0000	(8.132)	0	0	0
30/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,914.0000	2,038.0000	6.479	0	0	0
30/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,626.0000	1,506.0000	(7.380)	0	0	0
30/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	200.0000	181.0000	(9.500)	0	0	0
30/06/2009	€ / R 2010/03/15	14.90	Call	Currency Future	150.0000	135.0000	(10.000)	0	0	0
30/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	445.0000	520.0000	16.854	0	0	0
30/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,001.0000	2,126.0000	6.247	0	0	0
30/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,702.0000	1,823.0000	7.109	0	0	0
30/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,044.0000	2,170.0000	6.164	0	0	0
30/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,534.0000	3,669.0000	3.820	0	0	0
30/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,871.0000	1,995.0000	6.627	0	0	0
30/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,889.0000	3,020.0000	4.534	0	0	0
30/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	354.0000	422.0000	19.209	0	0	0
30/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	310.0000	285.0000	(8.065)	0	0	0
30/06/2009	€ / R 2010/03/15	12.90	Call	Currency Future	360.0000	331.0000	(8.056)	0	0	0
30/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,544.0000	1,427.0000	(7.578)	0	0	0
30/06/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,441.0000	3,575.0000	3.894	0	0	0
30/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	159.0000	198.0000	24.528	0	0	0
30/06/2009	€ / R 2010/03/15	10.90	Put	Currency Future	375.0000	445.0000	18.667	0	0	0
30/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
30/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,048.0000	964.0000	(8.015)	0	0	0
30/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	812.0000	744.0000	(8.374)	0	0	0
30/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	991.0000	911.0000	(8.073)	0	0	0
30/06/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,333.0000	4,470.0000	3.162	0	0	0
30/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	128.0000	162.0000	26.563	0	0	0
30/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	80.0000	104.0000	30.000	0	0	0
30/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	547.0000	629.0000	14.991	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	94.0000	122.0000	29.787	0	0	0
30/06/2009	€ / R 2010/03/15	15.95	Call	Currency Future	87.0000	76.0000	(12.644)	0	0	0
30/06/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,794.0000	2,647.0000	(5.261)	0	0	0
30/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	469.0000	546.0000	16.418	0	0	0
30/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,796.0000	1,670.0000	(7.016)	0	0	0
30/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,475.0000	4,613.0000	3.084	0	0	0
30/06/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,839.0000	1,712.0000	(6.906)	0	0	0
30/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	885.0000	812.0000	(8.249)	0	0	0
30/06/2009	€ / R 2010/03/15	8.80	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
30/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,629.0000	3,481.0000	(4.078)	0	0	0
30/06/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,777.0000	3,629.0000	(3.918)	0	0	0
30/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	204.0000	185.0000	(9.314)	0	0	0
30/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	333.0000	399.0000	19.820	0	0	0
30/06/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
30/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,451.0000	2,306.0000	(5.916)	0	0	0
30/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,660.0000	1,781.0000	7.289	0	0	0
30/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
30/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
30/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,431.0000	3,284.0000	(4.284)	0	0	0
30/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	376.0000	346.0000	(7.979)	0	0	0
30/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
30/06/2009	€ / R 2010/03/15	9.75	Put	Currency Future	74.0000	96.0000	29.730	0	0	0
30/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	131.0000	118.0000	(9.924)	0	0	0
30/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,528.0000	2,656.0000	5.063	0	0	0
30/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,710.0000	1,587.0000	(7.193)	0	0	0
30/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
30/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	244.0000	222.0000	(9.016)	0	0	0
30/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,647.0000	2,501.0000	(5.516)	0	0	0
30/06/2009	€ / R 2010/03/15	10.75	Put	Currency Future	313.0000	377.0000	20.447	0	0	0
30/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,816.0000	3,952.0000	3.564	0	0	0
30/06/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,745.0000	2,598.0000	(5.355)	0	0	0
30/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	90.0000	78.0000	(13.333)	0	0	0
30/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,759.0000	4,899.0000	2.942	0	0	0
30/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
30/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	75.0000	64.0000	(14.667)	0	0	0
30/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,727.0000	3,579.0000	(3.971)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
30/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	87.0000	113.0000	29.885	0	0	0
30/06/2009	€ / R 2010/03/15	11.80	Call	Currency Future	603.0000	556.0000	(7.794)	0	0	0
30/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,019.0000	937.0000	(8.047)	0	0	0
30/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,696.0000	2,550.0000	(5.415)	0	0	0
30/06/2009	€ / R 2010/03/15	11.80	Put	Currency Future	887.0000	990.0000	11.612	0	0	0
30/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
30/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,678.0000	3,530.0000	(4.024)	0	0	0
30/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
30/06/2009	€ / R 2010/03/15	11.85	Call	Currency Future	588.0000	542.0000	(7.823)	0	0	0
30/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,380.0000	4,518.0000	3.151	0	0	0
30/06/2009	€ / R 2010/03/15	11.75	Put	Currency Future	853.0000	955.0000	11.958	0	0	0
30/06/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,395.0000	3,529.0000	3.947	0	0	0
30/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,569.0000	4,708.0000	3.042	0	0	0
30/06/2009	€ / R 2010/03/15	11.75	Call	Currency Future	618.0000	570.0000	(7.767)	0	0	0
30/06/2009	€ / R 2010/03/15	14.75	Call	Currency Future	160.0000	144.0000	(10.000)	0	0	0
30/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	368.0000	338.0000	(8.152)	0	0	0
30/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,752.0000	1,628.0000	(7.078)	0	0	0
30/06/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,484.0000	2,611.0000	5.113	0	0	0
30/06/2009	€ / R 2010/03/15	11.85	Put	Currency Future	922.0000	1,027.0000	11.388	0	0	0
30/06/2009	€ / R 2010/03/15	13.75	Call	Currency Future	249.0000	227.0000	(8.835)	0	0	0
30/06/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,619.0000	1,738.0000	7.350	0	0	0
30/06/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,067.0000	1,176.0000	10.216	0	0	0
30/06/2009	€ / R 2010/03/15	12.75	Call	Currency Future	385.0000	354.0000	(8.052)	0	0	0
30/06/2009	€ / R 2010/03/15	14.70	Call	Currency Future	164.0000	148.0000	(9.756)	0	0	0
30/06/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,348.0000	3,482.0000	4.002	0	0	0
30/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	958.0000	1,063.0000	10.960	0	0	0
30/06/2009	€ / R 2010/03/15	13.70	Call	Currency Future	255.0000	232.0000	(9.020)	0	0	0
30/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	573.0000	529.0000	(7.679)	0	0	0
30/06/2009	€ / R 2010/03/15	15.70	Call	Currency Future	102.0000	89.0000	(12.745)	0	0	0
30/06/2009	€ / R 2010/03/15	12.05	Call	Currency Future	533.0000	491.0000	(7.880)	0	0	0
30/06/2009	€ / R 2010/03/15	15.75	Call	Currency Future	99.0000	86.0000	(13.131)	0	0	0
30/06/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,286.0000	4,423.0000	3.196	0	0	0
30/06/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,578.0000	1,697.0000	7.541	0	0	0
30/06/2009	€ / R 2010/03/15	11.50	Call	Currency Future	0.0000	649.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	12.70	Call	Currency Future	393.0000	362.0000	(7.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	€ / R 2010/03/15	11.50	Put	Currency Future	0.0000	783.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	10.70	Put	Currency Future	293.0000	355.0000	21.160	0	0	0
30/06/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,826.0000	3,678.0000	(3.868)	0	0	0
30/06/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
30/06/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,843.0000	2,696.0000	(5.171)	0	0	0
30/06/2009	€ / R 2010/03/15	8.70	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
30/06/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,883.0000	1,754.0000	(6.851)	0	0	0
30/06/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,078.0000	992.0000	(7.978)	0	0	0
30/06/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,109.0000	1,021.0000	(7.935)	0	0	0
30/06/2009	€ / R 2010/03/15	9.70	Put	Currency Future	67.0000	89.0000	32.836	0	0	0
30/06/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,440.0000	2,567.0000	5.205	0	0	0
30/06/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,142.0000	1,253.0000	9.720	0	0	0
30/06/2009	€ / R 2010/03/15	12.15	Call	Currency Future	508.0000	468.0000	(7.874)	0	0	0
30/06/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,180.0000	1,292.0000	9.492	0	0	0
30/06/2009	€ / R 2010/03/15	12.20	Call	Currency Future	496.0000	457.0000	(7.863)	0	0	0
30/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	520.0000	480.0000	(7.692)	0	0	0
30/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,104.0000	1,214.0000	9.964	0	0	0
30/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,219.0000	1,331.0000	9.188	0	0	0
30/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	484.0000	447.0000	(7.645)	0	0	0
30/06/2009	€ / R 2010/03/15	10.50	Call	Currency Future	0.0000	1,142.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	9.50	Put	Currency Future	0.0000	63.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	9.50	Call	Currency Future	0.0000	1,929.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	8.50	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	10.50	Put	Currency Future	0.0000	277.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	12.50	Call	Currency Future	0.0000	397.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	13.50	Call	Currency Future	0.0000	255.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	15.50	Put	Currency Future	0.0000	4,235.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	15.50	Call	Currency Future	0.0000	100.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	14.50	Put	Currency Future	0.0000	3,297.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	14.50	Call	Currency Future	0.0000	162.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	13.50	Put	Currency Future	0.0000	2,389.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	12.50	Put	Currency Future	0.0000	1,532.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	8.50	Call	Currency Future	0.0000	2,892.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	7.50	Call	Currency Future	0.0000	3,876.0000	100.000	0	0	0
30/06/2009	€ / R 2010/03/15	7.50	Put	Currency Future	0.0000	10.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	AL12	2009/08/06			Index Future	318.3520	317.2710	(0.340)	0.0000	0.0000	0
30/06/2009	AL13	2009/08/06			Index Future	244.8420	244.8000	(0.017)	0.0000	0.0000	7
30/06/2009	AL37	2009/08/06			Index Future	276.9820	276.7970	(0.067)	0.0000	0.0000	0
30/06/2009	AL7T	2009/08/06			Index Future	311.7700	311.3790	(0.125)	0.0000	0.0000	0
30/06/2009	ALBI	2009/08/06			Index Future	290.0490	289.5510	(0.172)	0.0000	0.0000	587
30/06/2009	ALBI	2009/11/05			Index Future	295.2770	294.7690	(0.172)	0.0000	0.0000	0
30/06/2009	ALBI	2010/02/04			Index Future	300.8830	300.4220	(0.153)	0.0000	0.0000	0
30/06/2009	CRD1	2009/08/06			Index Future	124.2400	124.1970	(0.035)	0.0000	0.0000	2
30/06/2009	CRD1	2009/11/05			Index Future	126.5040	126.4600	(0.035)	0.0000	0.0000	0
30/06/2009	CRD1	2010/02/04			Index Future	128.8970	128.8520	(0.035)	0.0000	0.0000	0
30/06/2009	GOVI	2009/08/06			jGovi	291.8905	291.4150	(0.163)	0.0000	0.0000	566
30/06/2009	GOVI	2009/11/05			jGovi	297.1515	296.6670	(0.163)	0.0000	0.0000	0
30/06/2009	GOVI	2010/02/04			jGovi	302.7735	302.2800	(0.163)	0.0000	0.0000	0
30/06/2009	ILBI	2009/08/06			Index Future	358.1270	358.1270	-	0.0000	0.0000	3
30/06/2009	ILBI	2009/11/05			Index Future	365.3290	365.3290	-	0.0000	0.0000	0
30/06/2009	J153	2010/08/31			jSwap	7.9060	7.9110	0.063	0.0000	0.0000	0
30/06/2009	J157	2015/09/15			jSwap	8.8430	8.8600	0.192	0.0000	0.0000	0
30/06/2009	J186	2026/12/21			jSwap	8.3840	8.4120	0.334	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
30/06/2009	J201	2014/12/22			jSwap	8.7260	8.7450	0.218	0.0000	0.0000	0
30/06/2009	J203	2017/09/15			jSwap	8.9430	8.9540	0.123	0.0000	0.0000	0
30/06/2009	J204	2018/12/21			jSwap	8.9120	8.9250	0.146	0.0000	0.0000	0
30/06/2009	J207	2020/01/15			jSwap	8.9870	9.0010	0.156	0.0000	0.0000	0
30/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
30/06/2009	JFRA	2009/08/06			jFra	7.4990	7.4910	(0.107)	0.0000	0.0000	0
30/06/2009	JFRA	2009/11/05			jFra	7.3400	7.3520	0.163	0.0000	0.0000	0
30/06/2009	JFRA	2010/02/04			jFra	7.4680	7.4660	(0.027)	0.0000	0.0000	0
30/06/2009	JFRA	2010/05/06			jFra	7.6890	7.7010	0.156	0.0000	0.0000	0
30/06/2009	JFRA	2010/08/05			jFra	7.7980	7.8720	0.949	0.0000	0.0000	0
30/06/2009	JFRA	2010/11/04			jFra	8.1750	8.1910	0.196	0.0000	0.0000	0
30/06/2009	JN02	2009/08/06			jNote	7.8800	7.8970	0.216	0.0000	0.0000	0
30/06/2009	JN02	2009/11/05			jNote	8.0440	8.0620	0.224	0.0000	0.0000	0
30/06/2009	JN02	2010/02/04			jNote	8.2520	8.2690	0.206	0.0000	0.0000	0
30/06/2009	JN05	2009/08/06			jNote	8.6300	8.6490	0.220	0.0000	0.0000	0
30/06/2009	JN05	2009/11/05			jNote	8.7320	8.7530	0.240	0.0000	0.0000	0
30/06/2009	JN05	2010/02/04			jNote	8.8480	8.8680	0.226	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
30/06/2009	JN10	2009/08/06			jNote	8.8290	8.8430	0.159	0.0000	0.0000	0
30/06/2009	JN10	2009/11/05			jNote	8.8680	8.8830	0.169	0.0000	0.0000	0
30/06/2009	JN10	2010/02/04			jNote	8.9130	8.9290	0.180	0.0000	0.0000	0
30/06/2009	JROD	2009/06/30			jRod	8.2400	8.2399	(0.001)	0.0000	0.0000	0
30/06/2009	JROD	2009/07/31			jRod	7.6440	7.6400	(0.052)	0.0000	0.0000	0
30/06/2009	JROD	2009/08/31			jRod	7.4330	7.4280	(0.067)	0.0000	0.0000	0
30/06/2009	JROD	2009/09/30			jRod	7.9110	7.5750	(4.247)	0.0000	0.0000	0
30/06/2009	JROD	2009/10/30			jRod	7.6210	7.6200	(0.013)	0.0000	0.0000	0
30/06/2009	JROD	2009/11/30			jRod	7.4640	7.4630	(0.013)	0.0000	0.0000	0
30/06/2009	JROD	2009/12/31			jRod	7.7600	7.5140	(3.170)	0.0000	0.0000	0
30/06/2009	OTH1	2009/08/06			Index Future	279.8920	279.2680	(0.223)	0.0000	0.0000	3
30/06/2009	OTH1	2009/11/05			Index Future	284.9920	284.3570	(0.223)	0.0000	0.0000	0
30/06/2009	OTH1	2010/02/04			Index Future	290.3840	289.7370	(0.223)	0.0000	0.0000	0
30/06/2009	R153	2009/08/06			Bond Future	7.1590	7.1710	0.168	0.0000	0.0000	0
30/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
30/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,902.0000	2,890.0000	(0.414)	0	0	0
30/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,657.0000	2,644.0000	(0.489)	0	0	0
30/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
30/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
30/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	22.0000	21.0000	(4.545)	0	0	0
30/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,243.0000	1,242.0000	(0.080)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	R157	2009/08/06			Bond Future	8.4860	8.5060	0.236	0.0000	0.0000	8,944
30/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	178.0000	182.0000	2.247	0	0	0
30/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	4,193.0000	4,090.0000	(2.456)	0	0	0
30/06/2009	R157	2009/11/05			Bond Future	8.5790	8.6000	0.245	0.0000	0.0000	0
30/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,199.0000	6,285.0000	1.387	0	0	0
30/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	472.0000	450.0000	(4.661)	0	0	0
30/06/2009	R157	2010/02/04			Bond Future	8.6490	8.6710	0.254	0.0000	0.0000	0
30/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,668.0000	5,743.0000	1.323	0	0	0
30/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,122.0000	1,088.0000	(3.030)	0	0	0
30/06/2009	R157	2010/05/06			Bond Future	8.6680	8.6910	0.265	0.0000	0.0000	0
30/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,581.0000	3,633.0000	1.452	0	0	0
30/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,781.0000	2,724.0000	(2.050)	0	0	0
30/06/2009	R186	2009/08/06			Bond Future	8.9100	8.9500	0.449	0.0000	0.0000	11,566
30/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,963.0000	15,343.0000	2.540	0	0	0
30/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	35
30/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,043.0000	2,183.0000	6.853	0	0	0
30/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	2,908.0000	2,662.0000	(8.459)	0	0	0
30/06/2009	R186	2009/11/05			Bond Future	8.9550	8.9960	0.458	0.0000	0.0000	0
30/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	794.0000	728.0000	(8.312)	0	0	240
30/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,695.0000	4,472.0000	(4.750)	0	0	0
30/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,221.0000	13,546.0000	2.458	0	0	0
30/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,267.0000	4,434.0000	3.914	0	0	5,000
30/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,740.0000	16,086.0000	2.198	0	0	0
30/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	484.0000	439.0000	(9.298)	0	0	5,000
30/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,560.0000	3,371.0000	(5.309)	0	0	0
30/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,542.0000	5,743.0000	3.627	0	0	240
30/06/2009	R186	2010/02/04			Bond Future	8.9930	9.0360	0.478	0.0000	0.0000	0
30/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,831.0000	2,689.0000	(5.016)	0	0	0
30/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,173.0000	10,435.0000	2.575	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	R186	2010/05/06			Bond Future	9.0110	9.0550	0.488	0.0000	0.0000	0
30/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	6,666.0000	6,851.0000	2.775	0	0	0
30/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,563.0000	6,339.0000	(3.413)	0	0	0
30/06/2009	R201	2009/08/06			Bond Future	8.6130	8.6320	0.221	0.0000	0.0000	2
30/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	228.0000	232.0000	1.754	0	0	0
30/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,883.0000	2,807.0000	(2.636)	0	0	0
30/06/2009	R201	2009/11/05			Bond Future	8.6870	8.7080	0.242	0.0000	0.0000	0
30/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,311.0000	5,380.0000	1.299	0	0	0
30/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	337.0000	321.0000	(4.748)	0	0	0
30/06/2009	R201	2010/02/04			Bond Future	8.7520	8.7750	0.263	0.0000	0.0000	0
30/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,637.0000	5,705.0000	1.206	0	0	0
30/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	611.0000	590.0000	(3.437)	0	0	0
30/06/2009	R201	2010/05/06			Bond Future	8.7750	8.7990	0.274	0.0000	0.0000	0
30/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	3,121.0000	3,166.0000	1.442	0	0	0
30/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,089.0000	2,045.0000	(2.106)	0	0	0
30/06/2009	R203	2009/08/06			Bond Future	8.9400	8.9590	0.213	0.0000	0.0000	1,570
30/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	2,443.0000	2,354.0000	(3.643)	0	0	0
30/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	747.0000	763.0000	2.142	0	0	0
30/06/2009	R203	2009/11/05			Bond Future	9.0090	9.0300	0.233	0.0000	0.0000	0
30/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	283.0000	268.0000	(5.300)	0	0	0
30/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,879.0000	8,977.0000	1.104	0	0	0
30/06/2009	R203	2010/02/04			Bond Future	9.0730	9.0950	0.242	0.0000	0.0000	0
30/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,137.0000	6,213.0000	1.238	0	0	0
30/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,410.0000	1,371.0000	(2.766)	0	0	0
30/06/2009	R203	2010/05/06			Bond Future	9.1020	9.1250	0.253	0.0000	0.0000	0
30/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,993.0000	4,047.0000	1.352	0	0	0
30/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,469.0000	3,405.0000	(1.845)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	R204	2009/08/06			Bond Future	8.9470	8.9670	0.224	8.9500	8.9500	730
30/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	825.0000	845.0000	2.424	0	0	0
30/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	2,623.0000	2,522.0000	(3.851)	0	0	0
30/06/2009	R204	2009/11/05			Bond Future	9.0080	9.0290	0.233	0.0000	0.0000	0
30/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	308.0000	292.0000	(5.195)	0	0	0
30/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,746.0000	9,853.0000	1.098	0	0	0
30/06/2009	R204	2010/02/04			Bond Future	9.0630	9.0840	0.232	0.0000	0.0000	0
30/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,703.0000	6,781.0000	1.164	0	0	0
30/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,562.0000	1,520.0000	(2.689)	0	0	0
30/06/2009	R204	2010/05/06			Bond Future	9.0900	9.1120	0.242	0.0000	0.0000	0
30/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	4,355.0000	4,411.0000	1.286	0	0	0
30/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,846.0000	3,777.0000	(1.794)	0	0	0
30/06/2009	R206	2009/08/06			Bond Future	8.6380	8.6470	0.104	0.0000	0.0000	1,775
30/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	205.0000	203.0000	(0.976)	0	0	0
30/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,332.0000	2,298.0000	(1.458)	0	0	0
30/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,990.0000	6,021.0000	0.518	0	0	0
30/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	300
30/06/2009	R206	2009/11/05			Bond Future	8.7220	8.7320	0.115	0.0000	0.0000	0
30/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,471.0000	4,497.0000	0.582	0	0	0
30/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	264.0000	256.0000	(3.030)	0	0	0
30/06/2009	R206	2010/02/04			Bond Future	8.7990	8.8100	0.125	0.0000	0.0000	0
30/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	475.0000	466.0000	(1.895)	0	0	0
30/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,716.0000	4,741.0000	0.530	0	0	0
30/06/2009	R206	2010/05/06			Bond Future	8.8340	8.8450	0.125	0.0000	0.0000	0
30/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,238.0000	2,251.0000	0.581	0	0	0
30/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,985.0000	1,965.0000	(1.008)	0	0	0
30/06/2009	R207	2009/08/06			Bond Future	9.0370	9.0560	0.210	0.0000	0.0000	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	2,323.0000	2,229.0000	(4.046)	0	0	0
30/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,030.0000	1,053.0000	2.233	0	0	0
30/06/2009	R207	2009/11/05			Bond Future	9.0940	9.1140	0.220	0.0000	0.0000	0
30/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	279.0000	264.0000	(5.376)	0	0	0
30/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,601.0000	10,706.0000	0.990	0	0	0
30/06/2009	R207	2010/02/04			Bond Future	9.1450	9.1660	0.230	0.0000	0.0000	0
30/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,072.0000	7,153.0000	1.145	0	0	0
30/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,566.0000	1,523.0000	(2.746)	0	0	0
30/06/2009	R207	2010/05/06			Bond Future	9.1740	9.1960	0.240	0.0000	0.0000	0
30/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,466.0000	4,391.0000	(1.679)	0	0	0
30/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	4,026.0000	4,078.0000	1.292	0	0	0
30/06/2009	R208	2009/08/06			Bond Future	9.1020	9.1290	0.297	0.0000	0.0000	0
30/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,213.0000	1,261.0000	3.957	0	0	0
30/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,135.0000	2,014.0000	(5.667)	0	0	0
30/06/2009	R208	2009/11/05			Bond Future	9.1500	9.1780	0.306	0.0000	0.0000	0
30/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,695.0000	9,843.0000	1.527	0	0	0
30/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	408.0000	383.0000	(6.127)	0	0	0
30/06/2009	R208	2010/02/04			Bond Future	9.2160	9.2430	0.293	0.0000	0.0000	0
30/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,956.0000	1,893.0000	(3.221)	0	0	0
30/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,464.0000	6,565.0000	1.563	0	0	0
30/06/2009	R208	2010/05/06			Bond Future	9.2960	9.3240	0.301	0.0000	0.0000	0
30/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,233.0000	4,141.0000	(2.173)	0	0	0
30/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	4,508.0000	4,583.0000	1.664	0	0	0
30/06/2009	R209	2009/08/06			Bond Future	8.5320	8.5920	0.703	8.5400	8.5400	4,603
30/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,275.0000	1,434.0000	12.471	0	0	0
30/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	3,071.0000	2,728.0000	(11.169)	0	0	0
30/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	515.0000	410.0000	(20.388)	0	0	1,950
30/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,206.0000	5,601.0000	7.587	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	R209	2009/11/05			Bond Future	8.5580	8.6200	0.724	0.0000	0.0000	0
30/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	479.0000	417.0000	(12.944)	0	0	0
30/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,315.0000	15,791.0000	3.108	0	0	0
30/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	270.0000	231.0000	(14.444)	0	0	5,000
30/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,808.0000	13,261.0000	3.537	0	0	0
30/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,828.0000	9,386.0000	(4.497)	0	0	0
30/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	855.0000	928.0000	8.538	0	0	2,500
30/06/2009	R209	2010/02/04			Bond Future	8.5790	8.6420	0.734	0.0000	0.0000	0
30/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,331.0000	1,416.0000	6.386	0	0	0
30/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,780.0000	11,345.0000	(3.693)	0	0	0
30/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,508.0000	1,381.0000	(8.422)	0	0	2,500
30/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,402.0000	11,795.0000	3.447	0	0	0
30/06/2009	R209	2010/05/06			Bond Future	8.5820	8.6470	0.757	0.0000	0.0000	0
30/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,968.0000	6,222.0000	4.256	0	0	0
30/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,284.0000	5,002.0000	(5.337)	0	0	0
30/06/2009	TRT1	2009/08/06			Index Future	288.1230	287.6520	(0.163)	0.0000	0.0000	100
30/06/2009	TRT1	2009/11/05			Index Future	293.3730	292.8930	(0.164)	0.0000	0.0000	0
30/06/2009	TRT1	2010/02/04			Index Future	298.9240	298.4350	(0.164)	0.0000	0.0000	0
30/06/2009	ZAAD	2009/09/14			Currency Future	6.3396	6.2911	(0.765)	0.0000	0.0000	178,728
30/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	123.0000	139.0000	13.008	0	0	0
30/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,660.0000	4,709.0000	1.052	0	0	0
30/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	214.0000	186.0000	(13.084)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	214.0000	186.0000	(13.084)	0	0	0
30/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
30/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	541.0000	575.0000	6.285	0	0	0
30/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	750.0000	790.0000	5.333	0	0	0
30/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	269.0000	296.0000	10.037	0	0	0
30/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	263.0000	230.0000	(12.548)	0	0	0
30/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,160.0000	3,209.0000	1.551	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	174.0000	195.0000	12.069	0	0	0
30/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	174.0000	195.0000	12.069	0	0	0
30/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	436.0000	394.0000	(9.633)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	81.0000	66.0000	(18.519)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	123.0000	139.0000	13.008	0	0	0
30/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	664.0000	701.0000	5.572	0	0	0
30/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	158.0000	137.0000	(13.291)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	979.0000	1,022.0000	4.392	0	0	0
30/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	85.0000	96.0000	12.941	0	0	0
30/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	397.0000	356.0000	(10.327)	0	0	0
30/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	519.0000	474.0000	(8.671)	0	0	0
30/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	0.0000	394.0000	100.000	0	0	0
30/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	81.0000	66.0000	(18.519)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	460.0000	495.0000	7.609	0	0	0
30/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	269.0000	296.0000	10.037	0	0	0
30/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
30/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	57.0000	65.0000	14.035	0	0	0
30/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
30/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	0.0000	52.0000	100.000	0	0	0
30/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	541.0000	575.0000	6.285	0	0	0
30/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	886.0000	928.0000	4.740	0	0	0
30/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	325.0000	287.0000	(11.692)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	85.0000	96.0000	12.941	0	0	0
30/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	460.0000	495.0000	7.609	0	0	0
30/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	203.0000	227.0000	11.823	0	0	0
30/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	477.0000	433.0000	(9.224)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	750.0000	790.0000	5.333	0	0	0
30/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	158.0000	137.0000	(13.291)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
30/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	932.0000	975.0000	4.614	0	0	0
30/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	325.0000	287.0000	(11.692)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	263.0000	230.0000	(12.548)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	193.0000	168.0000	(12.953)	0	0	0
30/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,090.0000	4,041.0000	(1.198)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
30/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,662.0000	1,710.0000	2.888	0	0	0
30/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	102.0000	116.0000	13.725	0	0	0
30/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	664.0000	701.0000	5.572	0	0	0
30/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	840.0000	881.0000	4.881	0	0	0
30/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,160.0000	6,209.0000	0.795	0	0	0
30/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	292.0000	257.0000	(11.986)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	502.0000	534.0000	6.375	0	0	0
30/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	795.0000	835.0000	5.031	0	0	0
30/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	420.0000	453.0000	7.857	0	0	0
30/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,590.0000	5,541.0000	(0.877)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
30/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
30/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	175.0000	151.0000	(13.714)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	61.0000	49.0000	(19.672)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	380.0000	412.0000	8.421	0	0	0
30/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	840.0000	881.0000	4.881	0	0	0
30/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
30/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	380.0000	412.0000	8.421	0	0	0
30/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	707.0000	745.0000	5.375	0	0	0
30/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	70.0000	79.0000	12.857	0	0	0
30/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	235.0000	260.0000	10.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	622.0000	658.0000	5.788	0	0	0
30/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	144.0000	124.0000	(13.889)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	147.0000	166.0000	12.925	0	0	0
30/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
30/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	563.0000	517.0000	(8.171)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	622.0000	658.0000	5.788	0	0	0
30/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,026.0000	1,070.0000	4.288	0	0	0
30/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	61.0000	49.0000	(19.672)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,218.0000	1,264.0000	3.777	0	0	0
30/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,340.0000	1,291.0000	(3.657)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	581.0000	616.0000	6.024	0	0	0
30/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,073.0000	1,118.0000	4.194	0	0	0
30/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	70.0000	57.0000	(18.571)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	420.0000	453.0000	7.857	0	0	0
30/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,121.0000	1,167.0000	4.103	0	0	0
30/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	235.0000	260.0000	10.638	0	0	0
30/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	360.0000	320.0000	(11.111)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	175.0000	151.0000	(13.714)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,170.0000	1,215.0000	3.846	0	0	0
30/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	886.0000	928.0000	4.740	0	0	0
30/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,790.0000	2,741.0000	(1.756)	0	0	0
30/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,073.0000	1,118.0000	4.194	0	0	0
30/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,290.0000	1,241.0000	(3.798)	0	0	0
30/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	131.0000	113.0000	(13.740)	0	0	0
30/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	979.0000	1,022.0000	4.392	0	0	0
30/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	131.0000	113.0000	(13.740)	0	0	0
30/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,410.0000	3,459.0000	1.437	0	0	0
30/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,790.0000	5,741.0000	(0.846)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	341.0000	372.0000	9.091	0	0	0
30/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,290.0000	4,241.0000	(1.142)	0	0	0
30/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,910.0000	4,959.0000	0.998	0	0	0
30/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	92.0000	75.0000	(18.478)	0	0	0
30/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,840.0000	2,791.0000	(1.725)	0	0	0
30/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,840.0000	5,791.0000	(0.839)	0	0	0
30/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,712.0000	1,760.0000	2.804	0	0	0
30/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,340.0000	4,291.0000	(1.129)	0	0	0
30/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	236.0000	207.0000	(12.288)	0	0	0
30/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,210.0000	6,259.0000	0.789	0	0	0
30/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	304.0000	333.0000	9.539	0	0	0
30/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,410.0000	6,459.0000	0.764	0	0	0
30/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,911.0000	1,959.0000	2.512	0	0	0
30/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,210.0000	3,259.0000	1.526	0	0	0
30/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,710.0000	4,759.0000	1.040	0	0	0
30/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,590.0000	2,541.0000	(1.892)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	341.0000	372.0000	9.091	0	0	0
30/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,090.0000	1,042.0000	(4.404)	0	0	0
30/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	795.0000	835.0000	5.031	0	0	0
30/06/2009	ZAAD	2009/12/14			Currency Future	6.4038	6.3553	(0.757)	0.0000	0.0000	455
30/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	626.0000	654.0000	4.473	0	0	0
30/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	477.0000	505.0000	5.870	0	0	0
30/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	250.0000	269.0000	7.600	0	0	0
30/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	406.0000	432.0000	6.404	0	0	0
30/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	333.0000	305.0000	(8.408)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	260.0000	237.0000	(8.846)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	136.0000	147.0000	8.088	0	0	0
30/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	260.0000	237.0000	(8.846)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	279.0000	300.0000	7.527	0	0	0
30/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	490.0000	452.0000	(7.755)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	231.0000	211.0000	(8.658)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	354.0000	325.0000	(8.192)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	276.0000	252.0000	(8.696)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	514.0000	543.0000	5.642	0	0	0
30/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	855.0000	889.0000	3.977	0	0	0
30/06/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	429.0000	395.0000	(7.925)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	377.0000	346.0000	(8.223)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	218.0000	199.0000	(8.716)	0	0	0
30/06/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	180.0000	159.0000	(11.667)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	699.0000	729.0000	4.292	0	0	0
30/06/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,446.0000	6,495.0000	0.760	0	0	0
30/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	198.0000	214.0000	8.081	0	0	0
30/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	223.0000	241.0000	8.072	0	0	0
30/06/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,854.0000	2,805.0000	(1.717)	0	0	0
30/06/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,713.0000	1,758.0000	2.627	0	0	0
30/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	340.0000	363.0000	6.765	0	0	0
30/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,554.0000	2,505.0000	(1.919)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	176.0000	189.0000	7.386	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	662.0000	691.0000	4.381	0	0	0
30/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	406.0000	432.0000	6.404	0	0	0
30/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	294.0000	268.0000	(8.844)	0	0	0
30/06/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	402.0000	369.0000	(8.209)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	166.0000	146.0000	(12.048)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	309.0000	331.0000	7.120	0	0	0
30/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	514.0000	543.0000	5.642	0	0	0
30/06/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	776.0000	808.0000	4.124	0	0	0
30/06/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
30/06/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	294.0000	268.0000	(8.844)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	180.0000	159.0000	(11.667)	0	0	0
30/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	5,854.0000	5,805.0000	(0.837)	0	0	0
30/06/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,309.0000	1,260.0000	(3.743)	0	0	0
30/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	855.0000	889.0000	3.977	0	0	0
30/06/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
30/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	309.0000	331.0000	7.120	0	0	0
30/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	218.0000	199.0000	(8.716)	0	0	0
30/06/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	130.0000	113.0000	(13.077)	0	0	0
30/06/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,804.0000	5,755.0000	(0.844)	0	0	0
30/06/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
30/06/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,069.0000	1,021.0000	(4.490)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	626.0000	654.0000	4.473	0	0	0
30/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	313.0000	286.0000	(8.626)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	313.0000	286.0000	(8.626)	0	0	0
30/06/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,354.0000	4,305.0000	(1.125)	0	0	0
30/06/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	938.0000	973.0000	3.731	0	0	0
30/06/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,956.0000	2,002.0000	2.352	0	0	0
30/06/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	372.0000	397.0000	6.720	0	0	0
30/06/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	91.0000	78.0000	(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
30/06/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,304.0000	4,255.0000	(1.138)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	402.0000	369.0000	(8.209)	0	0	0
30/06/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,054.0000	4,005.0000	(1.209)	0	0	0
30/06/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,804.0000	2,755.0000	(1.748)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	198.0000	214.0000	8.081	0	0	0
30/06/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,554.0000	5,505.0000	(0.882)	0	0	0
30/06/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,147.0000	3,195.0000	1.525	0	0	0
30/06/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	523.0000	484.0000	(7.457)	0	0	0
30/06/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	120.0000	129.0000	7.500	0	0	0
30/06/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	340.0000	363.0000	6.765	0	0	0
30/06/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,646.0000	4,695.0000	1.055	0	0	0
30/06/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,197.0000	3,245.0000	1.501	0	0	0
30/06/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	92.0000	99.0000	7.609	0	0	0
30/06/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,946.0000	4,995.0000	0.991	0	0	0
30/06/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,196.0000	6,245.0000	0.791	0	0	0
30/06/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	596.0000	554.0000	(7.047)	0	0	0
30/06/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,446.0000	3,495.0000	1.422	0	0	0
30/06/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,146.0000	6,195.0000	0.797	0	0	0
30/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,696.0000	4,745.0000	1.043	0	0	0
30/06/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	458.0000	423.0000	(7.642)	0	0	0
30/06/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	206.0000	188.0000	(8.738)	0	0	0
30/06/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	155.0000	167.0000	7.742	0	0	0
30/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	195.0000	173.0000	(11.282)	0	0	0
30/06/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,665.0000	1,710.0000	2.703	0	0	0
30/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	591.0000	618.0000	4.569	0	0	0
30/06/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,358.0000	1,309.0000	(3.608)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	552.0000	582.0000	5.435	0	0	0
30/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	195.0000	173.0000	(11.282)	0	0	0
30/06/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	591.0000	618.0000	4.569	0	0	0
30/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	354.0000	325.0000	(8.192)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	441.0000	468.0000	6.122	0	0	0
30/06/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	250.0000	269.0000	7.600	0	0	0
30/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	662.0000	691.0000	4.381	0	0	0
30/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	166.0000	146.0000	(12.048)	0	0	0
30/06/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/06/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	245.0000	223.0000	(8.980)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	231.0000	211.0000	(8.658)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	477.0000	505.0000	5.870	0	0	0
30/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	699.0000	729.0000	4.292	0	0	0
30/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	130.0000	113.0000	(13.077)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	333.0000	305.0000	(8.408)	0	0	0
30/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	279.0000	300.0000	7.527	0	0	0
30/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	776.0000	808.0000	4.124	0	0	0
30/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
30/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	980.0000	1,016.0000	3.673	0	0	0
30/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
30/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	896.0000	931.0000	3.906	0	0	0
30/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	84.0000	71.0000	(15.476)	0	0	0
30/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
30/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	815.0000	848.0000	4.049	0	0	0
30/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
30/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	737.0000	768.0000	4.206	0	0	0
30/06/2009	ZAAD	2010/03/15			Currency Future	6.4691	6.4186	(0.781)	0.0000	0.0000	0
30/06/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	304.0000	281.0000	(7.566)	0	0	0
30/06/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	0.0000	558.0000	100.000	0	0	0
30/06/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	539.0000	502.0000	(6.865)	0	0	0
30/06/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	0.0000	189.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	480.0000	504.0000	5.000	0	0	0
30/06/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	403.0000	373.0000	(7.444)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	487.0000	454.0000	(6.776)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	349.0000	323.0000	(7.450)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	384.0000	405.0000	5.469	0	0	0
30/06/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	268.0000	285.0000	6.343	0	0	0
30/06/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	585.0000	612.0000	4.615	0	0	0
30/06/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	514.0000	539.0000	4.864	0	0	0
30/06/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	279.0000	253.0000	(9.319)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	333.0000	308.0000	(7.508)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	243.0000	258.0000	6.173	0	0	0
30/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	549.0000	576.0000	4.918	0	0	0
30/06/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	512.0000	477.0000	(6.836)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	447.0000	470.0000	5.145	0	0	0
30/06/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	480.0000	504.0000	5.000	0	0	0
30/06/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	728.0000	754.0000	3.571	0	0	0
30/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	318.0000	294.0000	(7.547)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	349.0000	323.0000	(7.450)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	443.0000	411.0000	(7.223)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	324.0000	343.0000	5.864	0	0	0
30/06/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	660.0000	684.0000	3.636	0	0	0
30/06/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	247.0000	222.0000	(10.121)	0	0	0
30/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	835.0000	864.0000	3.473	0	0	0
30/06/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	219.0000	233.0000	6.393	0	0	0
30/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	763.0000	790.0000	3.539	0	0	0
30/06/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	422.0000	392.0000	(7.109)	0	0	0
30/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	204.0000	183.0000	(10.294)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	465.0000	432.0000	(7.097)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	353.0000	374.0000	5.949	0	0	0
30/06/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	384.0000	355.0000	(7.552)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	415.0000	437.0000	5.301	0	0	0
30/06/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	295.0000	313.0000	6.102	0	0	0
30/06/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0
30/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	232.0000	209.0000	(9.914)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	291.0000	269.0000	(7.560)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	693.0000	719.0000	3.752	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	262.0000	237.0000	(9.542)	0	0	0
30/06/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	622.0000	650.0000	4.502	0	0	0
30/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	549.0000	576.0000	4.918	0	0	0
30/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	318.0000	294.0000	(7.547)	0	0	0

Grand Total: **923,368**