



Derivatives High/Low Report

High/Low for 17/06/2009

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
17/06/2009	\$ / R 2009/09/14			Currency Future	8.2148	8.2475	0.398	8.2400	1.0000	202,802
17/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	301.0000	307.0000	1.993	0	0	25
17/06/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	419.0000	395.0000	(5.728)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,388.0000	1,356.0000	(2.305)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	907.0000	877.0000	(3.308)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	254.0000	235.0000	(7.480)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	157.0000	159.0000	1.274	0	0	0
17/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,523.0000	2,490.0000	(1.308)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	469.0000	482.0000	2.772	0	0	2,000
17/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	59.0000	59.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	109.0000	98.0000	(10.092)	0	0	200
17/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	209.0000	213.0000	1.914	0	0	15,157
17/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	992.0000	961.0000	(3.125)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,995.0000	1,962.0000	(1.654)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	745.0000	716.0000	(3.893)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
17/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,479.0000	1,447.0000	(2.164)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	372.0000	383.0000	2.957	0	0	140
17/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	2,000
17/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
17/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	524.0000	539.0000	2.863	0	0	0
17/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	388.0000	364.0000	(6.186)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,618.0000	1,585.0000	(2.040)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,571.0000	1,539.0000	(2.037)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	486.0000	460.0000	(5.350)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	113.0000	114.0000	0.885	0	0	0
17/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	86.0000	86.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	172.0000	175.0000	1.744	0	0	200
17/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,011.0000	1,038.0000	2.671	0	0	0
17/06/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	592.0000	565.0000	(4.561)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	44.0000	44.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,805.0000	1,772.0000	(1.828)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	357.0000	336.0000	(5.882)	0	0	140
17/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,298.0000	1,267.0000	(2.388)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,711.0000	1,678.0000	(1.929)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,329.0000	2,296.0000	(1.417)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,995.0000	1,962.0000	(1.654)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	395.0000	406.0000	2.785	0	0	25
17/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	59.0000	59.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	209.0000	192.0000	(8.134)	0	0	25
17/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
17/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	86.0000	86.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,815.0000	2,782.0000	(1.172)	0	0	0
17/06/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	724.0000	746.0000	3.039	0	0	13,157
17/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	866.0000	836.0000	(3.464)	0	0	0
17/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	317.0000	324.0000	2.208	0	0	0
17/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,668.0000	2,635.0000	(1.237)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,717.0000	2,684.0000	(1.215)	0	0	0
17/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	330.0000	309.0000	(6.364)	0	0	25
17/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,253.0000	1,222.0000	(2.474)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	257.0000	262.0000	1.946	0	0	0
17/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	76.0000	76.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,766.0000	2,733.0000	(1.193)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,947.0000	1,914.0000	(1.695)	0	0	0
17/06/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,788.0000	4,754.0000	(0.710)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,525.0000	1,493.0000	(2.098)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	199.0000	203.0000	2.010	0	0	0
17/06/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	90.0000	90.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,668.0000	2,635.0000	(1.237)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,165.0000	1,134.0000	(2.661)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	353.0000	362.0000	2.550	0	0	0
17/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
17/06/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	55.0000	55.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	79.0000	79.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
17/06/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	452.0000	427.0000	(5.531)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	784.0000	755.0000	(3.699)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,377.0000	2,345.0000	(1.346)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,664.0000	1,632.0000	(1.923)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,090.0000	2,057.0000	(1.579)	0	0	0
17/06/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,864.0000	2,830.0000	(1.187)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,474.0000	2,441.0000	(1.334)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,233.0000	2,200.0000	(1.478)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,962.0000	2,928.0000	(1.148)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	285.0000	291.0000	2.105	0	0	140
17/06/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	334.0000	342.0000	2.395	0	0	1,000
17/06/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	34.0000	34.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	231.0000	213.0000	(7.792)	0	0	140
17/06/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	496.0000	510.0000	2.823	0	0	0
17/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,758.0000	1,725.0000	(1.877)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,035.0000	1,004.0000	(2.995)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	520.0000	494.0000	(5.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	285.0000	291.0000	2.105	0	0	0

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17/06/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	164.0000	166.0000	1.220	0	0	0
17/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
17/06/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	150.0000	151.0000	0.667	0	0	0
17/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
17/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,620.0000	2,587.0000	(1.260)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,122.0000	1,090.0000	(2.852)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,758.0000	1,725.0000	(1.877)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,157.0000	3,123.0000	(1.077)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	667.0000	639.0000	(4.198)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	220.0000	224.0000	1.818	0	0	0
17/06/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,962.0000	2,928.0000	(1.148)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	137.0000	138.0000	0.730	0	0	0
17/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,042.0000	2,009.0000	(1.616)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	62.0000	62.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,525.0000	1,493.0000	(2.098)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,571.0000	1,539.0000	(2.037)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,011.0000	2,977.0000	(1.129)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,426.0000	2,393.0000	(1.360)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,913.0000	2,879.0000	(1.167)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	992.0000	961.0000	(3.125)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	556.0000	529.0000	(4.856)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	232.0000	236.0000	1.724	0	0	100
17/06/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	124.0000	126.0000	1.613	0	0	0
17/06/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,281.0000	2,248.0000	(1.447)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	157.0000	159.0000	1.274	0	0	0
17/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	705.0000	677.0000	(3.972)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,209.0000	1,178.0000	(2.564)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,664.0000	1,632.0000	(1.923)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,185.0000	2,153.0000	(1.465)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,899.0000	1,867.0000	(1.685)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,191.0000	4,156.0000	(0.835)	0	0	0

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17/06/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	271.0000	276.0000	1.845	0	0	30
17/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	79.0000	79.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	39.0000	39.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	39.0000	39.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,985.0000	6,953.0000	(0.458)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	64.0000	64.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	90.0000	90.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,864.0000	2,830.0000	(1.187)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
17/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	949.0000	919.0000	(3.161)	0	0	0
17/06/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,935.0000	6,903.0000	(0.461)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,899.0000	1,867.0000	(1.685)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,426.0000	2,393.0000	(1.360)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,433.0000	1,402.0000	(2.163)	0	0	0
17/06/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,486.0000	5,453.0000	(0.602)	0	0	0
17/06/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	883.0000	908.0000	2.831	0	0	0
17/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,137.0000	2,105.0000	(1.497)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
17/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,059.0000	3,026.0000	(1.079)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,343.0000	1,311.0000	(2.383)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,479.0000	1,447.0000	(2.164)	0	0	0
17/06/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,315.0000	3,348.0000	0.995	0	0	0
17/06/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
17/06/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	68.0000	60.0000	(11.765)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	48.0000	48.0000	-	0	0	1,000
17/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,711.0000	1,678.0000	(1.929)	0	0	0
17/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	135.0000	123.0000	(8.889)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,233.0000	2,200.0000	(1.478)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	64.0000	64.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,436.0000	5,403.0000	(0.607)	0	0	0
17/06/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,993.0000	3,957.0000	(0.902)	0	0	0
17/06/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
17/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,805.0000	1,772.0000	(1.828)	0	0	0
17/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,823.0000	1,855.0000	1.755	0	0	0
17/06/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/06/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	650.0000	670.0000	3.077	0	0	0
17/06/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,335.0000	1,365.0000	2.247	0	0	0
17/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	57.0000	57.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	62.0000	62.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,943.0000	3,907.0000	(0.913)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,377.0000	2,345.0000	(1.346)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	76.0000	76.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,065.0000	5,098.0000	0.652	0	0	0
17/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,185.0000	2,153.0000	(1.465)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
17/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	686.0000	708.0000	3.207	0	0	0
17/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	137.0000	138.0000	0.730	0	0	0
17/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,815.0000	4,848.0000	0.685	0	0	0
17/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	34.0000	34.0000	-	0	0	0
17/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,070.0000	2,102.0000	1.546	0	0	0
17/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,528.0000	1,559.0000	2.029	0	0	0
17/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,474.0000	2,441.0000	(1.334)	0	0	0
17/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,620.0000	2,587.0000	(1.260)	0	0	0
17/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,122.0000	1,090.0000	(2.852)	0	0	0
17/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,565.0000	3,598.0000	0.926	0	0	0
17/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,571.0000	2,538.0000	(1.284)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	520.0000	494.0000	(5.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	244.0000	249.0000	2.049	0	0	0
17/06/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,947.0000	1,914.0000	(1.695)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	629.0000	601.0000	(4.452)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,021.0000	2,053.0000	1.583	0	0	0
17/06/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,055.0000	1,084.0000	2.749	0	0	0
17/06/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	170.0000	154.0000	(9.412)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,913.0000	2,879.0000	(1.167)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	584.0000	601.0000	2.911	0	0	0
17/06/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	150.0000	151.0000	0.667	0	0	0
17/06/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,290.0000	4,255.0000	(0.816)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,598.0000	3,562.0000	(1.001)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,479.0000	1,510.0000	2.096	0	0	0
17/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,589.0000	4,554.0000	(0.763)	0	0	0
17/06/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	121.0000	110.0000	(9.091)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,035.0000	1,004.0000	(2.995)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,717.0000	2,684.0000	(1.215)	0	0	0
17/06/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,185.0000	7,153.0000	(0.445)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	113.0000	114.0000	0.885	0	0	0
17/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,092.0000	4,056.0000	(0.880)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,253.0000	1,222.0000	(2.474)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,515.0000	3,548.0000	0.939	0	0	0
17/06/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,303.0000	3,268.0000	(1.060)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	190.0000	193.0000	1.579	0	0	0
17/06/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	616.0000	634.0000	2.922	0	0	0
17/06/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,241.0000	4,205.0000	(0.849)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	825.0000	795.0000	(3.636)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,254.0000	3,220.0000	(1.045)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	87.0000	78.0000	(10.345)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
17/06/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	967.0000	994.0000	2.792	0	0	0
17/06/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,015.0000	5,048.0000	0.658	0	0	0
17/06/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,137.0000	2,105.0000	(1.497)	0	0	0
17/06/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,686.0000	5,653.0000	(0.580)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,431.0000	1,462.0000	2.166	0	0	0
17/06/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	57.0000	57.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	842.0000	866.0000	2.850	0	0	0
17/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,042.0000	2,009.0000	(1.616)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	67.0000	67.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	152.0000	137.0000	(9.868)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,142.0000	4,106.0000	(0.869)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,548.0000	3,513.0000	(0.986)	0	0	0
17/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,852.0000	1,819.0000	(1.782)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,108.0000	3,075.0000	(1.062)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	6.0000	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
17/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/06/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	554.0000	570.0000	2.888	0	0	0
17/06/2009	\$ / R	2009/09/14	6.85	Call	Currency Future	1,383.0000	1,413.0000	2.169	0	0	0
17/06/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,626.0000	1,658.0000	1.968	0	0	0
17/06/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	189.0000	172.0000	(8.995)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,147.0000	1,176.0000	2.528	0	0	0
17/06/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	925.0000	951.0000	2.811	0	0	0
17/06/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	418.0000	431.0000	3.110	0	0	0
17/06/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	303.0000	283.0000	(6.601)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,539.0000	4,504.0000	(0.771)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,774.0000	1,806.0000	1.804	0	0	0
17/06/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,288.0000	1,318.0000	2.329	0	0	0
17/06/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,101.0000	1,130.0000	2.634	0	0	0
17/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	220.0000	224.0000	1.818	0	0	0
17/06/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,298.0000	1,267.0000	(2.388)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,577.0000	1,608.0000	1.966	0	0	0
17/06/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,433.0000	1,402.0000	(2.163)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,401.0000	3,366.0000	(1.029)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
17/06/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,922.0000	1,954.0000	1.665	0	0	0
17/06/2009	\$ / R	2009/09/14	6.35	Call	Currency Future	1,873.0000	1,905.0000	1.708	0	0	0
17/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
17/06/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,390.0000	4,355.0000	(0.797)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,343.0000	1,311.0000	(2.383)	0	0	0
17/06/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	143.0000	144.0000	0.699	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,078.0000	1,047.0000	(2.876)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,724.0000	1,756.0000	1.856	0	0	0
17/06/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,240.0000	1,270.0000	2.419	0	0	0
17/06/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	705.0000	677.0000	(3.972)	0	0	0
17/06/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	801.0000	825.0000	2.996	0	0	0
17/06/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,439.0000	4,405.0000	(0.766)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,499.0000	3,464.0000	(1.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,489.0000	4,454.0000	(0.780)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,972.0000	2,004.0000	1.623	0	0	0
17/06/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
17/06/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/06/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,450.0000	3,415.0000	(1.014)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,042.0000	4,006.0000	(0.891)	0	0	0
17/06/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
17/06/2009	\$ / R	2009/12/14			Currency Future	8.3409	8.3736	0.392	0.0000	0.0000	28,645
17/06/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,668.0000	1,638.0000	(1.799)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	148.0000	150.0000	1.351	0	0	0
17/06/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,207.0000	2,176.0000	(1.405)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	671.0000	684.0000	1.937	0	0	0
17/06/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	380.0000	361.0000	(5.000)	0	0	0
17/06/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,159.0000	4,126.0000	(0.793)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,038.0000	5,005.0000	(0.655)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	532.0000	541.0000	1.692	0	0	0
17/06/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,713.0000	1,682.0000	(1.810)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
17/06/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
17/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	541.0000	518.0000	(4.251)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,158.0000	1,129.0000	(2.504)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	847.0000	821.0000	(3.070)	0	0	0
17/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	231.0000	216.0000	(6.494)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	204.0000	206.0000	0.980	0	0	0
17/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
17/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	388.0000	394.0000	1.546	0	0	0
17/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	872.0000	890.0000	2.064	0	0	0
17/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	541.0000	518.0000	(4.251)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	670.0000	646.0000	(3.582)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,579.0000	2,548.0000	(1.202)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,532.0000	3,500.0000	(0.906)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	532.0000	541.0000	1.692	0	0	0
17/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,052.0000	3,020.0000	(1.048)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	461.0000	469.0000	1.735	0	0	0
17/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,284.0000	5,251.0000	(0.625)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,117.0000	1,089.0000	(2.507)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	298.0000	303.0000	1.678	0	0	0
17/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	351.0000	356.0000	1.425	0	0	0
17/06/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	308.0000	313.0000	1.623	0	0	0
17/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,581.0000	5,547.0000	(0.609)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	180.0000	167.0000	(7.222)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	137.0000	138.0000	0.730	0	0	174
17/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,935.0000	1,904.0000	(1.602)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,304.0000	4,271.0000	(0.767)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	21.0000	21.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	971.0000	991.0000	2.060	0	0	0
17/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,793.0000	4,759.0000	(0.709)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	840.0000	858.0000	2.143	0	0	0
17/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,207.0000	4,174.0000	(0.784)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,077.0000	1,100.0000	2.136	0	0	13,513
17/06/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,450.0000	1,421.0000	(2.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	186.0000	188.0000	1.075	0	0	0
17/06/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
17/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,025.0000	1,994.0000	(1.531)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	241.0000	244.0000	1.245	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,392.0000	2,361.0000	(1.296)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	176.0000	177.0000	0.568	0	0	0
17/06/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,291.0000	3,259.0000	(0.972)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,137.0000	5,103.0000	(0.662)	0	0	0
17/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	231.0000	216.0000	(6.494)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	604.0000	580.0000	(3.974)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,845.0000	1,815.0000	(1.626)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,147.0000	3,115.0000	(1.017)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
17/06/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	780.0000	796.0000	2.051	0	0	0
17/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	775.0000	749.0000	(3.355)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
17/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,720.0000	2,688.0000	(1.176)	0	0	0
17/06/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	290.0000	273.0000	(5.862)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	416.0000	422.0000	1.442	0	0	0
17/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,820.0000	3,788.0000	(0.838)	0	0	0
17/06/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
17/06/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/06/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,869.0000	3,836.0000	(0.853)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	999.0000	971.0000	(2.803)	0	0	0
17/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	61.0000	61.0000	-	0	0	0
17/06/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	960.0000	933.0000	(2.813)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	553.0000	563.0000	1.808	0	0	0
17/06/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	340.0000	345.0000	1.471	0	0	0
17/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	204.0000	206.0000	0.980	0	0	0
17/06/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	221.0000	224.0000	1.357	0	0	0
17/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,629.0000	3,596.0000	(0.909)	0	0	0
17/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	872.0000	890.0000	2.064	0	0	0
17/06/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	960.0000	933.0000	(2.813)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	884.0000	857.0000	(3.054)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,580.0000	1,550.0000	(1.899)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
17/06/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,729.0000	5,695.0000	(0.593)	0	0	0
17/06/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,499.0000	1,527.0000	1.868	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	512.0000	489.0000	(4.492)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	126.0000	128.0000	1.587	0	0	0
17/06/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,383.0000	5,350.0000	(0.613)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,940.0000	4,907.0000	(0.668)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
17/06/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,485.0000	2,454.0000	(1.247)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,989.0000	4,956.0000	(0.661)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	380.0000	361.0000	(5.000)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	847.0000	821.0000	(3.070)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,767.0000	2,735.0000	(1.156)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	572.0000	548.0000	(4.196)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,346.0000	2,314.0000	(1.364)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	375.0000	381.0000	1.600	0	0	0
17/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,025.0000	1,994.0000	(1.531)	0	0	0
17/06/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,197.0000	1,221.0000	2.005	0	0	0
17/06/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
17/06/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,013.0000	3,981.0000	(0.797)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	363.0000	368.0000	1.377	0	0	0
17/06/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	256.0000	259.0000	1.172	0	0	0
17/06/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,161.0000	2,130.0000	(1.435)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	513.0000	522.0000	1.754	0	0	0
17/06/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
17/06/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	106.0000	97.0000	(8.491)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
17/06/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	388.0000	394.0000	1.546	0	0	0
17/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	166.0000	167.0000	0.602	0	0	0
17/06/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	213.0000	199.0000	(6.573)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,388.0000	3,355.0000	(0.974)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	430.0000	437.0000	1.628	0	0	0
17/06/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,626.0000	2,595.0000	(1.181)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
17/06/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	280.0000	284.0000	1.429	0	0	0
17/06/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,365.0000	1,336.0000	(2.125)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	152.0000	154.0000	1.316	0	0	0
17/06/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	234.0000	237.0000	1.282	0	0	0
17/06/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	904.0000	922.0000	1.991	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
17/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	739.0000	714.0000	(3.383)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
17/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	495.0000	504.0000	1.818	0	0	0
17/06/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,713.0000	1,682.0000	(1.810)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,673.0000	2,641.0000	(1.197)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,493.0000	1,464.0000	(1.942)	0	0	0
17/06/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	248.0000	252.0000	1.613	0	0	3,000
17/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	604.0000	580.0000	(3.974)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	114.0000	115.0000	0.877	0	0	0
17/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	416.0000	422.0000	1.442	0	0	0
17/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	375.0000	381.0000	1.600	0	0	0
17/06/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,407.0000	1,378.0000	(2.061)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	445.0000	453.0000	1.798	0	0	0
17/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,239.0000	1,211.0000	(2.260)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
17/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	775.0000	749.0000	(3.355)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	884.0000	857.0000	(3.054)	0	0	0
17/06/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,548.0000	4,515.0000	(0.726)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
17/06/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,791.0000	4,824.0000	0.689	0	0	0
17/06/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	209.0000	212.0000	1.435	0	0	0
17/06/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,814.0000	2,783.0000	(1.102)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	77.0000	77.0000	-	0	0	0
17/06/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
17/06/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	671.0000	684.0000	1.937	0	0	0
17/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,353.0000	4,320.0000	(0.758)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,980.0000	1,949.0000	(1.566)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	575.0000	586.0000	1.913	0	0	0
17/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	512.0000	489.0000	(4.492)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	922.0000	895.0000	(2.928)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	280.0000	284.0000	1.429	0	0	0
17/06/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,581.0000	3,549.0000	(0.894)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	484.0000	462.0000	(4.545)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	704.0000	679.0000	(3.551)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,646.0000	4,613.0000	(0.710)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	72.0000	72.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	72.0000	72.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	54.0000	54.0000	-	0	0	1,093
17/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	739.0000	714.0000	(3.383)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,062.0000	4,029.0000	(0.812)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,004.0000	2,972.0000	(1.065)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	495.0000	504.0000	1.818	0	0	0
17/06/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,890.0000	1,859.0000	(1.640)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	137.0000	138.0000	0.730	0	0	9,530
17/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,484.0000	3,452.0000	(0.918)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,744.0000	4,710.0000	(0.717)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	430.0000	437.0000	1.628	0	0	0
17/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,239.0000	1,211.0000	(2.260)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	140.0000	142.0000	1.429	0	0	0
17/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,346.0000	2,314.0000	(1.364)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
17/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,296.0000	3,328.0000	0.971	0	0	0
17/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
17/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	75.0000	75.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,482.0000	5,448.0000	(0.620)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	249.0000	234.0000	(6.024)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	198.0000	200.0000	1.010	0	0	11,094
17/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	256.0000	259.0000	1.172	0	0	0
17/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	157.0000	158.0000	0.637	0	0	0
17/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,821.0000	1,851.0000	1.647	0	0	0
17/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,695.0000	4,661.0000	(0.724)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,365.0000	1,336.0000	(2.125)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,299.0000	2,268.0000	(1.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	166.0000	167.0000	0.602	0	0	0
17/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	598.0000	609.0000	1.839	0	0	0
17/06/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,757.0000	1,726.0000	(1.764)	0	0	0
17/06/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	137.0000	126.0000	(8.029)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	646.0000	658.0000	1.858	0	0	0
17/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
17/06/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
17/06/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,235.0000	5,202.0000	(0.630)	0	0	0
17/06/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	9,626
17/06/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	351.0000	356.0000	1.425	0	0	0
17/06/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,532.0000	2,501.0000	(1.224)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,532.0000	3,500.0000	(0.906)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,038.0000	5,005.0000	(0.655)	0	0	0
17/06/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,217.0000	7,184.0000	(0.457)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	363.0000	368.0000	1.377	0	0	13,513
17/06/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	264.0000	267.0000	1.136	0	0	0
17/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	457.0000	435.0000	(4.814)	0	0	0
17/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/06/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
17/06/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	922.0000	895.0000	(2.928)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,323.0000	1,294.0000	(2.192)	0	0	0
17/06/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,253.0000	2,222.0000	(1.376)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
17/06/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,291.0000	3,259.0000	(0.972)	0	0	0
17/06/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,590.0000	1,619.0000	1.824	0	0	0
17/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
17/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,077.0000	1,049.0000	(2.600)	0	0	0
17/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,801.0000	1,770.0000	(1.721)	0	0	0
17/06/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,115.0000	1,137.0000	1.973	0	0	0
17/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	553.0000	563.0000	1.808	0	0	0
17/06/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,579.0000	2,548.0000	(1.202)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,281.0000	1,252.0000	(2.264)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	124.0000	114.0000	(8.065)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
17/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,581.0000	3,549.0000	(0.894)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	621.0000	633.0000	1.932	0	0	0
17/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	724.0000	739.0000	2.072	0	0	0
17/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	402.0000	408.0000	1.493	0	0	0
17/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,116.0000	2,085.0000	(1.465)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,439.0000	2,407.0000	(1.312)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,186.0000	5,152.0000	(0.656)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,624.0000	1,594.0000	(1.847)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	49.0000	49.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,062.0000	4,029.0000	(0.812)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	704.0000	679.0000	(3.551)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,597.0000	4,564.0000	(0.718)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,436.0000	3,404.0000	(0.931)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	670.0000	646.0000	(3.582)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	598.0000	609.0000	1.839	0	0	0
17/06/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,070.0000	2,039.0000	(1.498)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	445.0000	453.0000	1.798	0	0	0
17/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,077.0000	1,049.0000	(2.600)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,256.0000	4,223.0000	(0.775)	0	0	0
17/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,679.0000	5,646.0000	(0.581)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	192.0000	194.0000	1.042	0	0	0
17/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	318.0000	323.0000	1.572	0	0	0
17/06/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	23.0000	23.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	64.0000	59.0000	(7.813)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
17/06/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	58.0000	58.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
17/06/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,676.0000	3,644.0000	(0.871)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	25.0000	24.0000	(4.000)	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
17/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,041.0000	5,074.0000	0.655	0	0	0
17/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	811.0000	784.0000	(3.329)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	40.0000	40.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	289.0000	293.0000	1.384	0	0	0
17/06/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,432.0000	5,399.0000	(0.608)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,334.0000	5,300.0000	(0.637)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	269.0000	253.0000	(5.948)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	333.0000	315.0000	(5.405)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,980.0000	1,949.0000	(1.566)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	272.0000	276.0000	1.471	0	0	0
17/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,198.0000	1,170.0000	(2.337)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
17/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,455.0000	1,482.0000	1.856	0	0	0
17/06/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,917.0000	3,884.0000	(0.842)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	215.0000	218.0000	1.395	0	0	0
17/06/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	91.0000	91.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,969.0000	6,935.0000	(0.488)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,239.0000	1,263.0000	1.937	0	0	0
17/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,455.0000	1,482.0000	1.856	0	0	0
17/06/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,087.0000	5,054.0000	(0.649)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	311.0000	293.0000	(5.788)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	810.0000	827.0000	2.099	0	0	0
17/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	64.0000	59.0000	(7.813)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,499.0000	4,466.0000	(0.733)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	752.0000	767.0000	1.995	0	0	0
17/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,155.0000	1,179.0000	2.078	0	0	0
17/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	840.0000	858.0000	2.143	0	0	0
17/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,965.0000	3,932.0000	(0.832)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	457.0000	435.0000	(4.814)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,060.0000	2,091.0000	1.505	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	115.0000	105.0000	(8.696)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	249.0000	234.0000	(6.024)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
17/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,594.0000	3,626.0000	0.890	0	0	0
17/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,454.0000	2,485.0000	1.263	0	0	0
17/06/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	318.0000	323.0000	1.572	0	0	0
17/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	56.0000	56.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,100.0000	3,068.0000	(1.032)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	430.0000	410.0000	(4.651)	0	0	0
17/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	161.0000	163.0000	1.242	0	0	0
17/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,353.0000	4,320.0000	(0.758)	0	0	0
17/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	637.0000	612.0000	(3.925)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,388.0000	3,355.0000	(0.974)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	872.0000	890.0000	2.064	0	0	0
17/06/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,544.0000	3,577.0000	0.931	0	0	0
17/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,602.0000	2,634.0000	1.230	0	0	0
17/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	478.0000	486.0000	1.674	0	0	0
17/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
17/06/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,544.0000	1,573.0000	1.878	0	0	0
17/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,068.0000	7,035.0000	(0.467)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,909.0000	2,877.0000	(1.100)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,814.0000	2,783.0000	(1.102)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	937.0000	956.0000	2.028	0	0	0
17/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,445.0000	3,477.0000	0.929	0	0	0
17/06/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
17/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,862.0000	2,830.0000	(1.118)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
17/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,052.0000	3,020.0000	(1.048)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	100.0000	101.0000	1.000	0	0	0
17/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	196.0000	183.0000	(6.633)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,957.0000	2,925.0000	(1.082)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,635.0000	1,665.0000	1.835	0	0	0
17/06/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	98.0000	98.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	724.0000	739.0000	2.072	0	0	0
17/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	697.0000	711.0000	2.009	0	0	0
17/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	54.0000	54.0000	-	0	0	10,100
17/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	333.0000	315.0000	(5.405)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,158.0000	1,129.0000	(2.504)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,820.0000	6,786.0000	(0.499)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	405.0000	385.0000	(4.938)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	461.0000	469.0000	1.735	0	0	0
17/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	298.0000	303.0000	1.678	0	0	0
17/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	231.0000	216.0000	(6.494)	0	0	0
17/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,935.0000	1,904.0000	(1.602)	0	0	0
17/06/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	356.0000	337.0000	(5.337)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,820.0000	3,788.0000	(0.838)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,919.0000	6,886.0000	(0.477)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	61.0000	61.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,552.0000	2,584.0000	1.254	0	0	0
17/06/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	176.0000	177.0000	0.568	0	0	0
17/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,548.0000	4,515.0000	(0.726)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,013.0000	3,981.0000	(0.797)	0	0	0
17/06/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,423.0000	6,389.0000	(0.529)	0	0	0
17/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,345.0000	3,378.0000	0.987	0	0	0
17/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,339.0000	3,307.0000	(0.958)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
17/06/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,109.0000	2,140.0000	1.470	0	0	0
17/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,629.0000	3,596.0000	(0.909)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
17/06/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,097.0000	3,129.0000	1.033	0	0	0
17/06/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	70.0000	64.0000	(8.571)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,402.0000	4,369.0000	(0.750)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,411.0000	1,438.0000	1.914	0	0	0
17/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,793.0000	4,759.0000	(0.709)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,355.0000	2,387.0000	1.359	0	0	0
17/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,499.0000	4,466.0000	(0.733)	0	0	0
17/06/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,891.0000	4,858.0000	(0.675)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	51.0000	51.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	40.0000	40.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,274.0000	6,240.0000	(0.542)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,110.0000	4,077.0000	(0.803)	0	0	0
17/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,724.0000	3,692.0000	(0.859)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,243.0000	3,211.0000	(0.987)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
17/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,915.0000	1,946.0000	1.619	0	0	0
17/06/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
17/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,092.0000	4,125.0000	0.806	0	0	0
17/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,899.0000	2,931.0000	1.104	0	0	0
17/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,893.0000	3,925.0000	0.822	0	0	0
17/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,041.0000	1,062.0000	2.017	0	0	0
17/06/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	150.0000	139.0000	(7.333)	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
17/06/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,728.0000	1,757.0000	1.678	0	0	0
17/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,494.0000	3,527.0000	0.944	0	0	0
17/06/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,503.0000	2,535.0000	1.278	0	0	0
17/06/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,621.0000	6,588.0000	(0.498)	0	0	0
17/06/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,801.0000	1,770.0000	(1.721)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,018.0000	6,985.0000	(0.470)	0	0	0
17/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	192.0000	194.0000	1.042	0	0	0
17/06/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,770.0000	6,737.0000	(0.487)	0	0	0
17/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/06/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,774.0000	1,804.0000	1.691	0	0	0
17/06/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,743.0000	3,776.0000	0.882	0	0	0
17/06/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,750.0000	2,782.0000	1.164	0	0	0
17/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,701.0000	2,733.0000	1.185	0	0	0
17/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,522.0000	6,489.0000	(0.506)	0	0	0
17/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,694.0000	3,726.0000	0.866	0	0	0
17/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	4,042.0000	4,075.0000	0.816	0	0	0
17/06/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,048.0000	3,080.0000	1.050	0	0	0
17/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,472.0000	6,439.0000	(0.510)	0	0	0
17/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,011.0000	2,042.0000	1.542	0	0	0
17/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,998.0000	3,030.0000	1.067	0	0	0
17/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,992.0000	4,025.0000	0.827	0	0	0
17/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2010/03/15			Currency Future	8.4611	8.4950	0.401	0.0000	0.0000	0
17/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,716.0000	1,685.0000	(1.807)	0	0	0
17/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	359.0000	361.0000	0.557	0	0	0
17/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,551.0000	2,518.0000	(1.294)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	140.0000	141.0000	0.714	0	0	0
17/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,103.0000	3,070.0000	(1.063)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,192.0000	2,160.0000	(1.460)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,871.0000	2,838.0000	(1.149)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,384.0000	3,351.0000	(0.975)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
17/06/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	253.0000	255.0000	0.791	0	0	0
17/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,548.0000	1,516.0000	(2.067)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	212.0000	213.0000	0.472	0	0	0
17/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	146.0000	146.0000	-	0	0	0
17/06/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,202.0000	5,169.0000	(0.634)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,104.0000	2,072.0000	(1.521)	0	0	0
17/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	327.0000	330.0000	0.917	0	0	28,058
17/06/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,196.0000	3,164.0000	(1.001)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,298.0000	5,265.0000	(0.623)	0	0	0
17/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,589.0000	1,558.0000	(1.951)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	236.0000	238.0000	0.847	0	0	0
17/06/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	93.0000	93.0000	-	0	0	0
17/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,383.0000	1,353.0000	(2.169)	0	0	0
17/06/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	537.0000	542.0000	0.931	0	0	0
17/06/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	158.0000	159.0000	0.633	0	0	0
17/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,802.0000	1,770.0000	(1.776)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	175.0000	176.0000	0.571	0	0	0
17/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
17/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,479.0000	3,446.0000	(0.949)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,325.0000	2,293.0000	(1.376)	0	0	0
17/06/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,532.0000	4,498.0000	(0.750)	0	0	0
17/06/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	113.0000	114.0000	0.885	0	0	0
17/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,264.0000	1,234.0000	(2.373)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,010.0000	2,977.0000	(1.096)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,492.0000	5,459.0000	(0.601)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	164.0000	165.0000	0.610	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
17/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	394.0000	398.0000	1.015	0	0	0
17/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	313.0000	315.0000	0.639	0	0	0
17/06/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,964.0000	2,931.0000	(1.113)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
17/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,415.0000	2,383.0000	(1.325)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	463.0000	441.0000	(4.752)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,002.0000	3,969.0000	(0.825)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,072.0000	1,042.0000	(2.799)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	186.0000	188.0000	1.075	0	0	0
17/06/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	161.0000	162.0000	0.621	0	0	0
17/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	226.0000	228.0000	0.885	0	0	0
17/06/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	824.0000	836.0000	1.456	0	0	0
17/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	118.0000	118.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	404.0000	408.0000	0.990	0	0	0
17/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,325.0000	2,293.0000	(1.376)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,733.0000	2,701.0000	(1.171)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
17/06/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,628.0000	4,595.0000	(0.713)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,303.0000	1,273.0000	(2.302)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,147.0000	1,118.0000	(2.528)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
17/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	350.0000	353.0000	0.857	0	0	0
17/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,642.0000	2,609.0000	(1.249)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,907.0000	3,873.0000	(0.870)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	615.0000	623.0000	1.301	0	0	0
17/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	425.0000	429.0000	0.941	0	0	0
17/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,290.0000	3,257.0000	(1.003)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,962.0000	4,929.0000	(0.665)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	265.0000	267.0000	0.755	0	0	0
17/06/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	754.0000	728.0000	(3.448)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,465.0000	1,434.0000	(2.116)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	151.0000	152.0000	0.662	0	0	0
17/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	509.0000	514.0000	0.982	0	0	0
17/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	259.0000	261.0000	0.772	0	0	0
17/06/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	263.0000	245.0000	(6.844)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	190.0000	192.0000	1.053	0	0	17,948
17/06/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	483.0000	487.0000	0.828	0	0	0
17/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	998.0000	969.0000	(2.906)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	633.0000	640.0000	1.106	0	0	0
17/06/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	194.0000	196.0000	1.031	0	0	0
17/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	231.0000	233.0000	0.866	0	0	0
17/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	226.0000	228.0000	0.885	0	0	0
17/06/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	722.0000	695.0000	(3.740)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,802.0000	1,770.0000	(1.776)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,415.0000	2,383.0000	(1.325)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,779.0000	2,747.0000	(1.151)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,505.0000	2,473.0000	(1.277)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	137.0000	138.0000	0.730	0	0	0
17/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	182.0000	183.0000	0.549	0	0	0
17/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,148.0000	2,116.0000	(1.490)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,074.0000	1,090.0000	1.490	0	0	0
17/06/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	599.0000	575.0000	(4.007)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	115.0000	116.0000	0.870	0	0	28,058
17/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	313.0000	315.0000	0.639	0	0	0
17/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	182.0000	183.0000	0.549	0	0	0
17/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,370.0000	2,338.0000	(1.350)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,526.0000	3,493.0000	(0.936)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	203.0000	204.0000	0.493	0	0	0
17/06/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,580.0000	4,547.0000	(0.721)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	658.0000	634.0000	(3.647)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	821.0000	794.0000	(3.289)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,759.0000	1,727.0000	(1.819)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
17/06/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
17/06/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	92.0000	92.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	458.0000	463.0000	1.092	0	0	17,948
17/06/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,140.0000	3,107.0000	(1.051)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,424.0000	1,393.0000	(2.177)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,871.0000	2,838.0000	(1.149)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,016.0000	1,985.0000	(1.538)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	669.0000	679.0000	1.495	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,954.0000	3,921.0000	(0.835)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	284.0000	287.0000	1.056	0	0	0
17/06/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	143.0000	144.0000	0.699	0	0	0
17/06/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	385.0000	388.0000	0.779	0	0	0
17/06/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	278.0000	280.0000	0.719	0	0	0
17/06/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	926.0000	897.0000	(3.132)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,280.0000	2,248.0000	(1.404)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,540.0000	5,507.0000	(0.596)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,866.0000	4,833.0000	(0.678)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,844.0000	1,813.0000	(1.681)	0	0	0
17/06/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	582.0000	589.0000	1.203	0	0	0
17/06/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,343.0000	1,313.0000	(2.234)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	306.0000	308.0000	0.654	0	0	0
17/06/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	710.0000	720.0000	1.408	0	0	0
17/06/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	320.0000	322.0000	0.625	0	0	0
17/06/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	242.0000	243.0000	0.413	0	0	0
17/06/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,146.0000	4,113.0000	(0.796)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	164.0000	165.0000	0.610	0	0	0
17/06/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,337.0000	3,304.0000	(0.989)	0	0	0
17/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	236.0000	238.0000	0.847	0	0	0
17/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	148.0000	149.0000	0.676	0	0	0
17/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,479.0000	3,446.0000	(0.949)	0	0	0
17/06/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	210.0000	194.0000	(7.619)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,917.0000	2,885.0000	(1.097)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,103.0000	3,070.0000	(1.063)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	140.0000	141.0000	0.714	0	0	0
17/06/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,171.0000	1,189.0000	1.537	0	0	0
17/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,506.0000	1,475.0000	(2.058)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,432.0000	3,399.0000	(0.962)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,058.0000	5,025.0000	(0.652)	0	0	0
17/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,010.0000	2,977.0000	(1.096)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,250.0000	5,217.0000	(0.629)	0	0	0
17/06/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,339.0000	4,305.0000	(0.784)	0	0	0
17/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	376.0000	379.0000	0.798	0	0	0
17/06/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	367.0000	370.0000	0.817	0	0	0
17/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	171.0000	172.0000	0.585	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	489.0000	466.0000	(4.703)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	100.0000	100.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,973.0000	1,942.0000	(1.571)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
17/06/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	135.0000	136.0000	0.741	0	0	0
17/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,016.0000	1,985.0000	(1.538)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,973.0000	1,942.0000	(1.571)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
17/06/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
17/06/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	178.0000	180.0000	1.124	0	0	0
17/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,056.0000	3,024.0000	(1.047)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,574.0000	3,541.0000	(0.923)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
17/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	107.0000	108.0000	0.935	0	0	0
17/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	278.0000	280.0000	0.719	0	0	0
17/06/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	244.0000	227.0000	(6.967)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	509.0000	514.0000	0.982	0	0	0
17/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,383.0000	1,353.0000	(2.169)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,056.0000	3,024.0000	(1.047)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	800.0000	811.0000	1.375	0	0	0
17/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,106.0000	1,122.0000	1.447	0	0	0
17/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	394.0000	398.0000	1.015	0	0	0
17/06/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	216.0000	218.0000	0.926	0	0	0
17/06/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,150.0000	3,117.0000	(1.048)	0	0	0
17/06/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,589.0000	5,556.0000	(0.590)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,825.0000	2,793.0000	(1.133)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
17/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,674.0000	1,642.0000	(1.912)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	651.0000	659.0000	1.229	0	0	0
17/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	284.0000	287.0000	1.056	0	0	0
17/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	335.0000	337.0000	0.597	0	0	0
17/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	414.0000	418.0000	0.966	0	0	0
17/06/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	690.0000	664.0000	(3.768)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	689.0000	699.0000	1.451	0	0	0
17/06/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	161.0000	162.0000	0.621	0	0	0
17/06/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,224.0000	1,195.0000	(2.369)	0	0	0

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17/06/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	495.0000	501.0000	1.212	0	0	0
17/06/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	227.0000	210.0000	(7.489)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
17/06/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,034.0000	1,006.0000	(2.708)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,771.0000	4,738.0000	(0.692)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,138.0000	1,155.0000	1.494	0	0	0
17/06/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	628.0000	604.0000	(3.822)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	207.0000	209.0000	0.966	0	0	0
17/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,526.0000	3,493.0000	(0.936)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	82.0000	83.0000	1.220	0	0	0
17/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,589.0000	1,558.0000	(1.951)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	998.0000	969.0000	(2.906)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	359.0000	361.0000	0.557	0	0	0
17/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,930.0000	1,899.0000	(1.606)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,303.0000	1,273.0000	(2.302)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	137.0000	138.0000	0.730	0	0	0
17/06/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	95.0000	95.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,930.0000	1,899.0000	(1.606)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	414.0000	418.0000	0.966	0	0	0
17/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,621.0000	3,588.0000	(0.911)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,484.0000	4,450.0000	(0.758)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	570.0000	547.0000	(4.035)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,596.0000	2,564.0000	(1.233)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	127.0000	128.0000	0.787	0	0	0
17/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	350.0000	353.0000	0.857	0	0	0
17/06/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,236.0000	2,204.0000	(1.431)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
17/06/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,716.0000	3,683.0000	(0.888)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,669.0000	3,636.0000	(0.899)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	154.0000	155.0000	0.649	0	0	0
17/06/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,154.0000	5,121.0000	(0.640)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,818.0000	4,786.0000	(0.664)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	927.0000	941.0000	1.510	0	0	0
17/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,548.0000	1,516.0000	(2.067)	0	0	0
17/06/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,735.0000	5,701.0000	(0.593)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	849.0000	861.0000	1.413	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,061.0000	5,095.0000	0.672	0	0	0
17/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	247.0000	249.0000	0.810	0	0	0
17/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	291.0000	294.0000	1.031	0	0	0
17/06/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	438.0000	416.0000	(5.023)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	436.0000	440.0000	0.917	0	0	0
17/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	327.0000	330.0000	0.917	0	0	0
17/06/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,370.0000	3,403.0000	0.979	0	0	0
17/06/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	732.0000	742.0000	1.366	0	0	0
17/06/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	109.0000	110.0000	0.917	0	0	0
17/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	212.0000	213.0000	0.472	0	0	0
17/06/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,098.0000	4,065.0000	(0.805)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	522.0000	528.0000	1.149	0	0	0
17/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	298.0000	301.0000	1.007	0	0	0
17/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,551.0000	2,518.0000	(1.294)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,716.0000	1,685.0000	(1.807)	0	0	0
17/06/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,519.0000	3,552.0000	0.938	0	0	0
17/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,887.0000	1,856.0000	(1.643)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	366.0000	346.0000	(5.464)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	567.0000	573.0000	1.058	0	0	0
17/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	265.0000	267.0000	0.755	0	0	0
17/06/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,395.0000	5,362.0000	(0.612)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	855.0000	828.0000	(3.158)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,534.0000	2,566.0000	1.263	0	0	0
17/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,370.0000	2,338.0000	(1.350)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	291.0000	294.0000	1.031	0	0	0
17/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	231.0000	233.0000	0.866	0	0	0
17/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,290.0000	3,257.0000	(1.003)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	961.0000	933.0000	(2.914)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,568.0000	3,602.0000	0.953	0	0	0
17/06/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	9.0000	8.0000	(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
17/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,596.0000	2,564.0000	(1.233)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	199.0000	200.0000	0.503	0	0	0
17/06/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,961.0000	6,927.0000	(0.488)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,104.0000	2,072.0000	(1.521)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	207.0000	209.0000	0.966	0	0	0
17/06/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,388.0000	2,420.0000	1.340	0	0	0
17/06/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,688.0000	2,655.0000	(1.228)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
17/06/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
17/06/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,098.0000	2,129.0000	1.478	0	0	0
17/06/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,479.0000	1,504.0000	1.690	0	0	0
17/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,779.0000	2,747.0000	(1.151)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,109.0000	1,080.0000	(2.615)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,050.0000	4,017.0000	(0.815)	0	0	0
17/06/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	203.0000	204.0000	0.493	0	0	0
17/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,642.0000	2,609.0000	(1.249)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	190.0000	192.0000	1.053	0	0	0
17/06/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,914.0000	4,881.0000	(0.672)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
17/06/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	221.0000	223.0000	0.905	0	0	0
17/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	470.0000	475.0000	1.064	0	0	0
17/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	551.0000	557.0000	1.089	0	0	0
17/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,674.0000	1,642.0000	(1.912)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,109.0000	1,080.0000	(2.615)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,723.0000	4,690.0000	(0.699)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,460.0000	2,428.0000	(1.301)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	447.0000	451.0000	0.895	0	0	0
17/06/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
17/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	151.0000	152.0000	0.662	0	0	0
17/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	186.0000	188.0000	1.075	0	0	0
17/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	425.0000	429.0000	0.941	0	0	0
17/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	470.0000	475.0000	1.064	0	0	0
17/06/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,243.0000	3,210.0000	(1.018)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,631.0000	1,600.0000	(1.901)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,186.0000	1,156.0000	(2.530)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
17/06/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	389.0000	368.0000	(5.398)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,717.0000	3,750.0000	0.888	0	0	0
17/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,186.0000	1,156.0000	(2.530)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	125.0000	125.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	342.0000	345.0000	0.877	0	0	0
17/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	447.0000	451.0000	0.895	0	0	0
17/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,264.0000	1,234.0000	(2.373)	0	0	0
17/06/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,811.0000	4,845.0000	0.707	0	0	0
17/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	113.0000	114.0000	0.885	0	0	0
17/06/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,506.0000	1,475.0000	(2.058)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,764.0000	3,730.0000	(0.903)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,887.0000	1,856.0000	(1.643)	0	0	0
17/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,825.0000	2,793.0000	(1.133)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,106.0000	5,073.0000	(0.646)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,867.0000	1,896.0000	1.553	0	0	0
17/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
17/06/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,767.0000	3,800.0000	0.876	0	0	0
17/06/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
17/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,002.0000	3,969.0000	(0.825)	0	0	0
17/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	367.0000	370.0000	0.817	0	0	0
17/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,647.0000	1,674.0000	1.639	0	0	0
17/06/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,778.0000	2,811.0000	1.188	0	0	0
17/06/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,194.0000	4,161.0000	(0.787)	0	0	0
17/06/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	71.0000	72.0000	1.408	0	0	0
17/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,822.0000	1,850.0000	1.537	0	0	0
17/06/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
17/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,320.0000	3,354.0000	1.024	0	0	0
17/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	158.0000	147.0000	(6.962)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	86.0000	79.0000	(8.140)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	61.0000	55.0000	(9.836)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	900.0000	913.0000	1.444	0	0	0
17/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,148.0000	2,116.0000	(1.490)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	890.0000	862.0000	(3.146)	0	0	0
17/06/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	335.0000	337.0000	0.597	0	0	0
17/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	259.0000	261.0000	0.772	0	0	0
17/06/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,010.0000	4,977.0000	(0.659)	0	0	0
17/06/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	874.0000	887.0000	1.487	0	0	0
17/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,582.0000	2,615.0000	1.278	0	0	0
17/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,319.0000	1,342.0000	1.744	0	0	0
17/06/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,605.0000	1,631.0000	1.620	0	0	0
17/06/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,691.0000	1,717.0000	1.538	0	0	0
17/06/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,866.0000	3,900.0000	0.879	0	0	0
17/06/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	271.0000	273.0000	0.738	0	0	0
17/06/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	79.0000	72.0000	(8.861)	0	0	0
17/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	298.0000	301.0000	1.007	0	0	0
17/06/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	94.0000	86.0000	(8.511)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	955.0000	969.0000	1.466	0	0	0
17/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,043.0000	1,059.0000	1.534	0	0	0
17/06/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,060.0000	2,028.0000	(1.553)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	344.0000	324.0000	(5.814)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	282.0000	264.0000	(6.383)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,912.0000	1,941.0000	1.517	0	0	0
17/06/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
17/06/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,876.0000	2,909.0000	1.147	0	0	0
17/06/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,631.0000	2,664.0000	1.254	0	0	0
17/06/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,618.0000	3,651.0000	0.912	0	0	0
17/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,859.0000	3,826.0000	(0.855)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	3,024.0000	3,057.0000	1.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,420.0000	3,453.0000	0.965	0	0	0
17/06/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,281.0000	1,303.0000	1.717	0	0	0
17/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,050.0000	2,081.0000	1.512	0	0	0
17/06/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,208.0000	7,174.0000	(0.472)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
17/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,290.0000	4,257.0000	(0.769)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	170.0000	158.0000	(7.059)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	102.0000	102.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	194.0000	181.0000	(6.701)	0	0	0
17/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	4,015.0000	4,049.0000	0.847	0	0	0
17/06/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,146.0000	2,177.0000	1.445	0	0	0
17/06/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,436.0000	2,468.0000	1.314	0	0	0
17/06/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	110.0000	101.0000	(8.182)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,123.0000	3,156.0000	1.057	0	0	0
17/06/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,521.0000	1,546.0000	1.644	0	0	0
17/06/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,205.0000	1,226.0000	1.743	0	0	0
17/06/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	413.0000	392.0000	(5.085)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
17/06/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,114.0000	4,148.0000	0.826	0	0	0
17/06/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	2,004.0000	2,033.0000	1.447	0	0	0
17/06/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/06/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,975.0000	3,008.0000	1.109	0	0	0
17/06/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,729.0000	2,762.0000	1.209	0	0	0
17/06/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,778.0000	1,806.0000	1.575	0	0	0
17/06/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/06/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
17/06/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	302.0000	283.0000	(6.291)	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
17/06/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,013.0000	1,028.0000	1.481	0	0	0
17/06/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/06/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,966.0000	3,999.0000	0.832	0	0	0
17/06/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,243.0000	1,264.0000	1.689	0	0	0
17/06/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	182.0000	169.0000	(7.143)	0	0	0
17/06/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,073.0000	3,106.0000	1.074	0	0	0
17/06/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/06/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	4,065.0000	4,098.0000	0.812	0	0	0
17/06/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,675.0000	4,643.0000	(0.684)	0	0	0
17/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
17/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,916.0000	3,949.0000	0.843	0	0	0
17/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/06/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,926.0000	2,958.0000	1.094	0	0	0
17/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
17/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,958.0000	1,987.0000	1.481	0	0	0
17/06/2009	\$ / R	2010/06/14			Currency Future	8.5815	8.6158	0.400	0.0000	0.0000	0
17/06/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	489.0000	496.0000	1.431	0	0	0
17/06/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,558.0000	1,530.0000	(1.797)	0	0	0
17/06/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	342.0000	347.0000	1.462	0	0	0
17/06/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	349.0000	353.0000	1.146	0	0	0
17/06/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	776.0000	788.0000	1.546	0	0	0
17/06/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,029.0000	1,004.0000	(2.430)	0	0	0
17/06/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	543.0000	550.0000	1.289	0	0	26,596
17/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,097.0000	2,067.0000	(1.431)	0	0	0
17/06/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	192.0000	194.0000	1.042	0	0	29,129
17/06/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	661.0000	670.0000	1.362	0	0	0
17/06/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	378.0000	383.0000	1.323	0	0	0
17/06/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,311.0000	2,281.0000	(1.298)	0	0	0
17/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,361.0000	1,334.0000	(1.984)	0	0	0
17/06/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,267.0000	2,238.0000	(1.279)	0	0	0
17/06/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,760.0000	3,728.0000	(0.851)	0	0	0
17/06/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	165.0000	167.0000	1.212	0	0	0
17/06/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	795.0000	772.0000	(2.893)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,361.0000	1,334.0000	(1.984)	0	0	0
17/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	209.0000	212.0000	1.435	0	0	21,978
17/06/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,183.0000	4,151.0000	(0.765)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	543.0000	550.0000	1.289	0	0	2,533
17/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	499.0000	506.0000	1.403	0	0	0
17/06/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	960.0000	936.0000	(2.500)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,518.0000	1,490.0000	(1.845)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,887.0000	1,858.0000	(1.537)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,762.0000	1,733.0000	(1.646)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	691.0000	701.0000	1.447	0	0	0
17/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	443.0000	449.0000	1.354	0	0	0
17/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,173.0000	1,193.0000	1.705	0	0	0
17/06/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	559.0000	540.0000	(3.399)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	941.0000	956.0000	1.594	0	0	0
17/06/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,639.0000	1,611.0000	(1.708)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	386.0000	391.0000	1.295	0	0	0
17/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	554.0000	562.0000	1.444	0	0	0
17/06/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	733.0000	711.0000	(3.001)	0	0	0
17/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,528.0000	3,496.0000	(0.907)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,803.0000	1,775.0000	(1.553)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	301.0000	287.0000	(4.651)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	758.0000	770.0000	1.583	0	0	0
17/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	419.0000	424.0000	1.193	0	0	0
17/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	435.0000	441.0000	1.379	0	0	0
17/06/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	707.0000	718.0000	1.556	0	0	0
17/06/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	427.0000	432.0000	1.171	0	0	0
17/06/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,055.0000	2,025.0000	(1.460)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,233.0000	1,253.0000	1.622	0	0	0
17/06/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	859.0000	836.0000	(2.678)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,807.0000	3,775.0000	(0.841)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	926.0000	902.0000	(2.592)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,845.0000	1,816.0000	(1.572)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	371.0000	375.0000	1.078	0	0	0
17/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	173.0000	175.0000	1.156	0	0	0
17/06/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	741.0000	752.0000	1.484	0	0	0
17/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	342.0000	327.0000	(4.386)	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
17/06/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	814.0000	827.0000	1.597	0	0	0
17/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	531.0000	539.0000	1.507	0	0	0
17/06/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,042.0000	4,009.0000	(0.816)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,400.0000	1,373.0000	(1.929)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	795.0000	807.0000	1.509	0	0	0
17/06/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,210.0000	1,184.0000	(2.149)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	479.0000	486.0000	1.461	0	0	0
17/06/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,224.0000	2,195.0000	(1.304)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	764.0000	741.0000	(3.010)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	827.0000	804.0000	(2.781)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,203.0000	1,222.0000	1.579	0	0	0
17/06/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,598.0000	1,570.0000	(1.752)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	591.0000	600.0000	1.523	0	0	0
17/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	321.0000	307.0000	(4.361)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,173.0000	1,147.0000	(2.217)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,679.0000	1,651.0000	(1.668)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,263.0000	1,284.0000	1.663	0	0	0
17/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	188.0000	191.0000	1.596	0	0	0
17/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	470.0000	476.0000	1.277	0	0	0
17/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	461.0000	467.0000	1.302	0	0	0
17/06/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	604.0000	613.0000	1.490	0	0	21,978
17/06/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	875.0000	888.0000	1.486	0	0	0
17/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	643.0000	623.0000	(3.110)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	282.0000	268.0000	(4.965)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,887.0000	1,858.0000	(1.537)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	435.0000	441.0000	1.379	0	0	0
17/06/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	566.0000	574.0000	1.413	0	0	0
17/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	510.0000	517.0000	1.373	0	0	0
17/06/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	356.0000	361.0000	1.404	0	0	0
17/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,803.0000	1,775.0000	(1.553)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,285.0000	1,258.0000	(2.101)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,439.0000	1,412.0000	(1.876)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,139.0000	2,110.0000	(1.356)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,478.0000	1,451.0000	(1.827)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	371.0000	375.0000	1.078	0	0	0
17/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	994.0000	970.0000	(2.414)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,136.0000	1,111.0000	(2.201)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,013.0000	1,984.0000	(1.441)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	419.0000	424.0000	1.193	0	0	0
17/06/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	618.0000	627.0000	1.456	0	0	0
17/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,720.0000	1,692.0000	(1.628)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	520.0000	527.0000	1.346	0	0	0
17/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	263.0000	266.0000	1.141	0	0	0
17/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,932.0000	2,901.0000	(1.057)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	632.0000	641.0000	1.424	0	0	0
17/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,182.0000	2,152.0000	(1.375)	0	0	0
17/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	100.0000	101.0000	1.000	0	0	0
17/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,100.0000	1,075.0000	(2.273)	0	0	0
17/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,768.0000	5,735.0000	(0.572)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	394.0000	399.0000	1.269	0	0	0
17/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	587.0000	567.0000	(3.407)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	676.0000	686.0000	1.479	0	0	0
17/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,933.0000	1,961.0000	1.449	0	0	0
17/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	918.0000	933.0000	1.634	0	0	0
17/06/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	402.0000	408.0000	1.493	0	0	0
17/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,347.0000	3,380.0000	0.986	0	0	0
17/06/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
17/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	55.0000	55.0000	-	0	0	0
17/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,223.0000	7,189.0000	(0.471)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	452.0000	458.0000	1.327	0	0	0
17/06/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,082.0000	5,116.0000	0.669	0	0	0
17/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	363.0000	368.0000	1.377	0	0	0
17/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,139.0000	2,110.0000	(1.356)	0	0	0
17/06/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,012.0000	1,029.0000	1.680	0	0	0
17/06/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	329.0000	333.0000	1.216	0	0	0
17/06/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,397.0000	2,367.0000	(1.252)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,064.0000	1,039.0000	(2.350)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	646.0000	655.0000	1.393	0	0	0
17/06/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,971.0000	1,942.0000	(1.471)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	461.0000	467.0000	1.302	0	0	0
17/06/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	157.0000	159.0000	1.274	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,665.0000	2,698.0000	1.238	0	0	0
17/06/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/06/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,899.0000	4,866.0000	(0.674)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,679.0000	1,651.0000	(1.668)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	443.0000	449.0000	1.354	0	0	0
17/06/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,326.0000	4,293.0000	(0.763)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,278.0000	4,246.0000	(0.748)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,400.0000	1,373.0000	(1.929)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	185.0000	187.0000	1.081	0	0	0
17/06/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,707.0000	2,676.0000	(1.145)	0	0	0
17/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,396.0000	3,430.0000	1.001	0	0	0
17/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,854.0000	3,822.0000	(0.830)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	170.0000	172.0000	1.176	0	0	0
17/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	456.0000	438.0000	(3.947)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,720.0000	1,692.0000	(1.628)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,089.0000	4,057.0000	(0.783)	0	0	0
17/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
17/06/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,832.0000	4,867.0000	0.724	0	0	0
17/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,323.0000	1,296.0000	(2.041)	0	0	0
17/06/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	107.0000	108.0000	0.935	0	0	0
17/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,947.0000	3,915.0000	(0.811)	0	0	0
17/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	101.0000	95.0000	(5.941)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	964.0000	979.0000	1.556	0	0	0
17/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,526.0000	5,493.0000	(0.597)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	179.0000	181.0000	1.117	0	0	0
17/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	533.0000	514.0000	(3.565)	0	0	0
17/06/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
17/06/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/06/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,139.0000	5,106.0000	(0.642)	0	0	0
17/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,038.0000	1,054.0000	1.541	0	0	0
17/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	452.0000	458.0000	1.327	0	0	0
17/06/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,043.0000	5,010.0000	(0.654)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	323.0000	327.0000	1.238	0	0	0
17/06/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	121.0000	122.0000	0.826	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	168.0000	170.0000	1.190	0	0	0
17/06/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	124.0000	126.0000	1.613	0	0	0
17/06/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,236.0000	5,203.0000	(0.630)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	288.0000	292.0000	1.389	0	0	0
17/06/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	233.0000	236.0000	1.288	0	0	0
17/06/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	481.0000	463.0000	(3.742)	0	0	0
17/06/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	531.0000	539.0000	1.507	0	0	0
17/06/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	72.0000	67.0000	(6.944)	0	0	0
17/06/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,430.0000	2,461.0000	1.276	0	0	0
17/06/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,641.0000	1,667.0000	1.584	0	0	0
17/06/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,136.0000	4,104.0000	(0.774)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	241.0000	244.0000	1.245	0	0	0
17/06/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,343.0000	3,312.0000	(0.927)	0	0	0
17/06/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,153.0000	2,183.0000	1.393	0	0	0
17/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	180.0000	170.0000	(5.556)	0	0	0
17/06/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,160.0000	3,128.0000	(1.013)	0	0	0
17/06/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,441.0000	2,411.0000	(1.229)	0	0	0
17/06/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	578.0000	587.0000	1.557	0	0	0
17/06/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,523.0000	2,555.0000	1.268	0	0	0
17/06/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	225.0000	228.0000	1.333	0	0	0
17/06/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,247.0000	1,221.0000	(2.085)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	254.0000	257.0000	1.181	0	0	0
17/06/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,991.0000	4,024.0000	0.827	0	0	0
17/06/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
17/06/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,979.0000	6,946.0000	(0.473)	0	0	0
17/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	510.0000	517.0000	1.373	0	0	0
17/06/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	160.0000	151.0000	(5.625)	0	0	0
17/06/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	267.0000	254.0000	(4.869)	0	0	0
17/06/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	215.0000	203.0000	(5.581)	0	0	0
17/06/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	506.0000	488.0000	(3.557)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	237.0000	240.0000	1.266	0	0	0
17/06/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,089.0000	4,123.0000	0.831	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,929.0000	1,901.0000	(1.452)	0	0	0
17/06/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	3,001.0000	3,035.0000	1.133	0	0	0
17/06/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/06/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,446.0000	1,469.0000	1.591	0	0	0
17/06/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	988.0000	1,004.0000	1.619	0	0	0
17/06/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,594.0000	3,628.0000	0.946	0	0	0
17/06/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,354.0000	2,324.0000	(1.274)	0	0	0
17/06/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	160.0000	162.0000	1.250	0	0	0
17/06/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	335.0000	340.0000	1.493	0	0	0
17/06/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,562.0000	1,586.0000	1.536	0	0	0
17/06/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	213.0000	216.0000	1.408	0	0	0
17/06/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,644.0000	3,677.0000	0.906	0	0	0
17/06/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	229.0000	232.0000	1.310	0	0	0
17/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,478.0000	1,451.0000	(1.827)	0	0	0
17/06/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	170.0000	160.0000	(5.882)	0	0	0
17/06/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,808.0000	2,841.0000	1.175	0	0	0
17/06/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,601.0000	1,626.0000	1.562	0	0	0
17/06/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	386.0000	369.0000	(4.404)	0	0	0
17/06/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,755.0000	4,722.0000	(0.694)	0	0	0
17/06/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,481.0000	3,450.0000	(0.891)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,297.0000	3,266.0000	(0.940)	0	0	0
17/06/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,792.0000	3,826.0000	0.897	0	0	0
17/06/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	268.0000	271.0000	1.119	0	0	0
17/06/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,231.0000	4,198.0000	(0.780)	0	0	0
17/06/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,886.0000	2,855.0000	(1.074)	0	0	0
17/06/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	162.0000	164.0000	1.235	0	0	0
17/06/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,117.0000	1,135.0000	1.611	0	0	0
17/06/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,187.0000	5,154.0000	(0.636)	0	0	0
17/06/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	116.0000	109.0000	(6.034)	0	0	0
17/06/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,100.0000	3,133.0000	1.065	0	0	0
17/06/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
17/06/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,847.0000	1,875.0000	1.516	0	0	0
17/06/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	18.0000	18.0000	-	0	0	0

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17/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/06/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,891.0000	3,925.0000	0.874	0	0	0
17/06/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,335.0000	1,357.0000	1.648	0	0	0
17/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,476.0000	2,508.0000	1.292	0	0	0
17/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,743.0000	3,777.0000	0.908	0	0	0
17/06/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,446.0000	3,479.0000	0.958	0	0	0
17/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/06/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,905.0000	2,938.0000	1.136	0	0	0
17/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	137.0000	138.0000	0.730	0	0	0
17/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,761.0000	2,793.0000	1.159	0	0	0
17/06/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,022.0000	2,991.0000	(1.026)	0	0	0
17/06/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/06/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/06/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,012.0000	5,979.0000	(0.549)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,620.0000	3,589.0000	(0.856)	0	0	0
17/06/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
17/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	378.0000	383.0000	1.323	0	0	0
17/06/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	202.0000	204.0000	0.990	0	0	0
17/06/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	254.0000	241.0000	(5.118)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,097.0000	2,067.0000	(1.431)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	141.0000	133.0000	(5.674)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
17/06/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,722.0000	1,749.0000	1.568	0	0	0
17/06/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,994.0000	3,962.0000	(0.801)	0	0	0
17/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/06/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/06/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,618.0000	2,650.0000	1.222	0	0	0
17/06/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,495.0000	3,529.0000	0.973	0	0	0
17/06/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,976.0000	2,004.0000	1.417	0	0	0
17/06/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,667.0000	3,635.0000	(0.873)	0	0	0
17/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,762.0000	1,733.0000	(1.646)	0	0	0
17/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	145.0000	147.0000	1.379	0	0	0
17/06/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,252.0000	3,220.0000	(0.984)	0	0	0
17/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	82.0000	76.0000	(7.317)	0	0	0
17/06/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	94.0000	88.0000	(6.383)	0	0	0

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17/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
17/06/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	411.0000	416.0000	1.217	0	0	0
17/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,063.0000	2,092.0000	1.406	0	0	0
17/06/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	198.0000	201.0000	1.515	0	0	0
17/06/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,751.0000	2,721.0000	(1.091)	0	0	0
17/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,564.0000	4,531.0000	(0.723)	0	0	0
17/06/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,612.0000	4,579.0000	(0.716)	0	0	0
17/06/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
17/06/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	283.0000	286.0000	1.060	0	0	0
17/06/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,995.0000	4,962.0000	(0.661)	0	0	0
17/06/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
17/06/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,851.0000	4,818.0000	(0.680)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	182.0000	184.0000	1.099	0	0	0
17/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	363.0000	368.0000	1.377	0	0	0
17/06/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	432.0000	415.0000	(3.935)	0	0	0
17/06/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,900.0000	3,868.0000	(0.821)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	408.0000	392.0000	(3.922)	0	0	0
17/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	245.0000	248.0000	1.224	0	0	0
17/06/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,090.0000	1,107.0000	1.560	0	0	0
17/06/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,114.0000	3,083.0000	(0.996)	0	0	0
17/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	124.0000	116.0000	(6.452)	0	0	0
17/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,182.0000	2,152.0000	(1.375)	0	0	0
17/06/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	132.0000	124.0000	(6.061)	0	0	0
17/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,068.0000	3,037.0000	(1.010)	0	0	0
17/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,063.0000	1,080.0000	1.599	0	0	0
17/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	250.0000	253.0000	1.200	0	0	0
17/06/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,764.0000	1,790.0000	1.474	0	0	0
17/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,947.0000	4,914.0000	(0.667)	0	0	0
17/06/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	126.0000	128.0000	1.587	0	0	0
17/06/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,890.0000	1,917.0000	1.429	0	0	0
17/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	128.0000	130.0000	1.563	0	0	0
17/06/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/06/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	258.0000	262.0000	1.550	0	0	0
17/06/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,805.0000	1,832.0000	1.496	0	0	0
17/06/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,977.0000	2,946.0000	(1.041)	0	0	0
17/06/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,713.0000	2,745.0000	1.180	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,145.0000	1,163.0000	1.572	0	0	0
17/06/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	278.0000	281.0000	1.079	0	0	0
17/06/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	108.0000	102.0000	(5.556)	0	0	0
17/06/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	363.0000	348.0000	(4.132)	0	0	0
17/06/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,693.0000	3,727.0000	0.921	0	0	0
17/06/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,796.0000	2,765.0000	(1.109)	0	0	0
17/06/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,713.0000	3,682.0000	(0.835)	0	0	0
17/06/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	4,040.0000	4,074.0000	0.842	0	0	0
17/06/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/06/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	3,050.0000	3,084.0000	1.115	0	0	0
17/06/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	2,108.0000	2,138.0000	1.423	0	0	0
17/06/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/06/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	4,660.0000	4,627.0000	(0.708)	0	0	0
17/06/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	141.0000	143.0000	1.418	0	0	0
17/06/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	195.0000	197.0000	1.026	0	0	0
17/06/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	1,299.0000	1,320.0000	1.617	0	0	0
17/06/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,953.0000	2,986.0000	1.118	0	0	0
17/06/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/06/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	2,019.0000	2,048.0000	1.436	0	0	0
17/06/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	88.0000	82.0000	(6.818)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	273.0000	276.0000	1.099	0	0	0
17/06/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	139.0000	141.0000	1.439	0	0	0
17/06/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,841.0000	2,810.0000	(1.091)	0	0	0
17/06/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,941.0000	3,975.0000	0.863	0	0	0
17/06/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,707.0000	4,675.0000	(0.680)	0	0	0
17/06/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,206.0000	3,174.0000	(0.998)	0	0	0
17/06/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	0.0000	92.0000	100.000	0	0	0
17/06/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	0.0000	6,076.0000	100.000	0	0	0
17/06/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
17/06/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,061.0000	6,027.0000	(0.561)	0	0	0
17/06/2009	£ / R	2009/09/14			Currency Future	13.4146	13.4349	0.151	13.3500	13.3100	20,067
17/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,693.0000	3,673.0000	(0.542)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2009/09/14	14.10	Call	Currency Future	321.0000	319.0000	(0.623)	0	0	0
17/06/2009	£ / R 2009/09/14	14.05	Put	Currency Future	968.0000	945.0000	(2.376)	0	0	0
17/06/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,622.0000	2,602.0000	(0.763)	0	0	0
17/06/2009	£ / R 2009/09/14	12.60	Call	Currency Future	994.0000	1,004.0000	1.006	0	0	0
17/06/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,006.0000	984.0000	(2.187)	0	0	0
17/06/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,187.0000	1,168.0000	(1.601)	0	0	0
17/06/2009	£ / R 2009/09/14	15.90	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	12.60	Put	Currency Future	179.0000	170.0000	(5.028)	0	0	0
17/06/2009	£ / R 2009/09/14	14.85	Call	Currency Future	149.0000	149.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,006.0000	984.0000	(2.187)	0	0	0
17/06/2009	£ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	13.35	Call	Currency Future	554.0000	556.0000	0.361	0	0	0
17/06/2009	£ / R 2009/09/14	16.10	Call	Currency Future	32.0000	32.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	11.10	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
17/06/2009	£ / R 2009/09/14	14.85	Call	Currency Future	149.0000	149.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	14.10	Call	Currency Future	321.0000	319.0000	(0.623)	0	0	0
17/06/2009	£ / R 2009/09/14	16.00	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	17.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	12.70	Put	Currency Future	207.0000	197.0000	(4.831)	0	0	0
17/06/2009	£ / R 2009/09/14	15.90	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	13.05	Put	Currency Future	331.0000	315.0000	(4.834)	0	0	0
17/06/2009	£ / R 2009/09/14	11.10	Call	Currency Future	2,323.0000	2,342.0000	0.818	0	0	0
17/06/2009	£ / R 2009/09/14	15.25	Call	Currency Future	94.0000	94.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,262.0000	1,243.0000	(1.506)	0	0	0
17/06/2009	£ / R 2009/09/14	9.15	Call	Currency Future	4,265.0000	4,285.0000	0.469	0	0	0
17/06/2009	£ / R 2009/09/14	13.55	Call	Currency Future	477.0000	476.0000	(0.210)	0	0	0
17/06/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,433.0000	2,413.0000	(0.822)	0	0	0
17/06/2009	£ / R 2009/09/14	13.40	Call	Currency Future	534.0000	535.0000	0.187	0	0	0
17/06/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	15.35	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
17/06/2009	£ / R 2009/09/14	12.70	Call	Currency Future	922.0000	932.0000	1.085	0	0	0
17/06/2009	£ / R 2009/09/14	13.90	Put	Currency Future	855.0000	833.0000	(2.573)	0	0	0
17/06/2009	£ / R 2009/09/14	15.40	Call	Currency Future	79.0000	79.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	13.05	Call	Currency Future	696.0000	700.0000	0.575	0	0	0
17/06/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,815.0000	3,835.0000	0.524	0	0	0
17/06/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,584.0000	1,564.0000	(1.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2009/09/14	12.80	Call	Currency Future	853.0000	861.0000	0.938	0	0	0
17/06/2009	£ / R 2009/09/14	14.35	Call	Currency Future	251.0000	253.0000	0.797	0	0	0
17/06/2009	£ / R 2009/09/14	13.55	Put	Currency Future	612.0000	592.0000	(3.268)	0	0	0
17/06/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,064.0000	2,044.0000	(0.969)	0	0	0
17/06/2009	£ / R 2009/09/14	13.40	Put	Currency Future	519.0000	500.0000	(3.661)	0	0	0
17/06/2009	£ / R 2009/09/14	16.30	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
17/06/2009	£ / R 2009/09/14	18.60	Put	Currency Future	5,186.0000	5,166.0000	(0.386)	0	0	0
17/06/2009	£ / R 2009/09/14	14.50	Call	Currency Future	216.0000	217.0000	0.463	0	0	0
17/06/2009	£ / R 2009/09/14	12.50	Put	Currency Future	154.0000	145.0000	(5.844)	0	0	0
17/06/2009	£ / R 2009/09/14	15.80	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	12.85	Put	Currency Future	254.0000	243.0000	(4.331)	0	0	0
17/06/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,224.0000	1,205.0000	(1.552)	0	0	0
17/06/2009	£ / R 2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,301.0000	1,282.0000	(1.460)	0	0	0
17/06/2009	£ / R 2009/09/14	12.80	Put	Currency Future	238.0000	227.0000	(4.622)	0	0	0
17/06/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,528.0000	2,507.0000	(0.831)	0	0	0
17/06/2009	£ / R 2009/09/14	8.10	Call	Currency Future	5,315.0000	5,335.0000	0.376	0	0	0
17/06/2009	£ / R 2009/09/14	15.15	Call	Currency Future	106.0000	106.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	12.50	Call	Currency Future	1,069.0000	1,080.0000	1.029	0	0	0
17/06/2009	£ / R 2009/09/14	13.90	Call	Currency Future	369.0000	368.0000	(0.271)	0	0	0
17/06/2009	£ / R 2009/09/14	12.70	Call	Currency Future	922.0000	932.0000	1.085	0	0	0
17/06/2009	£ / R 2009/09/14	15.05	Call	Currency Future	119.0000	119.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	14.40	Call	Currency Future	239.0000	240.0000	0.418	0	0	0
17/06/2009	£ / R 2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,019.0000	1,999.0000	(0.991)	0	0	0
17/06/2009	£ / R 2009/09/14	16.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/06/2009	£ / R 2009/09/14	13.90	Call	Currency Future	369.0000	368.0000	(0.271)	0	0	0
17/06/2009	£ / R 2009/09/14	14.25	Call	Currency Future	278.0000	279.0000	0.360	0	0	0
17/06/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,718.0000	2,697.0000	(0.773)	0	0	0
17/06/2009	£ / R 2009/09/14	13.00	Put	Currency Future	309.0000	296.0000	(4.207)	0	0	0
17/06/2009	£ / R 2009/09/14	13.75	Call	Currency Future	411.0000	410.0000	(0.243)	0	0	0
17/06/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,910.0000	2,890.0000	(0.687)	0	0	0
17/06/2009	£ / R 2009/09/14	20.10	Put	Currency Future	6,685.0000	6,665.0000	(0.299)	0	0	0
17/06/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,930.0000	1,909.0000	(1.088)	0	0	0
17/06/2009	£ / R 2009/09/14	13.90	Put	Currency Future	855.0000	833.0000	(2.573)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	291.0000	293.0000	0.687	0	0	0
17/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,765.0000	5,785.0000	0.347	0	0	0
17/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
17/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	819.0000	828.0000	1.099	0	0	0
17/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,380.0000	1,360.0000	(1.449)	0	0	0
17/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,433.0000	2,413.0000	(0.822)	0	0	0
17/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	166.0000	166.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,015.0000	6,035.0000	0.333	0	0	0
17/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,480.0000	2,460.0000	(0.806)	0	0	0
17/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,841.0000	1,821.0000	(1.086)	0	0	0
17/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	549.0000	529.0000	(3.643)	0	0	0
17/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,224.0000	1,205.0000	(1.552)	0	0	0
17/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	194.0000	195.0000	0.515	0	0	0
17/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	669.0000	673.0000	0.598	0	0	0
17/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	459.0000	459.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	332.0000	330.0000	(0.602)	0	0	0
17/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,767.0000	2,787.0000	0.723	0	0	0
17/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	405.0000	388.0000	(4.198)	0	0	0
17/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,420.0000	1,400.0000	(1.408)	0	0	0
17/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	514.0000	514.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	239.0000	240.0000	0.418	0	0	0
17/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	264.0000	266.0000	0.758	0	0	0
17/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	193.0000	183.0000	(5.181)	0	0	0
17/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	355.0000	338.0000	(4.789)	0	0	0
17/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	644.0000	624.0000	(3.106)	0	0	0
17/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,077.0000	1,058.0000	(1.764)	0	0	0
17/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,201.0000	2,180.0000	(0.954)	0	0	0
17/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,380.0000	1,360.0000	(1.449)	0	0	0
17/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	957.0000	968.0000	1.149	0	0	0
17/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	490.0000	471.0000	(3.878)	0	0	0
17/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
17/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	723.0000	731.0000	1.107	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	194.0000	195.0000	0.515	0	0	0
17/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,515.0000	4,535.0000	0.443	0	0	0
17/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	383.0000	381.0000	(0.522)	0	0	0
17/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	380.0000	362.0000	(4.737)	0	0	0
17/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	51.0000	51.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,340.0000	2,319.0000	(0.897)	0	0	0
17/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,150.0000	1,131.0000	(1.652)	0	0	0
17/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	818.0000	796.0000	(2.689)	0	0	0
17/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,113.0000	1,094.0000	(1.707)	0	0	0
17/06/2009	£ / R	2009/09/14	15.95	Call	Currency Future	39.0000	39.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,797.0000	1,777.0000	(1.113)	0	0	0
17/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,016.0000	3,036.0000	0.663	0	0	0
17/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	227.0000	228.0000	0.441	0	0	0
17/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,528.0000	2,507.0000	(0.831)	0	0	0
17/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,155.0000	2,135.0000	(0.928)	0	0	0
17/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	112.0000	112.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	644.0000	647.0000	0.466	0	0	0
17/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,386.0000	2,366.0000	(0.838)	0	0	0
17/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,501.0000	1,481.0000	(1.332)	0	0	0
17/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,575.0000	2,554.0000	(0.816)	0	0	0
17/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	644.0000	647.0000	0.466	0	0	0
17/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	495.0000	495.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,247.0000	2,226.0000	(0.935)	0	0	0
17/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
17/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	207.0000	197.0000	(4.831)	0	0	0
17/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
17/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	380.0000	362.0000	(4.737)	0	0	0
17/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	106.0000	106.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	580.0000	560.0000	(3.448)	0	0	0
17/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,841.0000	1,821.0000	(1.086)	0	0	0
17/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2009/09/14	12.15	Put	Currency Future	86.0000	80.0000	(6.977)	0	0	0
17/06/2009	£ / R 2009/09/14	13.20	Put	Currency Future	405.0000	388.0000	(4.198)	0	0	0
17/06/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,670.0000	2,649.0000	(0.787)	0	0	0
17/06/2009	£ / R 2009/09/14	13.20	Call	Currency Future	620.0000	623.0000	0.484	0	0	0
17/06/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,187.0000	1,168.0000	(1.601)	0	0	0
17/06/2009	£ / R 2009/09/14	15.60	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
17/06/2009	£ / R 2009/09/14	11.90	Call	Currency Future	1,569.0000	1,585.0000	1.020	0	0	0
17/06/2009	£ / R 2009/09/14	13.65	Call	Currency Future	442.0000	442.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	13.20	Call	Currency Future	620.0000	623.0000	0.484	0	0	0
17/06/2009	£ / R 2009/09/14	14.55	Call	Currency Future	205.0000	206.0000	0.488	0	0	0
17/06/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,974.0000	1,954.0000	(1.013)	0	0	0
17/06/2009	£ / R 2009/09/14	12.95	Put	Currency Future	290.0000	277.0000	(4.483)	0	0	0
17/06/2009	£ / R 2009/09/14	14.15	Call	Currency Future	306.0000	308.0000	0.654	0	0	0
17/06/2009	£ / R 2009/09/14	13.60	Put	Currency Future	644.0000	624.0000	(3.106)	0	0	0
17/06/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,041.0000	1,023.0000	(1.729)	0	0	0
17/06/2009	£ / R 2009/09/14	15.30	Call	Currency Future	89.0000	89.0000	-	0	0	0
17/06/2009	£ / R 2009/09/14	13.40	Put	Currency Future	519.0000	500.0000	(3.661)	0	0	0
17/06/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,247.0000	2,226.0000	(0.935)	0	0	0
17/06/2009	£ / R 2009/09/14	13.95	Call	Currency Future	356.0000	355.0000	(0.281)	0	0	0
17/06/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,201.0000	2,180.0000	(0.954)	0	0	0
17/06/2009	£ / R 2009/09/14	12.95	Call	Currency Future	754.0000	762.0000	1.061	0	0	0
17/06/2009	£ / R 2009/09/14	13.40	Call	Currency Future	534.0000	535.0000	0.187	0	0	0
17/06/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,584.0000	1,564.0000	(1.263)	0	0	0
17/06/2009	£ / R 2009/09/14	15.35	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
17/06/2009	£ / R 2009/09/14	13.80	Call	Currency Future	397.0000	395.0000	(0.504)	0	0	0
17/06/2009	£ / R 2009/09/14	13.95	Put	Currency Future	892.0000	870.0000	(2.466)	0	0	0
17/06/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,754.0000	1,734.0000	(1.140)	0	0	0
17/06/2009	£ / R 2009/09/14	15.60	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
17/06/2009	£ / R 2009/09/14	14.00	Put	Currency Future	929.0000	907.0000	(2.368)	0	0	0
17/06/2009	£ / R 2009/09/14	12.75	Call	Currency Future	887.0000	896.0000	1.015	0	0	0
17/06/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,293.0000	2,273.0000	(0.872)	0	0	0
17/06/2009	£ / R 2009/09/14	13.65	Put	Currency Future	678.0000	657.0000	(3.097)	0	0	0
17/06/2009	£ / R 2009/09/14	14.15	Call	Currency Future	306.0000	308.0000	0.654	0	0	0
17/06/2009	£ / R 2009/09/14	12.75	Put	Currency Future	222.0000	211.0000	(4.955)	0	0	0
17/06/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,110.0000	2,089.0000	(0.995)	0	0	0
17/06/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,007.0000	2,986.0000	(0.698)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	786.0000	794.0000	1.018	0	0	0
17/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	344.0000	342.0000	(0.581)	0	0	0
17/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	184.0000	185.0000	0.543	0	0	0
17/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,019.0000	1,999.0000	(0.991)	0	0	0
17/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,986.0000	5,965.0000	(0.351)	0	0	0
17/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,064.0000	2,044.0000	(0.969)	0	0	0
17/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,041.0000	1,023.0000	(1.729)	0	0	0
17/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	433.0000	414.0000	(4.388)	0	0	0
17/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	251.0000	253.0000	0.797	0	0	0
17/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	58.0000	58.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,488.0000	4,467.0000	(0.468)	0	0	0
17/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	782.0000	760.0000	(2.813)	0	0	0
17/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,420.0000	1,400.0000	(1.408)	0	0	0
17/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	383.0000	381.0000	(0.522)	0	0	0
17/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	74.0000	74.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,351.0000	1,365.0000	1.036	0	0	0
17/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,150.0000	1,131.0000	(1.652)	0	0	0
17/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	818.0000	796.0000	(2.689)	0	0	0
17/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	459.0000	459.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,885.0000	1,865.0000	(1.061)	0	0	0
17/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	175.0000	175.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,754.0000	1,734.0000	(1.140)	0	0	0
17/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,737.0000	4,717.0000	(0.422)	0	0	0
17/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	133.0000	133.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,460.0000	1,440.0000	(1.370)	0	0	0
17/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,251.0000	3,230.0000	(0.646)	0	0	0
17/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	119.0000	119.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	157.0000	157.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,236.0000	6,215.0000	(0.337)	0	0	0
17/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,626.0000	1,606.0000	(1.230)	0	0	0
17/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,711.0000	1,691.0000	(1.169)	0	0	0
17/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	112.0000	112.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,797.0000	1,777.0000	(1.113)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	126.0000	126.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,031.0000	1,042.0000	1.067	0	0	0
17/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	141.0000	141.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,340.0000	1,321.0000	(1.418)	0	0	0
17/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,542.0000	1,522.0000	(1.297)	0	0	0
17/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	79.0000	79.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,668.0000	1,648.0000	(1.199)	0	0	0
17/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,542.0000	1,522.0000	(1.297)	0	0	0
17/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,626.0000	1,606.0000	(1.230)	0	0	0
17/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	157.0000	157.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	141.0000	141.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	184.0000	185.0000	0.543	0	0	0
17/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,974.0000	1,954.0000	(1.013)	0	0	0
17/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	264.0000	266.0000	0.758	0	0	0
17/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	100.0000	100.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,340.0000	1,321.0000	(1.418)	0	0	0
17/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	143.0000	134.0000	(6.294)	0	0	0
17/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	272.0000	260.0000	(4.412)	0	0	0
17/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	89.0000	89.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	332.0000	330.0000	(0.602)	0	0	0
17/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,107.0000	1,119.0000	1.084	0	0	0
17/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	786.0000	794.0000	1.018	0	0	0
17/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	205.0000	206.0000	0.488	0	0	0
17/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	968.0000	945.0000	(2.376)	0	0	0
17/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	166.0000	157.0000	(5.422)	0	0	0
17/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	747.0000	725.0000	(2.945)	0	0	0
17/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	597.0000	599.0000	0.335	0	0	0
17/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	272.0000	260.0000	(4.412)	0	0	0
17/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	782.0000	760.0000	(2.813)	0	0	0
17/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	397.0000	395.0000	(0.504)	0	0	0
17/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	426.0000	426.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	712.0000	691.0000	(2.949)	0	0	0
17/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	461.0000	442.0000	(4.121)	0	0	0
17/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	669.0000	673.0000	0.598	0	0	0
17/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	355.0000	338.0000	(4.789)	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
17/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	576.0000	577.0000	0.174	0	0	0
17/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	819.0000	828.0000	1.099	0	0	0
17/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	254.0000	243.0000	(4.331)	0	0	0
17/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	490.0000	471.0000	(3.878)	0	0	0
17/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	442.0000	442.0000	-	0	0	0
17/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	678.0000	657.0000	(3.097)	0	0	0
17/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	554.0000	556.0000	0.361	0	0	0
17/06/2009	£ / R	2009/12/14			Currency Future	13.6167	13.6374	0.152	13.6100	13.6100	12,381
17/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	803.0000	773.0000	(3.736)	0	0	0
17/06/2009	£ / R	2009/12/14	14.70	Call	Currency Future	414.0000	408.0000	(1.449)	0	0	0
17/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	373.0000	367.0000	(1.609)	0	0	0
17/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	772.0000	743.0000	(3.756)	0	0	0
17/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,461.0000	1,434.0000	(1.848)	0	0	0
17/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	769.0000	761.0000	(1.040)	0	0	0
17/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,426.0000	1,399.0000	(1.893)	0	0	0
17/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,644.0000	1,617.0000	(1.642)	0	0	0
17/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	458.0000	437.0000	(4.585)	0	0	0
17/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	428.0000	422.0000	(1.402)	0	0	0
17/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	336.0000	330.0000	(1.786)	0	0	0
17/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	931.0000	901.0000	(3.222)	0	0	0
17/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	789.0000	780.0000	(1.141)	0	0	0
17/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,125.0000	1,099.0000	(2.311)	0	0	0
17/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	769.0000	761.0000	(1.040)	0	0	0
17/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	386.0000	380.0000	(1.554)	0	0	0
17/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	866.0000	836.0000	(3.464)	0	0	0
17/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,391.0000	1,364.0000	(1.941)	0	0	0
17/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	442.0000	436.0000	(1.357)	0	0	0
17/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	361.0000	355.0000	(1.662)	0	0	0
17/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,063.0000	1,037.0000	(2.446)	0	0	0
17/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,254.0000	1,228.0000	(2.073)	0	0	0
17/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	400.0000	394.0000	(1.500)	0	0	0
17/06/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,570.0000	1,543.0000	(1.720)	0	0	0
17/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	834.0000	805.0000	(3.477)	0	0	0
17/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	592.0000	587.0000	(0.845)	0	0	0
17/06/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,497.0000	1,470.0000	(1.804)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,322.0000	1,295.0000	(2.042)	0	0	0
17/06/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,533.0000	1,506.0000	(1.761)	0	0	0
17/06/2009	£ / R 2009/12/14	13.60	Put	Currency Future	772.0000	743.0000	(3.756)	0	0	0
17/06/2009	£ / R 2009/12/14	15.10	Call	Currency Future	314.0000	307.0000	(2.229)	0	0	0
17/06/2009	£ / R 2009/12/14	14.05	Call	Currency Future	630.0000	625.0000	(0.794)	0	0	0
17/06/2009	£ / R 2009/12/14	13.00	Call	Currency Future	1,075.0000	1,075.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,836.0000	1,809.0000	(1.471)	0	0	0
17/06/2009	£ / R 2009/12/14	13.70	Call	Currency Future	751.0000	742.0000	(1.198)	0	0	0
17/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	521.0000	516.0000	(0.960)	0	0	0
17/06/2009	£ / R 2009/12/14	13.75	Put	Currency Future	866.0000	836.0000	(3.464)	0	0	0
17/06/2009	£ / R 2009/12/14	15.15	Call	Currency Future	303.0000	296.0000	(2.310)	0	0	0
17/06/2009	£ / R 2009/12/14	13.80	Call	Currency Future	715.0000	706.0000	(1.259)	0	0	0
17/06/2009	£ / R 2009/12/14	14.45	Call	Currency Future	488.0000	483.0000	(1.025)	0	0	0
17/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	732.0000	724.0000	(1.093)	0	0	0
17/06/2009	£ / R 2009/12/14	14.55	Call	Currency Future	457.0000	451.0000	(1.313)	0	0	0
17/06/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,720.0000	1,693.0000	(1.570)	0	0	0
17/06/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,288.0000	1,261.0000	(2.096)	0	0	0
17/06/2009	£ / R 2009/12/14	13.75	Call	Currency Future	732.0000	724.0000	(1.093)	0	0	0
17/06/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,201.0000	1,202.0000	0.083	0	0	0
17/06/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,797.0000	1,770.0000	(1.503)	0	0	0
17/06/2009	£ / R 2009/12/14	12.80	Put	Currency Future	384.0000	364.0000	(5.208)	0	0	0
17/06/2009	£ / R 2009/12/14	13.60	Call	Currency Future	789.0000	780.0000	(1.141)	0	0	0
17/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	420.0000	400.0000	(4.762)	0	0	0
17/06/2009	£ / R 2009/12/14	13.70	Put	Currency Future	834.0000	805.0000	(3.477)	0	0	0
17/06/2009	£ / R 2009/12/14	13.55	Call	Currency Future	809.0000	800.0000	(1.112)	0	0	0
17/06/2009	£ / R 2009/12/14	15.80	Call	Currency Future	187.0000	181.0000	(3.209)	0	0	0
17/06/2009	£ / R 2009/12/14	14.10	Call	Currency Future	610.0000	605.0000	(0.820)	0	0	0
17/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	505.0000	499.0000	(1.188)	0	0	0
17/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	624.0000	596.0000	(4.487)	0	0	0
17/06/2009	£ / R 2009/12/14	13.20	Call	Currency Future	958.0000	956.0000	(0.209)	0	0	0
17/06/2009	£ / R 2009/12/14	11.30	Put	Currency Future	67.0000	60.0000	(10.448)	0	0	0
17/06/2009	£ / R 2009/12/14	13.70	Call	Currency Future	751.0000	742.0000	(1.198)	0	0	0
17/06/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,384.0000	2,398.0000	0.587	0	0	0
17/06/2009	£ / R 2009/12/14	13.10	Put	Currency Future	499.0000	477.0000	(4.409)	0	0	0
17/06/2009	£ / R 2009/12/14	13.20	Put	Currency Future	541.0000	519.0000	(4.067)	0	0	0
17/06/2009	£ / R 2009/12/14	9.80	Put	Currency Future	4.0000	3.0000	(25.000)	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
17/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	681.0000	672.0000	(1.322)	0	0	0
17/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,063.0000	1,037.0000	(2.446)	0	0	0
17/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	556.0000	550.0000	(1.079)	0	0	0
17/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,015.0000	1,014.0000	(0.099)	0	0	0
17/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,607.0000	1,580.0000	(1.680)	0	0	0
17/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,137.0000	1,137.0000	-	0	0	0
17/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,189.0000	1,163.0000	(2.187)	0	0	0
17/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	541.0000	519.0000	(4.067)	0	0	0
17/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	573.0000	568.0000	(0.873)	0	0	0
17/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	653.0000	625.0000	(4.288)	0	0	0
17/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	891.0000	883.0000	(0.898)	0	0	0
17/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,821.0000	3,841.0000	0.523	0	0	0
17/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,157.0000	1,131.0000	(2.247)	0	0	0
17/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	870.0000	862.0000	(0.920)	0	0	0
17/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	630.0000	625.0000	(0.794)	0	0	0
17/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	958.0000	956.0000	(0.209)	0	0	0
17/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	870.0000	862.0000	(0.920)	0	0	0
17/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,370.0000	2,344.0000	(1.097)	0	0	0
17/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	610.0000	605.0000	(0.820)	0	0	0
17/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	898.0000	868.0000	(3.341)	0	0	0
17/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	653.0000	625.0000	(4.288)	0	0	0
17/06/2009	£ / R	2009/12/14	17.30	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
17/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,094.0000	1,068.0000	(2.377)	0	0	0
17/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	712.0000	683.0000	(4.073)	0	0	0
17/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	361.0000	355.0000	(1.662)	0	0	0
17/06/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,317.0000	5,337.0000	0.376	0	0	0
17/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	964.0000	935.0000	(3.008)	0	0	0
17/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	698.0000	689.0000	(1.289)	0	0	0
17/06/2009	£ / R	2009/12/14	18.80	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/06/2009	£ / R	2009/12/14	14.30	Call	Currency Future	538.0000	533.0000	(0.929)	0	0	0
17/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	742.0000	713.0000	(3.908)	0	0	0
17/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,426.0000	1,399.0000	(1.893)	0	0	0
17/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	829.0000	821.0000	(0.965)	0	0	0
17/06/2009	£ / R	2009/12/14	10.85	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
17/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,356.0000	1,329.0000	(1.991)	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
17/06/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,221.0000	1,195.0000	(2.129)	0	0	0
17/06/2009	£ / R 2009/12/14	12.90	Put	Currency Future	420.0000	400.0000	(4.762)	0	0	0
17/06/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,514.0000	1,519.0000	0.330	0	0	0
17/06/2009	£ / R 2009/12/14	13.15	Call	Currency Future	986.0000	985.0000	(0.101)	0	0	0
17/06/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,738.0000	3,714.0000	(0.642)	0	0	0
17/06/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,201.0000	2,174.0000	(1.227)	0	0	0
17/06/2009	£ / R 2009/12/14	13.90	Put	Currency Future	964.0000	935.0000	(3.008)	0	0	0
17/06/2009	£ / R 2009/12/14	14.50	Call	Currency Future	473.0000	467.0000	(1.268)	0	0	0
17/06/2009	£ / R 2009/12/14	14.00	Call	Currency Future	649.0000	640.0000	(1.387)	0	0	0
17/06/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,137.0000	1,137.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	12.35	Put	Currency Future	247.0000	231.0000	(6.478)	0	0	0
17/06/2009	£ / R 2009/12/14	15.60	Call	Currency Future	218.0000	212.0000	(2.752)	0	0	0
17/06/2009	£ / R 2009/12/14	14.40	Call	Currency Future	505.0000	499.0000	(1.188)	0	0	0
17/06/2009	£ / R 2009/12/14	19.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	13.05	Call	Currency Future	1,045.0000	1,044.0000	(0.096)	0	0	0
17/06/2009	£ / R 2009/12/14	15.35	Call	Currency Future	262.0000	256.0000	(2.290)	0	0	0
17/06/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,875.0000	1,848.0000	(1.440)	0	0	0
17/06/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,288.0000	1,261.0000	(2.096)	0	0	0
17/06/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,033.0000	1,003.0000	(2.904)	0	0	0
17/06/2009	£ / R 2009/12/14	12.85	Put	Currency Future	402.0000	382.0000	(4.975)	0	0	0
17/06/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,800.0000	2,817.0000	0.607	0	0	0
17/06/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,197.0000	5,175.0000	(0.423)	0	0	0
17/06/2009	£ / R 2009/12/14	15.20	Call	Currency Future	292.0000	286.0000	(2.055)	0	0	0
17/06/2009	£ / R 2009/12/14	14.35	Call	Currency Future	521.0000	516.0000	(0.960)	0	0	0
17/06/2009	£ / R 2009/12/14	7.60	Call	Currency Future	6,017.0000	6,037.0000	0.332	0	0	0
17/06/2009	£ / R 2009/12/14	13.05	Put	Currency Future	478.0000	457.0000	(4.393)	0	0	0
17/06/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,268.0000	4,288.0000	0.469	0	0	0
17/06/2009	£ / R 2009/12/14	14.60	Call	Currency Future	442.0000	436.0000	(1.357)	0	0	0
17/06/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,254.0000	1,228.0000	(2.073)	0	0	0
17/06/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,094.0000	1,068.0000	(2.377)	0	0	0
17/06/2009	£ / R 2009/12/14	13.25	Put	Currency Future	568.0000	541.0000	(4.754)	0	0	0
17/06/2009	£ / R 2009/12/14	9.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	12.95	Call	Currency Future	1,106.0000	1,106.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	20.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	13.45	Call	Currency Future	849.0000	841.0000	(0.942)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2009/12/14	13.90	Call	Currency Future	681.0000	672.0000	(1.322)	0	0	0
17/06/2009	£ / R 2009/12/14	13.25	Call	Currency Future	935.0000	928.0000	(0.749)	0	0	0
17/06/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,767.0000	5,787.0000	0.347	0	0	0
17/06/2009	£ / R 2009/12/14	12.95	Put	Currency Future	439.0000	418.0000	(4.784)	0	0	0
17/06/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,686.0000	6,665.0000	(0.314)	0	0	0
17/06/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,644.0000	1,617.0000	(1.642)	0	0	0
17/06/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,168.0000	1,169.0000	0.086	0	0	0
17/06/2009	£ / R 2009/12/14	13.15	Put	Currency Future	520.0000	498.0000	(4.231)	0	0	0
17/06/2009	£ / R 2009/12/14	12.75	Call	Currency Future	1,233.0000	1,235.0000	0.162	0	0	0
17/06/2009	£ / R 2009/12/14	15.35	Put	Currency Future	1,995.0000	1,968.0000	(1.353)	0	0	0
17/06/2009	£ / R 2009/12/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	£ / R 2009/12/14	12.70	Put	Currency Future	350.0000	331.0000	(5.429)	0	0	0
17/06/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,313.0000	3,289.0000	(0.724)	0	0	0
17/06/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,517.0000	4,538.0000	0.465	0	0	0
17/06/2009	£ / R 2009/12/14	12.75	Put	Currency Future	367.0000	348.0000	(5.177)	0	0	0
17/06/2009	£ / R 2009/12/14	10.60	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
17/06/2009	£ / R 2009/12/14	12.70	Call	Currency Future	1,267.0000	1,269.0000	0.158	0	0	0
17/06/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,510.0000	4,487.0000	(0.510)	0	0	0
17/06/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,335.0000	1,338.0000	0.225	0	0	0
17/06/2009	£ / R 2009/12/14	18.10	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/06/2009	£ / R 2009/12/14	12.60	Put	Currency Future	318.0000	300.0000	(5.660)	0	0	0
17/06/2009	£ / R 2009/12/14	16.85	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
17/06/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,038.0000	3,056.0000	0.592	0	0	0
17/06/2009	£ / R 2009/12/14	19.60	Put	Currency Future	5,989.0000	5,968.0000	(0.351)	0	0	0
17/06/2009	£ / R 2009/12/14	19.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/06/2009	£ / R 2009/12/14	13.35	Call	Currency Future	891.0000	883.0000	(0.898)	0	0	0
17/06/2009	£ / R 2009/12/14	16.60	Call	Currency Future	99.0000	94.0000	(5.051)	0	0	0
17/06/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,238.0000	6,217.0000	(0.337)	0	0	0
17/06/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,082.0000	3,057.0000	(0.811)	0	0	0
17/06/2009	£ / R 2009/12/14	18.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/06/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,705.0000	1,712.0000	0.411	0	0	0
17/06/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,754.0000	4,732.0000	(0.463)	0	0	0
17/06/2009	£ / R 2009/12/14	13.35	Put	Currency Future	624.0000	596.0000	(4.487)	0	0	0
17/06/2009	£ / R 2009/12/14	12.10	Put	Currency Future	188.0000	175.0000	(6.915)	0	0	0
17/06/2009	£ / R 2009/12/14	13.85	Call	Currency Future	698.0000	689.0000	(1.289)	0	0	0

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17/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	520.0000	498.0000	(4.231)	0	0	0
17/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	986.0000	985.0000	(0.101)	0	0	0
17/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	931.0000	901.0000	(3.222)	0	0	0
17/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	499.0000	477.0000	(4.409)	0	0	0
17/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,015.0000	1,014.0000	(0.099)	0	0	0
17/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	348.0000	342.0000	(1.724)	0	0	0
17/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	428.0000	422.0000	(1.402)	0	0	0
17/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,682.0000	1,655.0000	(1.605)	0	0	0
17/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	998.0000	968.0000	(3.006)	0	0	0
17/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,391.0000	1,364.0000	(1.941)	0	0	0
17/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	596.0000	568.0000	(4.698)	0	0	0
17/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	682.0000	654.0000	(4.106)	0	0	0
17/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	912.0000	905.0000	(0.768)	0	0	0
17/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	803.0000	773.0000	(3.736)	0	0	0
17/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	457.0000	451.0000	(1.313)	0	0	0
17/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,461.0000	1,434.0000	(1.848)	0	0	0
17/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	665.0000	656.0000	(1.353)	0	0	0
17/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	931.0000	901.0000	(3.222)	0	0	0
17/06/2009	£ / R	2009/12/14	15.05	Call	Currency Future	325.0000	319.0000	(1.846)	0	0	0
17/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,125.0000	1,099.0000	(2.311)	0	0	0
17/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	772.0000	743.0000	(3.756)	0	0	0
17/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	698.0000	689.0000	(1.289)	0	0	0
17/06/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,758.0000	1,731.0000	(1.536)	0	0	0
17/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	592.0000	587.0000	(0.845)	0	0	0
17/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	789.0000	780.0000	(1.141)	0	0	0
17/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,033.0000	1,003.0000	(2.904)	0	0	0
17/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	649.0000	640.0000	(1.387)	0	0	0
17/06/2009	£ / R	2010/03/15			Currency Future	13.8100	13.8344	0.177	0.0000	0.0000	0
17/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	989.0000	971.0000	(1.820)	0	0	0
17/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	980.0000	987.0000	0.714	0	0	0
17/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,018.0000	1,025.0000	0.688	0	0	0
17/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,020.0000	1,003.0000	(1.667)	0	0	0
17/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	958.0000	941.0000	(1.775)	0	0	0
17/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,099.0000	1,107.0000	0.728	0	0	0
17/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	999.0000	1,006.0000	0.701	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2010/03/15	13.55	Put	Currency Future	839.0000	822.0000	(2.026)	0	0	0
17/06/2009	£ / R 2010/03/15	13.65	Put	Currency Future	898.0000	881.0000	(1.893)	0	0	0
17/06/2009	£ / R 2010/03/15	13.65	Call	Currency Future	1,058.0000	1,065.0000	0.662	0	0	0
17/06/2009	£ / R 2010/03/15	16.70	Put	Currency Future	3,261.0000	3,238.0000	(0.705)	0	0	0
17/06/2009	£ / R 2010/03/15	12.80	Call	Currency Future	1,469.0000	1,483.0000	0.953	0	0	0
17/06/2009	£ / R 2010/03/15	12.80	Put	Currency Future	459.0000	449.0000	(2.179)	0	0	0
17/06/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,682.0000	1,661.0000	(1.249)	0	0	0
17/06/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,394.0000	3,371.0000	(0.678)	0	0	0
17/06/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,084.0000	1,066.0000	(1.661)	0	0	0
17/06/2009	£ / R 2010/03/15	15.80	Call	Currency Future	497.0000	499.0000	0.402	0	0	0
17/06/2009	£ / R 2010/03/15	16.85	Call	Currency Future	354.0000	355.0000	0.282	0	0	0
17/06/2009	£ / R 2010/03/15	15.80	Put	Currency Future	2,487.0000	2,465.0000	(0.885)	0	0	0
17/06/2009	£ / R 2010/03/15	14.65	Call	Currency Future	730.0000	734.0000	0.548	0	0	0
17/06/2009	£ / R 2010/03/15	11.80	Put	Currency Future	176.0000	172.0000	(2.273)	0	0	0
17/06/2009	£ / R 2010/03/15	17.55	Call	Currency Future	284.0000	285.0000	0.352	0	0	0
17/06/2009	£ / R 2010/03/15	11.80	Call	Currency Future	2,186.0000	2,206.0000	0.915	0	0	0
17/06/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,570.0000	1,550.0000	(1.274)	0	0	0
17/06/2009	£ / R 2010/03/15	10.80	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
17/06/2009	£ / R 2010/03/15	15.65	Call	Currency Future	521.0000	523.0000	0.384	0	0	0
17/06/2009	£ / R 2010/03/15	10.80	Call	Currency Future	3,077.0000	3,100.0000	0.747	0	0	0
17/06/2009	£ / R 2010/03/15	17.55	Put	Currency Future	4,024.0000	4,001.0000	(0.572)	0	0	0
17/06/2009	£ / R 2010/03/15	17.70	Put	Currency Future	4,162.0000	4,138.0000	(0.577)	0	0	0
17/06/2009	£ / R 2010/03/15	16.65	Call	Currency Future	377.0000	378.0000	0.265	0	0	0
17/06/2009	£ / R 2010/03/15	17.70	Call	Currency Future	272.0000	273.0000	0.368	0	0	0
17/06/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,361.0000	2,339.0000	(0.932)	0	0	0
17/06/2009	£ / R 2010/03/15	16.80	Call	Currency Future	360.0000	361.0000	0.278	0	0	0
17/06/2009	£ / R 2010/03/15	12.65	Put	Currency Future	405.0000	395.0000	(2.469)	0	0	0
17/06/2009	£ / R 2010/03/15	16.65	Put	Currency Future	3,217.0000	3,194.0000	(0.715)	0	0	0
17/06/2009	£ / R 2010/03/15	9.80	Call	Currency Future	4,056.0000	4,078.0000	0.542	0	0	0
17/06/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,565.0000	1,580.0000	0.958	0	0	0
17/06/2009	£ / R 2010/03/15	9.80	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
17/06/2009	£ / R 2010/03/15	10.65	Call	Currency Future	3,223.0000	3,247.0000	0.745	0	0	0
17/06/2009	£ / R 2010/03/15	11.65	Call	Currency Future	2,314.0000	2,334.0000	0.864	0	0	0
17/06/2009	£ / R 2010/03/15	16.80	Put	Currency Future	3,350.0000	3,327.0000	(0.687)	0	0	0
17/06/2009	£ / R 2010/03/15	14.80	Call	Currency Future	692.0000	696.0000	0.578	0	0	0
17/06/2009	£ / R 2010/03/15	17.80	Put	Currency Future	4,254.0000	4,230.0000	(0.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	264.0000	265.0000	0.379	0	0	0
17/06/2009	£ / R	2010/03/15	11.65	Put	Currency Future	154.0000	150.0000	(2.597)	0	0	0
17/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	868.0000	851.0000	(1.959)	0	0	0
17/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,078.0000	1,086.0000	0.742	0	0	0
17/06/2009	£ / R	2010/03/15	9.65	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
17/06/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,198.0000	4,220.0000	0.524	0	0	0
17/06/2009	£ / R	2010/03/15	10.65	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
17/06/2009	£ / R	2010/03/15	17.85	Call	Currency Future	258.0000	261.0000	1.163	0	0	0
17/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,116.0000	4,092.0000	(0.583)	0	0	0
17/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,529.0000	2,507.0000	(0.870)	0	0	0
17/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,208.0000	4,184.0000	(0.570)	0	0	0
17/06/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,298.0000	4,276.0000	(0.512)	0	0	0
17/06/2009	£ / R	2010/03/15	17.65	Call	Currency Future	276.0000	277.0000	0.362	0	0	0
17/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	489.0000	492.0000	0.613	0	0	0
17/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,306.0000	3,282.0000	(0.726)	0	0	0
17/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
17/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	141.0000	136.0000	(3.546)	0	0	0
17/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	680.0000	684.0000	0.588	0	0	0
17/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,632.0000	1,647.0000	0.919	0	0	0
17/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	944.0000	950.0000	0.636	0	0	0
17/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
17/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,401.0000	2,421.0000	0.833	0	0	0
17/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,939.0000	2,959.0000	0.681	0	0	0
17/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,321.0000	3,344.0000	0.693	0	0	0
17/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
17/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,068.0000	2,085.0000	0.822	0	0	0
17/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,720.0000	1,699.0000	(1.221)	0	0	0
17/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,909.0000	3,932.0000	0.588	0	0	0
17/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	208.0000	201.0000	(3.365)	0	0	0
17/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,038.0000	1,045.0000	0.674	0	0	0
17/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,386.0000	1,396.0000	0.722	0	0	0
17/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	928.0000	910.0000	(1.940)	0	0	0
17/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	657.0000	660.0000	0.457	0	0	0
17/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	810.0000	794.0000	(1.975)	0	0	0
17/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	247.0000	249.0000	0.810	0	0	0
17/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,120.0000	1,128.0000	0.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,483.0000	3,460.0000	(0.660)	0	0	0
17/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	268.0000	268.0000	-	0	0	0
17/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	343.0000	344.0000	0.292	0	0	0
17/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,387.0000	4,365.0000	(0.501)	0	0	0
17/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	372.0000	362.0000	(2.688)	0	0	0
17/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,007.0000	4,030.0000	0.574	0	0	0
17/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,496.0000	1,476.0000	(1.337)	0	0	0
17/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,031.0000	3,052.0000	0.693	0	0	0
17/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,129.0000	3,106.0000	(0.735)	0	0	0
17/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
17/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	756.0000	761.0000	0.661	0	0	0
17/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	481.0000	467.0000	(2.911)	0	0	0
17/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	389.0000	390.0000	0.257	0	0	0
17/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,613.0000	2,591.0000	(0.842)	0	0	0
17/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	538.0000	540.0000	0.372	0	0	0
17/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,441.0000	1,452.0000	0.763	0	0	0
17/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,278.0000	2,256.0000	(0.966)	0	0	0
17/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,147.0000	2,164.0000	0.792	0	0	0
17/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	187.0000	180.0000	(3.743)	0	0	0
17/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	526.0000	512.0000	(2.662)	0	0	0
17/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	473.0000	475.0000	0.423	0	0	0
17/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,797.0000	1,776.0000	(1.169)	0	0	0
17/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,103.0000	4,125.0000	0.536	0	0	0
17/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
17/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,126.0000	3,149.0000	0.736	0	0	0
17/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	505.0000	507.0000	0.396	0	0	0
17/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,445.0000	2,423.0000	(0.900)	0	0	0
17/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	366.0000	367.0000	0.273	0	0	0
17/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
17/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,644.0000	1,624.0000	(1.217)	0	0	0
17/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	704.0000	708.0000	0.568	0	0	0
17/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	440.0000	430.0000	(2.273)	0	0	0
17/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,229.0000	2,249.0000	0.897	0	0	0
17/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
17/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	169.0000	164.0000	(2.959)	0	0	0

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17/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,500.0000	1,515.0000	1.000	0	0	0
17/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,293.0000	4,315.0000	0.512	0	0	0
17/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,403.0000	2,381.0000	(0.916)	0	0	0
17/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	529.0000	532.0000	0.567	0	0	0
17/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,533.0000	1,513.0000	(1.305)	0	0	0
17/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	383.0000	384.0000	0.261	0	0	0
17/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,173.0000	3,150.0000	(0.725)	0	0	0
17/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,070.0000	4,046.0000	(0.590)	0	0	0
17/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	280.0000	281.0000	0.357	0	0	0
17/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
17/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,175.0000	3,198.0000	0.724	0	0	0
17/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
17/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,271.0000	2,291.0000	0.881	0	0	0
17/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,150.0000	4,172.0000	0.530	0	0	0
17/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	161.0000	157.0000	(2.484)	0	0	0
17/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	423.0000	413.0000	(2.364)	0	0	0
17/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	513.0000	515.0000	0.390	0	0	0
17/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,607.0000	1,587.0000	(1.245)	0	0	0
17/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	717.0000	721.0000	0.558	0	0	0
17/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,533.0000	1,547.0000	0.913	0	0	0
17/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	743.0000	747.0000	0.538	0	0	0
17/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	388.0000	379.0000	(2.320)	0	0	0
17/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,319.0000	2,297.0000	(0.949)	0	0	0
17/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	147.0000	143.0000	(2.721)	0	0	0
17/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,237.0000	2,215.0000	(0.983)	0	0	0
17/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	395.0000	397.0000	0.506	0	0	0
17/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	547.0000	549.0000	0.366	0	0	0
17/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,085.0000	3,062.0000	(0.746)	0	0	0
17/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,979.0000	3,955.0000	(0.603)	0	0	0
17/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,598.0000	1,613.0000	0.939	0	0	0
17/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	289.0000	290.0000	0.346	0	0	0
17/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,460.0000	1,440.0000	(1.370)	0	0	0
17/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	770.0000	775.0000	0.649	0	0	0
17/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	355.0000	346.0000	(2.535)	0	0	0
17/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,341.0000	4,363.0000	0.507	0	0	0
17/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0

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17/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,370.0000	3,393.0000	0.682	0	0	0
17/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
17/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,444.0000	2,465.0000	0.859	0	0	0
17/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,665.0000	1,681.0000	0.961	0	0	0
17/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	134.0000	130.0000	(2.985)	0	0	0
17/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,357.0000	2,377.0000	0.849	0	0	0
17/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
17/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,272.0000	3,296.0000	0.733	0	0	0
17/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,245.0000	4,268.0000	0.542	0	0	0
17/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	371.0000	372.0000	0.270	0	0	0
17/06/2009	£ / R	2010/06/14			Currency Future	14.0048	14.0309	0.186	0.0000	0.0000	0
17/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,071.0000	3,020.0000	(1.661)	0	0	0
17/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,164.0000	2,110.0000	(2.495)	0	0	0
17/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
17/06/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,837.0000	4,792.0000	(0.930)	0	0	0
17/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,207.0000	1,178.0000	(2.403)	0	0	0
17/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,732.0000	2,680.0000	(1.903)	0	0	0
17/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,243.0000	2,189.0000	(2.407)	0	0	0
17/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	516.0000	493.0000	(4.457)	0	0	0
17/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,396.0000	4,417.0000	0.478	0	0	0
17/06/2009	£ / R	2010/06/14	13.00	Put	Currency Future	608.0000	562.0000	(7.566)	0	0	0
17/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,102.0000	1,047.0000	(4.991)	0	0	0
17/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	429.0000	408.0000	(4.895)	0	0	0
17/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	747.0000	720.0000	(3.614)	0	0	0
17/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,411.0000	3,362.0000	(1.437)	0	0	0
17/06/2009	£ / R	2010/06/14	12.00	Put	Currency Future	280.0000	251.0000	(10.357)	0	0	0
17/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,025.0000	3,977.0000	(1.193)	0	0	0
17/06/2009	£ / R	2010/06/14	16.50	Call	Currency Future	576.0000	551.0000	(4.340)	0	0	0
17/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	769.0000	741.0000	(3.641)	0	0	0
17/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,566.0000	1,510.0000	(3.576)	0	0	0
17/06/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,991.0000	2,998.0000	0.234	0	0	0
17/06/2009	£ / R	2010/06/14	10.00	Put	Currency Future	62.0000	56.0000	(9.677)	0	0	0
17/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,246.0000	1,217.0000	(2.327)	0	0	0
17/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,753.0000	6,716.0000	(0.548)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2010/06/14	10.90	Put	Currency Future	111.0000	97.0000	(12.613)	0	0	0
17/06/2009	£ / R 2010/06/14	8.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/06/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,612.0000	1,593.0000	(1.179)	0	0	0
17/06/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,370.0000	5,329.0000	(0.764)	0	0	0
17/06/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,496.0000	1,440.0000	(3.743)	0	0	0
17/06/2009	£ / R 2010/06/14	12.40	Call	Currency Future	1,997.0000	1,986.0000	(0.551)	0	0	0
17/06/2009	£ / R 2010/06/14	11.00	Call	Currency Future	3,123.0000	3,134.0000	0.352	0	0	0
17/06/2009	£ / R 2010/06/14	13.80	Put	Currency Future	1,041.0000	986.0000	(5.283)	0	0	0
17/06/2009	£ / R 2010/06/14	20.60	Call	Currency Future	158.0000	147.0000	(6.962)	0	0	0
17/06/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,635.0000	4,657.0000	0.475	0	0	0
17/06/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,859.0000	5,884.0000	0.427	0	0	0
17/06/2009	£ / R 2010/06/14	12.00	Call	Currency Future	2,285.0000	2,282.0000	(0.131)	0	0	0
17/06/2009	£ / R 2010/06/14	19.10	Call	Currency Future	275.0000	260.0000	(5.455)	0	0	0
17/06/2009	£ / R 2010/06/14	9.40	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
17/06/2009	£ / R 2010/06/14	11.15	Put	Currency Future	136.0000	117.0000	(13.971)	0	0	0
17/06/2009	£ / R 2010/06/14	11.00	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
17/06/2009	£ / R 2010/06/14	16.10	Call	Currency Future	637.0000	611.0000	(4.082)	0	0	0
17/06/2009	£ / R 2010/06/14	18.40	Call	Currency Future	350.0000	331.0000	(5.429)	0	0	0
17/06/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,830.0000	1,815.0000	(0.820)	0	0	0
17/06/2009	£ / R 2010/06/14	10.00	Call	Currency Future	4,067.0000	4,087.0000	0.492	0	0	0
17/06/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,608.0000	2,609.0000	0.038	0	0	0
17/06/2009	£ / R 2010/06/14	14.05	Call	Currency Future	1,152.0000	1,122.0000	(2.604)	0	0	0
17/06/2009	£ / R 2010/06/14	12.40	Put	Currency Future	392.0000	355.0000	(9.439)	0	0	0
17/06/2009	£ / R 2010/06/14	12.65	Put	Currency Future	475.0000	434.0000	(8.632)	0	0	0
17/06/2009	£ / R 2010/06/14	18.50	Call	Currency Future	341.0000	323.0000	(5.279)	0	0	0
17/06/2009	£ / R 2010/06/14	13.25	Put	Currency Future	731.0000	679.0000	(7.114)	0	0	0
17/06/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,560.0000	1,536.0000	(1.538)	0	0	0
17/06/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,197.0000	1,141.0000	(4.678)	0	0	0
17/06/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,745.0000	4,700.0000	(0.948)	0	0	0
17/06/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,332.0000	6,294.0000	(0.600)	0	0	0
17/06/2009	£ / R 2010/06/14	13.35	Put	Currency Future	784.0000	731.0000	(6.760)	0	0	0
17/06/2009	£ / R 2010/06/14	14.00	Call	Currency Future	1,170.0000	1,140.0000	(2.564)	0	0	0
17/06/2009	£ / R 2010/06/14	14.50	Call	Currency Future	1,001.0000	971.0000	(2.997)	0	0	0
17/06/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,403.0000	3,418.0000	0.441	0	0	0
17/06/2009	£ / R 2010/06/14	19.90	Put	Currency Future	6,100.0000	6,061.0000	(0.639)	0	0	0
17/06/2009	£ / R 2010/06/14	14.00	Put	Currency Future	1,165.0000	1,109.0000	(4.807)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,929.0000	1,916.0000	(0.674)	0	0	0
17/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	187.0000	175.0000	(6.417)	0	0	0
17/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	98.0000	87.0000	(11.224)	0	0	0
17/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,900.0000	2,849.0000	(1.759)	0	0	0
17/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	424.0000	385.0000	(9.198)	0	0	0
17/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,286.0000	1,257.0000	(2.255)	0	0	0
17/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	359.0000	340.0000	(5.292)	0	0	0
17/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,969.0000	4,926.0000	(0.865)	0	0	0
17/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	981.0000	926.0000	(5.607)	0	0	0
17/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	458.0000	436.0000	(4.803)	0	0	0
17/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,628.0000	3,579.0000	(1.351)	0	0	0
17/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	656.0000	605.0000	(7.774)	0	0	0
17/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,699.0000	4,654.0000	(0.958)	0	0	0
17/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	717.0000	690.0000	(3.766)	0	0	0
17/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	866.0000	812.0000	(6.236)	0	0	0
17/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,803.0000	3,755.0000	(1.262)	0	0	0
17/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,362.0000	2,309.0000	(2.244)	0	0	0
17/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,525.0000	2,526.0000	0.040	0	0	0
17/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,371.0000	1,343.0000	(2.042)	0	0	0
17/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,943.0000	2,891.0000	(1.767)	0	0	0
17/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	483.0000	460.0000	(4.762)	0	0	0
17/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,011.0000	956.0000	(5.440)	0	0	0
17/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	354.0000	335.0000	(5.367)	0	0	0
17/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
17/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,775.0000	2,779.0000	0.144	0	0	0
17/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	324.0000	307.0000	(5.247)	0	0	0
17/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,797.0000	1,782.0000	(0.835)	0	0	0
17/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,654.0000	4,609.0000	(0.967)	0	0	0
17/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,539.0000	4,561.0000	0.485	0	0	0
17/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	205.0000	192.0000	(6.341)	0	0	0
17/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	971.0000	941.0000	(3.090)	0	0	0
17/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,428.0000	1,371.0000	(3.992)	0	0	0
17/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	220.0000	195.0000	(11.364)	0	0	0
17/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	377.0000	340.0000	(9.814)	0	0	0
17/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,691.0000	2,694.0000	0.111	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
17/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,032.0000	1,002.0000	(2.907)	0	0	0
17/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,266.0000	1,237.0000	(2.291)	0	0	0
17/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	779.0000	751.0000	(3.594)	0	0	0
17/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	186.0000	163.0000	(12.366)	0	0	0
17/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	81.0000	73.0000	(9.877)	0	0	0
17/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,971.0000	3,992.0000	0.529	0	0	0
17/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	548.0000	504.0000	(8.029)	0	0	0
17/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,591.0000	3,608.0000	0.473	0	0	0
17/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	171.0000	148.0000	(13.450)	0	0	0
17/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
17/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,189.0000	1,159.0000	(2.523)	0	0	0
17/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,703.0000	1,685.0000	(1.057)	0	0	0
17/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
17/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,107.0000	6,133.0000	0.426	0	0	0
17/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,009.0000	1,954.0000	(2.738)	0	0	0
17/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,032.0000	2,021.0000	(0.541)	0	0	0
17/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,216.0000	3,228.0000	0.373	0	0	0
17/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	493.0000	451.0000	(8.519)	0	0	0
17/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,125.0000	2,071.0000	(2.541)	0	0	0
17/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	813.0000	785.0000	(3.444)	0	0	0
17/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,393.0000	1,366.0000	(1.938)	0	0	0
17/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	203.0000	178.0000	(12.315)	0	0	0
17/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,134.0000	1,078.0000	(4.938)	0	0	0
17/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,067.0000	2,057.0000	(0.484)	0	0	0
17/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	862.0000	833.0000	(3.364)	0	0	0
17/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,009.0000	1,954.0000	(2.738)	0	0	0
17/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,226.0000	1,197.0000	(2.365)	0	0	0
17/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,734.0000	1,717.0000	(0.980)	0	0	0
17/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,924.0000	3,944.0000	0.510	0	0	0
17/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,648.0000	2,596.0000	(1.964)	0	0	0
17/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,404.0000	2,402.0000	(0.083)	0	0	0
17/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,414.0000	5,439.0000	0.462	0	0	0
17/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,071.0000	1,016.0000	(5.135)	0	0	0
17/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	605.0000	580.0000	(4.132)	0	0	0
17/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,816.0000	2,764.0000	(1.847)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	464.0000	442.0000	(4.741)	0	0	0
17/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,048.0000	1,019.0000	(2.767)	0	0	0
17/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	653.0000	627.0000	(3.982)	0	0	0
17/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	476.0000	454.0000	(4.622)	0	0	0
17/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,759.0000	3,711.0000	(1.277)	0	0	0
17/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	590.0000	565.0000	(4.237)	0	0	0
17/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	502.0000	480.0000	(4.382)	0	0	0
17/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	368.0000	348.0000	(5.435)	0	0	0
17/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,438.0000	1,412.0000	(1.808)	0	0	0
17/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,086.0000	2,031.0000	(2.637)	0	0	0
17/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,394.0000	1,338.0000	(4.017)	0	0	0
17/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,382.0000	4,336.0000	(1.050)	0	0	0
17/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	813.0000	785.0000	(3.444)	0	0	0
17/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,116.0000	1,086.0000	(2.688)	0	0	0
17/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	362.0000	326.0000	(9.945)	0	0	0
17/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	791.0000	762.0000	(3.666)	0	0	0
17/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,065.0000	1,035.0000	(2.817)	0	0	0
17/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	529.0000	486.0000	(8.129)	0	0	0
17/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,462.0000	1,436.0000	(1.778)	0	0	0
17/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	757.0000	705.0000	(6.869)	0	0	0
17/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,360.0000	1,304.0000	(4.118)	0	0	0
17/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,158.0000	4,111.0000	(1.130)	0	0	0
17/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	597.0000	572.0000	(4.188)	0	0	0
17/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,686.0000	3,704.0000	0.488	0	0	0
17/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,857.0000	1,802.0000	(2.962)	0	0	0
17/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,283.0000	3,233.0000	(1.523)	0	0	0
17/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,497.0000	3,449.0000	(1.373)	0	0	0
17/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	163.0000	142.0000	(12.883)	0	0	0
17/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	387.0000	367.0000	(5.168)	0	0	0
17/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,980.0000	3,933.0000	(1.181)	0	0	0
17/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,672.0000	1,654.0000	(1.077)	0	0	0
17/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,858.0000	2,806.0000	(1.819)	0	0	0
17/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,818.0000	2,823.0000	0.177	0	0	0
17/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,672.0000	3,623.0000	(1.334)	0	0	0
17/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,608.0000	4,563.0000	(0.977)	0	0	0
17/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	78.0000	71.0000	(8.974)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	249.0000	221.0000	(11.245)	0	0	0
17/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,356.0000	3,370.0000	0.417	0	0	0
17/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,733.0000	3,752.0000	0.509	0	0	0
17/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,563.0000	4,518.0000	(0.986)	0	0	0
17/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
17/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	413.0000	392.0000	(5.085)	0	0	0
17/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	493.0000	451.0000	(8.519)	0	0	0
17/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,301.0000	4,322.0000	0.488	0	0	0
17/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,683.0000	4,705.0000	0.470	0	0	0
17/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	620.0000	595.0000	(4.032)	0	0	0
17/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	259.0000	231.0000	(10.811)	0	0	0
17/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
17/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	220.0000	195.0000	(11.364)	0	0	0
17/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,160.0000	4,181.0000	0.505	0	0	0
17/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,349.0000	4,370.0000	0.483	0	0	0
17/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	101.0000	89.0000	(11.881)	0	0	0
17/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,797.0000	1,782.0000	(0.835)	0	0	0
17/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,364.0000	2,362.0000	(0.085)	0	0	0
17/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	435.0000	414.0000	(4.828)	0	0	0
17/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
17/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
17/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	838.0000	785.0000	(6.325)	0	0	0
17/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
17/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,485.0000	2,484.0000	(0.040)	0	0	0
17/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,486.0000	1,460.0000	(1.750)	0	0	0
17/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	698.0000	671.0000	(3.868)	0	0	0
17/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,262.0000	3,275.0000	0.399	0	0	0
17/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	230.0000	203.0000	(11.739)	0	0	0
17/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,848.0000	3,800.0000	(1.247)	0	0	0
17/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	98.0000	87.0000	(11.224)	0	0	0
17/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,766.0000	1,749.0000	(0.963)	0	0	0
17/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,261.0000	1,205.0000	(4.441)	0	0	0
17/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	537.0000	514.0000	(4.283)	0	0	0
17/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,403.0000	3,418.0000	0.441	0	0	0
17/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	470.0000	448.0000	(4.681)	0	0	0
17/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,673.0000	1,618.0000	(3.288)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,525.0000	2,526.0000	0.040	0	0	0
17/06/2009	£ / R 2010/06/14	14.75	Call	Currency Future	928.0000	898.0000	(3.233)	0	0	0
17/06/2009	£ / R 2010/06/14	9.85	Call	Currency Future	4,207.0000	4,228.0000	0.499	0	0	0
17/06/2009	£ / R 2010/06/14	17.25	Put	Currency Future	3,715.0000	3,667.0000	(1.292)	0	0	0
17/06/2009	£ / R 2010/06/14	14.10	Call	Currency Future	1,134.0000	1,104.0000	(2.646)	0	0	0
17/06/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,443.0000	2,390.0000	(2.169)	0	0	0
17/06/2009	£ / R 2010/06/14	10.85	Put	Currency Future	108.0000	94.0000	(12.963)	0	0	0
17/06/2009	£ / R 2010/06/14	16.25	Call	Currency Future	613.0000	587.0000	(4.241)	0	0	0
17/06/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,229.0000	1,173.0000	(4.557)	0	0	0
17/06/2009	£ / R 2010/06/14	15.25	Call	Currency Future	802.0000	773.0000	(3.616)	0	0	0
17/06/2009	£ / R 2010/06/14	12.75	Put	Currency Future	511.0000	468.0000	(8.415)	0	0	0
17/06/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,047.0000	1,993.0000	(2.638)	0	0	0
17/06/2009	£ / R 2010/06/14	18.25	Call	Currency Future	363.0000	344.0000	(5.234)	0	0	0
17/06/2009	£ / R 2010/06/14	13.40	Call	Currency Future	1,415.0000	1,389.0000	(1.837)	0	0	12,179
17/06/2009	£ / R 2010/06/14	17.65	Put	Currency Future	4,069.0000	4,022.0000	(1.155)	0	0	0
17/06/2009	£ / R 2010/06/14	17.50	Call	Currency Future	441.0000	419.0000	(4.989)	0	0	12,179
17/06/2009	£ / R 2010/06/14	16.65	Put	Currency Future	3,197.0000	3,148.0000	(1.533)	0	0	0
17/06/2009	£ / R 2010/06/14	13.70	Put	Currency Future	981.0000	926.0000	(5.607)	0	0	0
17/06/2009	£ / R 2010/06/14	12.15	Call	Currency Future	2,174.0000	2,167.0000	(0.322)	0	0	0
17/06/2009	£ / R 2010/06/14	12.15	Put	Currency Future	319.0000	286.0000	(10.345)	0	0	0
17/06/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,286.0000	1,257.0000	(2.255)	0	0	0
17/06/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,535.0000	1,510.0000	(1.629)	0	0	0
17/06/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,102.0000	1,047.0000	(4.991)	0	0	0
17/06/2009	£ / R 2010/06/14	13.15	Put	Currency Future	680.0000	630.0000	(7.353)	0	0	0
17/06/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,207.0000	1,178.0000	(2.403)	0	0	0
17/06/2009	£ / R 2010/06/14	16.65	Call	Currency Future	552.0000	529.0000	(4.167)	0	0	0
17/06/2009	£ / R 2010/06/14	13.40	Put	Currency Future	811.0000	758.0000	(6.535)	0	0	0
17/06/2009	£ / R 2010/06/14	17.65	Call	Currency Future	424.0000	403.0000	(4.953)	0	0	0
17/06/2009	£ / R 2010/06/14	17.50	Put	Currency Future	3,936.0000	3,888.0000	(1.220)	0	0	0
17/06/2009	£ / R 2010/06/14	10.15	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	0
17/06/2009	£ / R 2010/06/14	17.40	Call	Currency Future	452.0000	430.0000	(4.867)	0	0	0
17/06/2009	£ / R 2010/06/14	16.40	Put	Currency Future	2,985.0000	2,934.0000	(1.709)	0	0	0
17/06/2009	£ / R 2010/06/14	12.90	Put	Currency Future	568.0000	523.0000	(7.923)	0	0	0
17/06/2009	£ / R 2010/06/14	10.05	Call	Currency Future	4,019.0000	4,041.0000	0.547	0	0	0
17/06/2009	£ / R 2010/06/14	18.55	Put	Currency Future	4,881.0000	4,838.0000	(0.881)	0	0	0
17/06/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,113.0000	3,063.0000	(1.606)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	124.0000	106.0000	(14.516)	0	0	0
17/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,079.0000	3,087.0000	0.260	0	0	0
17/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
17/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,248.0000	2,242.0000	(0.267)	0	0	0
17/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	335.0000	319.0000	(4.776)	0	0	0
17/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	293.0000	261.0000	(10.922)	0	0	0
17/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	631.0000	582.0000	(7.765)	0	0	0
17/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	568.0000	544.0000	(4.225)	0	0	0
17/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,282.0000	2,229.0000	(2.323)	0	0	0
17/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	737.0000	710.0000	(3.664)	0	0	0
17/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,586.0000	1,563.0000	(1.450)	0	0	0
17/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,114.0000	4,134.0000	0.486	0	0	0
17/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,169.0000	3,181.0000	0.379	0	0	0
17/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	583.0000	558.0000	(4.288)	0	0	0
17/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,203.0000	2,149.0000	(2.451)	0	0	0
17/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	758.0000	730.0000	(3.694)	0	0	0
17/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	587.0000	542.0000	(7.666)	0	0	0
17/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,642.0000	1,623.0000	(1.157)	0	0	0
17/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,028.0000	2,977.0000	(1.684)	0	0	0
17/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	447.0000	425.0000	(4.922)	0	0	0
17/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,892.0000	3,844.0000	(1.233)	0	0	0
17/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	346.0000	327.0000	(5.491)	0	0	0
17/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	270.0000	241.0000	(10.741)	0	0	0
17/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,791.0000	4,746.0000	(0.939)	0	0	0
17/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	59.0000	53.0000	(10.169)	0	0	0
17/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,324.0000	2,322.0000	(0.086)	0	0	0
17/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	115.0000	100.0000	(13.043)	0	0	0
17/06/2009	€ / R	2009/09/14			Currency Future	11.3595	11.4237	0.565	11.3500	11.3100	19,707
17/06/2009	€ / R	2009/09/14	10.45	Put	Currency Future	95.0000	77.0000	(18.947)	0	0	0
17/06/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,046.0000	2,982.0000	(2.101)	0	0	0
17/06/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,604.0000	2,539.0000	(2.496)	0	0	0
17/06/2009	€ / R	2009/09/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,245.0000	3,180.0000	(2.003)	0	0	0
17/06/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,653.0000	2,587.0000	(2.488)	0	0	0
17/06/2009	€ / R	2009/09/14	11.90	Call	Currency Future	267.0000	274.0000	2.622	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,312.0000	2,247.0000	(2.811)	0	0	0
17/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	807.0000	750.0000	(7.063)	0	0	0
17/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	359.0000	367.0000	2.228	0	0	0
17/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	344.0000	351.0000	2.035	0	0	0
17/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	531.0000	554.0000	4.331	0	0	0
17/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,145.0000	3,081.0000	(2.035)	0	0	0
17/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,979.0000	1,914.0000	(3.284)	0	0	0
17/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	634.0000	577.0000	(8.991)	0	0	0
17/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	322.0000	280.0000	(13.043)	0	0	0
17/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,410.0000	5,474.0000	1.183	0	0	0
17/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
17/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	842.0000	784.0000	(6.888)	0	0	0
17/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	374.0000	383.0000	2.406	0	0	0
17/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	283.0000	291.0000	2.827	0	0	0
17/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,593.0000	3,528.0000	(1.809)	0	0	0
17/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	3,046.0000	2,982.0000	(2.101)	0	0	0
17/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	878.0000	819.0000	(6.720)	0	0	0
17/06/2009	€ / R 2009/09/14	11.50	Call	Currency Future	391.0000	401.0000	2.558	0	0	0
17/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,910.0000	3,974.0000	1.637	0	0	0
17/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,264.0000	2,199.0000	(2.871)	0	0	0
17/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,555.0000	2,490.0000	(2.544)	0	0	0
17/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
17/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	672.0000	706.0000	5.060	0	0	0
17/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	436.0000	386.0000	(11.468)	0	0	0
17/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	773.0000	717.0000	(7.245)	0	0	0
17/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,411.0000	2,474.0000	2.613	0	0	0
17/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,948.0000	2,883.0000	(2.205)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	445.0000	460.0000	3.371	0	0	0
17/06/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,479.0000	1,415.0000	(4.327)	0	0	0
17/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,004.0000	1,051.0000	4.681	0	0	0
17/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,409.0000	2,344.0000	(2.698)	0	0	0
17/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	252.0000	258.0000	2.381	0	0	0
17/06/2009	€ / R 2009/09/14	11.50	Put	Currency Future	531.0000	477.0000	(10.169)	0	0	0
17/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/06/2009	€ / R 2009/09/14	12.00	Call	Currency Future	237.0000	243.0000	2.532	0	0	0
17/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	565.0000	510.0000	(9.735)	0	0	0
17/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,741.0000	6,676.0000	(0.964)	0	0	0
17/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,751.0000	2,686.0000	(2.363)	0	0	0
17/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,074.0000	2,008.0000	(3.182)	0	0	0
17/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,506.0000	2,441.0000	(2.594)	0	0	0
17/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
17/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	807.0000	750.0000	(7.063)	0	0	0
17/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,960.0000	5,024.0000	1.290	0	0	0
17/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,948.0000	2,883.0000	(2.205)	0	0	0
17/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,026.0000	1,961.0000	(3.208)	0	0	0
17/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
17/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	267.0000	274.0000	2.622	0	0	0
17/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,458.0000	2,392.0000	(2.685)	0	0	0
17/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,748.0000	1,682.0000	(3.776)	0	0	0
17/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	426.0000	440.0000	3.286	0	0	0
17/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	7,041.0000	6,976.0000	(0.923)	0	0	0
17/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,979.0000	1,914.0000	(3.284)	0	0	0
17/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	467.0000	416.0000	(10.921)	0	0	0
17/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
17/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,591.0000	6,526.0000	(0.986)	0	0	0
17/06/2009	€ / R 2009/09/14	13.25	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
17/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	599.0000	543.0000	(9.349)	0	0	0
17/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,541.0000	5,476.0000	(1.173)	0	0	0
17/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	71.0000	71.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,026.0000	1,961.0000	(3.208)	0	0	0
17/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,523.0000	1,458.0000	(4.268)	0	0	0
17/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,041.0000	3,977.0000	(1.584)	0	0	0
17/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	5,091.0000	5,026.0000	(1.277)	0	0	0
17/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,436.0000	1,371.0000	(4.526)	0	0	0
17/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	95.0000	95.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	212.0000	182.0000	(14.151)	0	0	0
17/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
17/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
17/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,460.0000	3,524.0000	1.850	0	0	0
17/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,612.0000	1,547.0000	(4.032)	0	0	0
17/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,966.0000	2,028.0000	3.154	0	0	0
17/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,262.0000	2,325.0000	2.785	0	0	0
17/06/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,933.0000	1,867.0000	(3.414)	0	0	0
17/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	599.0000	543.0000	(9.349)	0	0	0
17/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
17/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	359.0000	367.0000	2.228	0	0	0
17/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,393.0000	1,329.0000	(4.594)	0	0	0
17/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	126.0000	105.0000	(16.667)	0	0	0
17/06/2009	€ / R 2009/09/14	15.10	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
17/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,555.0000	2,490.0000	(2.544)	0	0	0
17/06/2009	€ / R	2009/09/14	10.60	Call	Currency Future	886.0000	928.0000	4.740	0	0	0
17/06/2009	€ / R	2009/09/14	7.60	Call	Currency Future	3,760.0000	3,824.0000	1.702	0	0	0
17/06/2009	€ / R	2009/09/14	12.30	Put	Currency Future	1,104.0000	1,042.0000	(5.616)	0	0	0
17/06/2009	€ / R	2009/09/14	15.10	Put	Currency Future	3,742.0000	3,678.0000	(1.710)	0	0	0
17/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/06/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,393.0000	1,329.0000	(4.594)	0	0	0
17/06/2009	€ / R	2009/09/14	11.65	Call	Currency Future	344.0000	351.0000	2.035	0	0	0
17/06/2009	€ / R	2009/09/14	12.20	Call	Currency Future	185.0000	189.0000	2.162	0	0	0
17/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/06/2009	€ / R	2009/09/14	11.15	Put	Currency Future	322.0000	280.0000	(13.043)	0	0	0
17/06/2009	€ / R	2009/09/14	13.70	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/06/2009	€ / R	2009/09/14	11.15	Call	Currency Future	531.0000	554.0000	4.331	0	0	0
17/06/2009	€ / R	2009/09/14	12.30	Call	Currency Future	163.0000	166.0000	1.840	0	0	0
17/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,264.0000	2,199.0000	(2.871)	0	0	0
17/06/2009	€ / R	2009/09/14	11.65	Put	Currency Future	634.0000	577.0000	(8.991)	0	0	0
17/06/2009	€ / R	2009/09/14	12.05	Call	Currency Future	223.0000	228.0000	2.242	0	0	0
17/06/2009	€ / R	2009/09/14	16.60	Put	Currency Future	5,241.0000	5,176.0000	(1.240)	0	0	0
17/06/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,361.0000	2,295.0000	(2.795)	0	0	0
17/06/2009	€ / R	2009/09/14	11.05	Put	Currency Future	273.0000	235.0000	(13.919)	0	0	0
17/06/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,523.0000	1,458.0000	(4.268)	0	0	0
17/06/2009	€ / R	2009/09/14	12.20	Put	Currency Future	1,026.0000	965.0000	(5.945)	0	0	0
17/06/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,748.0000	1,682.0000	(3.776)	0	0	0
17/06/2009	€ / R	2009/09/14	12.80	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
17/06/2009	€ / R	2009/09/14	12.10	Put	Currency Future	950.0000	891.0000	(6.211)	0	0	0
17/06/2009	€ / R	2009/09/14	12.05	Put	Currency Future	914.0000	855.0000	(6.455)	0	0	0
17/06/2009	€ / R	2009/09/14	13.40	Put	Currency Future	2,074.0000	2,008.0000	(3.182)	0	0	0
17/06/2009	€ / R	2009/09/14	12.10	Call	Currency Future	210.0000	214.0000	1.905	0	0	0
17/06/2009	€ / R	2009/09/14	12.65	Call	Currency Future	102.0000	102.0000	-	0	0	0
17/06/2009	€ / R	2009/09/14	12.15	Call	Currency Future	197.0000	201.0000	2.030	0	0	0
17/06/2009	€ / R	2009/09/14	13.05	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
17/06/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,260.0000	5,324.0000	1.217	0	0	0
17/06/2009	€ / R	2009/09/14	11.05	Call	Currency Future	582.0000	609.0000	4.639	0	0	0
17/06/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	€ / R	2009/09/14	12.35	Call	Currency Future	153.0000	155.0000	1.307	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,065.0000	1,003.0000	(5.822)	0	0	0
17/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,144.0000	1,081.0000	(5.507)	0	0	0
17/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	174.0000	177.0000	1.724	0	0	0
17/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	134.0000	135.0000	0.746	0	0	0
17/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
17/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,266.0000	1,203.0000	(4.976)	0	0	0
17/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,225.0000	1,162.0000	(5.143)	0	0	0
17/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,350.0000	1,286.0000	(4.741)	0	0	0
17/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
17/06/2009	€ / R 2009/09/14	12.50	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
17/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,493.0000	3,428.0000	(1.861)	0	0	0
17/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	109.0000	110.0000	0.917	0	0	0
17/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,458.0000	2,392.0000	(2.685)	0	0	0
17/06/2009	€ / R 2009/09/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	950.0000	891.0000	(6.211)	0	0	0
17/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,793.0000	1,728.0000	(3.625)	0	0	0
17/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,308.0000	1,244.0000	(4.893)	0	0	0
17/06/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,849.0000	2,784.0000	(2.282)	0	0	0
17/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	109.0000	110.0000	0.917	0	0	0
17/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	988.0000	928.0000	(6.073)	0	0	0
17/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,751.0000	2,686.0000	(2.363)	0	0	0
17/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,312.0000	2,247.0000	(2.811)	0	0	0
17/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,350.0000	1,286.0000	(4.741)	0	0	0
17/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,567.0000	1,503.0000	(4.084)	0	0	0
17/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	210.0000	214.0000	1.905	0	0	0
17/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
17/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	486.0000	504.0000	3.704	0	0	0
17/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	377.0000	330.0000	(12.467)	0	0	0
17/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
17/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,184.0000	1,121.0000	(5.321)	0	0	0
17/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	707.0000	648.0000	(8.345)	0	0	0
17/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,144.0000	1,081.0000	(5.507)	0	0	0
17/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	740.0000	684.0000	(7.568)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	988.0000	928.0000	(6.073)	0	0	0
17/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	498.0000	446.0000	(10.442)	0	0	0
17/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	408.0000	420.0000	2.941	0	0	0
17/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	197.0000	201.0000	2.030	0	0	0
17/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	153.0000	155.0000	1.307	0	0	0
17/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	102.0000	102.0000	-	0	0	0
17/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	670.0000	612.0000	(8.657)	0	0	0
17/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	436.0000	386.0000	(11.468)	0	0	0
17/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	330.0000	336.0000	1.818	0	0	0
17/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	445.0000	460.0000	3.371	0	0	0
17/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	317.0000	321.0000	1.262	0	0	0
17/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	297.0000	257.0000	(13.468)	0	0	0
17/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	556.0000	580.0000	4.317	0	0	0
17/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	498.0000	446.0000	(10.442)	0	0	0
17/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	773.0000	717.0000	(7.245)	0	0	0
17/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	299.0000	308.0000	3.010	0	0	0
17/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	408.0000	420.0000	2.941	0	0	0
17/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	283.0000	291.0000	2.827	0	0	0
17/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	508.0000	528.0000	3.937	0	0	0
17/06/2009	€ / R 2009/09/14	11.20	Put	Currency Future	349.0000	304.0000	(12.894)	0	0	0
17/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	465.0000	481.0000	3.441	0	0	0
17/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	406.0000	358.0000	(11.823)	0	0	0
17/06/2009	€ / R 2009/09/14	13.45	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
17/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,702.0000	1,637.0000	(3.819)	0	0	0
17/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	467.0000	416.0000	(10.921)	0	0	0
17/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	426.0000	440.0000	3.286	0	0	0
17/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
17/06/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,121.0000	2,056.0000	(3.065)	0	0	0
17/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,216.0000	2,151.0000	(2.933)	0	0	0
17/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
17/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,840.0000	1,774.0000	(3.587)	0	0	0
17/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
17/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,840.0000	1,774.0000	(3.587)	0	0	0
17/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,886.0000	1,821.0000	(3.446)	0	0	0
17/06/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,169.0000	2,103.0000	(3.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R	2009/09/14	13.50	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/06/2009	€ / R	2009/09/14	13.20	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
17/06/2009	€ / R	2009/09/14	13.40	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/06/2009	€ / R	2009/09/14	14.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/06/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,800.0000	2,735.0000	(2.321)	0	0	0
17/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,216.0000	2,151.0000	(2.933)	0	0	0
17/06/2009	€ / R	2009/09/14	14.05	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/06/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,702.0000	2,636.0000	(2.443)	0	0	0
17/06/2009	€ / R	2009/09/14	14.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/06/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,657.0000	1,592.0000	(3.923)	0	0	0
17/06/2009	€ / R	2009/09/14	13.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,506.0000	2,441.0000	(2.594)	0	0	0
17/06/2009	€ / R	2009/09/14	12.95	Call	Currency Future	66.0000	66.0000	-	0	0	0
17/06/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,567.0000	1,503.0000	(4.084)	0	0	0
17/06/2009	€ / R	2009/09/14	12.85	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
17/06/2009	€ / R	2009/09/14	12.90	Call	Currency Future	71.0000	71.0000	-	0	0	0
17/06/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,898.0000	2,833.0000	(2.243)	0	0	0
17/06/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,793.0000	1,728.0000	(3.625)	0	0	0
17/06/2009	€ / R	2009/09/14	13.10	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
17/06/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,612.0000	1,547.0000	(4.032)	0	0	0
17/06/2009	€ / R	2009/09/14	10.95	Put	Currency Future	0.0000	198.0000	100.000	0	0	0
17/06/2009	€ / R	2009/09/14	10.95	Call	Currency Future	0.0000	672.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14			Currency Future	11.5279	11.5940	0.573	11.5000	11.5000	9,847
17/06/2009	€ / R	2009/12/14	11.15	Call	Currency Future	828.0000	848.0000	2.415	0	0	0
17/06/2009	€ / R	2009/12/14	18.25	Put	Currency Future	6,733.0000	6,665.0000	(1.010)	0	0	0
17/06/2009	€ / R	2009/12/14	12.10	Put	Currency Future	1,049.0000	984.0000	(6.196)	0	0	0
17/06/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,626.0000	4,553.0000	(1.578)	0	0	0
17/06/2009	€ / R	2009/12/14	13.10	Call	Currency Future	286.0000	280.0000	(2.098)	0	0	0
17/06/2009	€ / R	2009/12/14	15.90	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
17/06/2009	€ / R	2009/12/14	15.05	Put	Currency Future	3,627.0000	3,552.0000	(2.068)	0	0	0
17/06/2009	€ / R	2009/12/14	14.65	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
17/06/2009	€ / R	2009/12/14	12.20	Call	Currency Future	452.0000	453.0000	0.221	0	0	0
17/06/2009	€ / R	2009/12/14	16.10	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
17/06/2009	€ / R	2009/12/14	12.95	Call	Currency Future	308.0000	303.0000	(1.623)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	610.0000	619.0000	1.475	0	0	0
17/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,486.0000	3,411.0000	(2.151)	0	0	0
17/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
17/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,120.0000	1,151.0000	2.768	0	0	0
17/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,056.0000	1,085.0000	2.746	0	0	0
17/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,858.0000	1,786.0000	(3.875)	0	0	0
17/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,434.0000	4,361.0000	(1.646)	0	0	0
17/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	104.0000	96.0000	(7.692)	0	0	0
17/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	243.0000	207.0000	(14.815)	0	0	0
17/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
17/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	477.0000	478.0000	0.210	0	0	0
17/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	854.0000	875.0000	2.459	0	0	0
17/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	225.0000	218.0000	(3.111)	0	0	0
17/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,932.0000	1,988.0000	2.899	0	0	0
17/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,786.0000	3,852.0000	1.743	0	0	0
17/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	104.0000	87.0000	(16.346)	0	0	0
17/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	450.0000	404.0000	(10.222)	0	0	0
17/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,312.0000	2,375.0000	2.725	0	0	0
17/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,624.0000	1,675.0000	3.140	0	0	0
17/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	316.0000	311.0000	(1.582)	0	0	0
17/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,899.0000	2,964.0000	2.242	0	0	0
17/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,801.0000	2,865.0000	2.285	0	0	0
17/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,582.0000	1,631.0000	3.097	0	0	0
17/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,252.0000	3,178.0000	(2.276)	0	0	0
17/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	278.0000	241.0000	(13.309)	0	0	0
17/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	96.0000	81.0000	(15.625)	0	0	0
17/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,297.0000	2,224.0000	(3.178)	0	0	0
17/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
17/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,291.0000	4,217.0000	(1.725)	0	0	0
17/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
17/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,260.0000	1,301.0000	3.254	0	0	0
17/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
17/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	517.0000	521.0000	0.774	0	0	0
17/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
17/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	833.0000	773.0000	(7.203)	0	0	0
17/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	113.0000	105.0000	(7.080)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,489.0000	3,555.0000	1.892	0	0	0
17/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,816.0000	3,741.0000	(1.965)	0	0	0
17/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	908.0000	931.0000	2.533	0	0	0
17/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,730.0000	1,659.0000	(4.104)	0	0	0
17/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	561.0000	567.0000	1.070	0	0	0
17/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
17/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
17/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
17/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,885.0000	3,952.0000	1.725	0	0	0
17/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,507.0000	2,570.0000	2.513	0	0	0
17/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	182.0000	157.0000	(13.736)	0	0	0
17/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,255.0000	5,185.0000	(1.332)	0	0	0
17/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,579.0000	3,505.0000	(2.068)	0	0	0
17/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,688.0000	1,617.0000	(4.206)	0	0	0
17/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	64.0000	53.0000	(17.188)	0	0	0
17/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,578.0000	4,505.0000	(1.595)	0	0	0
17/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	936.0000	960.0000	2.564	0	0	0
17/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
17/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,530.0000	4,457.0000	(1.611)	0	0	0
17/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	337.0000	296.0000	(12.166)	0	0	0
17/06/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,842.0000	1,897.0000	2.986	0	0	0
17/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	358.0000	316.0000	(11.732)	0	0	0
17/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
17/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,124.0000	1,059.0000	(5.783)	0	0	0
17/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	464.0000	465.0000	0.216	0	0	0
17/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	426.0000	381.0000	(10.563)	0	0	0
17/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,206.0000	3,132.0000	(2.308)	0	0	0
17/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,243.0000	4,170.0000	(1.720)	0	0	0
17/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	686.0000	702.0000	2.332	0	0	0
17/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,086.0000	1,021.0000	(5.985)	0	0	0
17/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,556.0000	2,619.0000	2.465	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	82.0000	68.0000	(17.073)	0	0	0
17/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	608.0000	558.0000	(8.224)	0	0	0
17/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,109.0000	5,038.0000	(1.390)	0	0	0
17/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	939.0000	877.0000	(6.603)	0	0	0
17/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,539.0000	3,605.0000	1.865	0	0	0
17/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	112.0000	94.0000	(16.071)	0	0	0
17/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	765.0000	707.0000	(7.582)	0	0	0
17/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,196.0000	4,122.0000	(1.764)	0	0	0
17/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,345.0000	3,271.0000	(2.212)	0	0	0
17/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,584.0000	6,516.0000	(1.033)	0	0	0
17/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,540.0000	1,588.0000	3.117	0	0	0
17/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	593.0000	601.0000	1.349	0	0	0
17/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	123.0000	115.0000	(6.504)	0	0	0
17/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
17/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	0
17/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	452.0000	453.0000	0.221	0	0	13,387
17/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,674.0000	3,599.0000	(2.041)	0	0	0
17/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,253.0000	2,179.0000	(3.285)	0	0	0
17/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,124.0000	1,059.0000	(5.783)	0	0	0
17/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	102.0000	93.0000	(8.824)	0	0	0
17/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	380.0000	337.0000	(11.316)	0	0	0
17/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	965.0000	990.0000	2.591	0	0	0
17/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
17/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,458.0000	2,521.0000	2.563	0	0	0
17/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,209.0000	2,134.0000	(3.395)	0	0	0
17/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,440.0000	3,506.0000	1.919	0	0	0
17/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,638.0000	3,704.0000	1.814	0	0	0
17/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,154.0000	1,186.0000	2.773	0	0	0
17/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	107.0000	99.0000	(7.477)	0	0	0
17/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,710.0000	1,762.0000	3.041	0	0	0
17/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	0
17/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	54.0000	44.0000	(18.519)	0	0	0
17/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	226.0000	192.0000	(15.044)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,253.0000	2,179.0000	(3.285)	0	0	0
17/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	134.0000	126.0000	(5.970)	0	0	12,452
17/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	237.0000	228.0000	(3.797)	0	0	0
17/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	799.0000	740.0000	(7.384)	0	0	0
17/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,654.0000	2,718.0000	2.411	0	0	0
17/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,299.0000	3,224.0000	(2.273)	0	0	0
17/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,564.0000	2,490.0000	(2.886)	0	0	0
17/06/2009	€ / R 2009/12/14	13.45	Call	Currency Future	242.0000	234.0000	(3.306)	0	0	0
17/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	260.0000	252.0000	(3.077)	0	0	0
17/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,165.0000	2,090.0000	(3.464)	0	0	0
17/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
17/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	577.0000	584.0000	1.213	0	0	0
17/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,032.0000	1,958.0000	(3.642)	0	0	0
17/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	332.0000	328.0000	(1.205)	0	0	0
17/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	732.0000	675.0000	(7.787)	0	0	0
17/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	248.0000	240.0000	(3.226)	0	0	0
17/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,604.0000	1,534.0000	(4.364)	0	0	0
17/06/2009	€ / R 2009/12/14	14.85	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
17/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	192.0000	184.0000	(4.167)	0	0	0
17/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,400.0000	1,332.0000	(4.857)	0	0	0
17/06/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,439.0000	3,364.0000	(2.181)	0	0	0
17/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	178.0000	169.0000	(5.056)	0	0	0
17/06/2009	€ / R 2009/12/14	15.60	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
17/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,440.0000	1,372.0000	(4.722)	0	0	0
17/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,120.0000	2,046.0000	(3.491)	0	0	0
17/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	378.0000	376.0000	(0.529)	0	0	0
17/06/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,988.0000	1,915.0000	(3.672)	0	0	0
17/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	429.0000	429.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,700.0000	2,625.0000	(2.778)	0	0	0
17/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	402.0000	359.0000	(10.697)	0	0	0
17/06/2009	€ / R 2009/12/14	13.25	Call	Currency Future	266.0000	259.0000	(2.632)	0	0	0
17/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	173.0000	165.0000	(4.624)	0	0	0
17/06/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,772.0000	1,701.0000	(4.007)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,023.0000	2,083.0000	2.966	0	0	0
17/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	368.0000	366.0000	(0.543)	0	0	0
17/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,745.0000	2,671.0000	(2.696)	0	0	0
17/06/2009	€ / R 2009/12/14	13.00	Call	Currency Future	300.0000	295.0000	(1.667)	0	0	0
17/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,201.0000	1,135.0000	(5.495)	0	0	0
17/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
17/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,031.0000	6,963.0000	(0.967)	0	0	0
17/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	408.0000	406.0000	(0.490)	0	0	0
17/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,654.0000	2,580.0000	(2.788)	0	0	0
17/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,280.0000	1,212.0000	(5.313)	0	0	0
17/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	192.0000	184.0000	(4.167)	0	0	0
17/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,549.0000	5,479.0000	(1.261)	0	0	0
17/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,519.0000	2,445.0000	(2.938)	0	0	0
17/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,935.0000	4,001.0000	1.677	0	0	0
17/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
17/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	197.0000	189.0000	(4.061)	0	0	0
17/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,949.0000	3,013.0000	2.170	0	0	0
17/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	279.0000	272.0000	(2.509)	0	0	0
17/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,101.0000	4,027.0000	(1.804)	0	0	0
17/06/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,148.0000	4,075.0000	(1.760)	0	0	0
17/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,474.0000	2,400.0000	(2.991)	0	0	0
17/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
17/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,977.0000	2,035.0000	2.934	0	0	0
17/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
17/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	341.0000	337.0000	(1.173)	0	0	0
17/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	880.0000	903.0000	2.614	0	0	0
17/06/2009	€ / R 2009/12/14	8.60	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,360.0000	1,292.0000	(5.000)	0	0	0
17/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,858.0000	1,786.0000	(3.875)	0	0	0
17/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,481.0000	1,412.0000	(4.659)	0	0	0
17/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
17/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,754.0000	1,807.0000	3.022	0	0	0
17/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	359.0000	356.0000	(0.836)	0	0	0
17/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,280.0000	1,212.0000	(5.313)	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
17/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
17/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,815.0000	1,743.0000	(3.967)	0	0	0
17/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,901.0000	1,828.0000	(3.840)	0	0	0
17/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	408.0000	406.0000	(0.490)	0	0	0
17/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	76.0000	63.0000	(17.105)	0	0	0
17/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
17/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	286.0000	280.0000	(2.098)	0	0	0
17/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	317.0000	277.0000	(12.618)	0	0	0
17/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,341.0000	2,268.0000	(3.118)	0	0	0
17/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	995.0000	1,021.0000	2.613	0	0	0
17/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	293.0000	287.0000	(2.048)	0	0	0
17/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	219.0000	212.0000	(3.196)	0	0	0
17/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,386.0000	4,313.0000	(1.664)	0	0	0
17/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,901.0000	1,828.0000	(3.840)	0	0	0
17/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,703.0000	2,767.0000	2.368	0	0	0
17/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,646.0000	1,575.0000	(4.313)	0	0	0
17/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,519.0000	2,445.0000	(2.938)	0	0	0
17/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,687.0000	3,753.0000	1.790	0	0	0
17/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,935.0000	4,001.0000	1.677	0	0	0
17/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	182.0000	174.0000	(4.396)	0	0	0
17/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	359.0000	356.0000	(0.836)	0	0	0
17/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	316.0000	311.0000	(1.582)	0	0	0
17/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,564.0000	2,490.0000	(2.886)	0	0	0
17/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,688.0000	1,617.0000	(4.206)	0	0	0
17/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,474.0000	2,400.0000	(2.991)	0	0	0
17/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,563.0000	1,493.0000	(4.479)	0	0	0
17/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	293.0000	287.0000	(2.048)	0	0	0
17/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,163.0000	1,097.0000	(5.675)	0	0	0
17/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	324.0000	319.0000	(1.543)	0	0	0
17/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	279.0000	272.0000	(2.509)	0	0	0
17/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,481.0000	1,412.0000	(4.659)	0	0	0
17/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,815.0000	1,743.0000	(3.967)	0	0	0
17/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	398.0000	396.0000	(0.503)	0	0	0
17/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,012.0000	948.0000	(6.324)	0	0	0
17/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	197.0000	189.0000	(4.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	419.0000	417.0000	(0.477)	0	0	0
17/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	531.0000	536.0000	0.942	0	0	0
17/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,241.0000	1,173.0000	(5.479)	0	0	0
17/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	489.0000	492.0000	0.613	0	0	0
17/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,320.0000	1,252.0000	(5.152)	0	0	0
17/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	903.0000	842.0000	(6.755)	0	0	0
17/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,737.0000	3,803.0000	1.766	0	0	0
17/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	388.0000	386.0000	(0.515)	0	0	0
17/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	350.0000	346.0000	(1.143)	0	0	0
17/06/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,850.0000	2,914.0000	2.246	0	0	0
17/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,522.0000	1,452.0000	(4.599)	0	0	0
17/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	441.0000	441.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,088.0000	1,117.0000	2.665	0	0	0
17/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	368.0000	366.0000	(0.543)	0	0	0
17/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	59.0000	49.0000	(16.949)	0	0	0
17/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,440.0000	1,372.0000	(4.722)	0	0	0
17/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,887.0000	1,943.0000	2.968	0	0	0
17/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	868.0000	807.0000	(7.028)	0	0	0
17/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,836.0000	3,902.0000	1.721	0	0	0
17/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,752.0000	2,816.0000	2.326	0	0	0
17/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	546.0000	551.0000	0.916	0	0	0
17/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	297.0000	258.0000	(13.131)	0	0	0
17/06/2009	€ / R 2009/12/14	11.55	Call	Currency Future	646.0000	658.0000	1.858	0	0	0
17/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,798.0000	1,852.0000	3.003	0	0	0
17/06/2009	€ / R 2009/12/14	11.60	Put	Currency Future	700.0000	644.0000	(8.000)	0	0	0
17/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	503.0000	506.0000	0.596	0	0	0
17/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
17/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,338.0000	4,265.0000	(1.683)	0	0	0
17/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	260.0000	223.0000	(14.231)	0	0	0
17/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	668.0000	614.0000	(8.084)	0	0	0
17/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	975.0000	912.0000	(6.462)	0	0	0
17/06/2009	€ / R 2009/12/14	11.60	Call	Currency Future	627.0000	638.0000	1.754	0	0	0
17/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	70.0000	58.0000	(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
17/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,297.0000	2,224.0000	(3.178)	0	0	0
17/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,025.0000	1,052.0000	2.634	0	0	0
17/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
17/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	213.0000	206.0000	(3.286)	0	0	0
17/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	120.0000	111.0000	(7.500)	0	0	0
17/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	225.0000	218.0000	(3.111)	0	0	0
17/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,385.0000	2,312.0000	(3.061)	0	0	0
17/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,392.0000	3,317.0000	(2.211)	0	0	0
17/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	127.0000	118.0000	(7.087)	0	0	0
17/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,945.0000	1,872.0000	(3.753)	0	0	0
17/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,341.0000	2,268.0000	(3.118)	0	0	0
17/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	248.0000	240.0000	(3.226)	0	0	0
17/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,120.0000	2,046.0000	(3.491)	0	0	0
17/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,032.0000	1,958.0000	(3.642)	0	0	0
17/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	260.0000	252.0000	(3.077)	0	0	0
17/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	254.0000	246.0000	(3.150)	0	0	0
17/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	219.0000	212.0000	(3.196)	0	0	0
17/06/2009	€ / R 2009/12/14	13.20	Call	Currency Future	273.0000	266.0000	(2.564)	0	0	0
17/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,076.0000	2,002.0000	(3.565)	0	0	0
17/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,076.0000	2,002.0000	(3.565)	0	0	0
17/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	254.0000	246.0000	(3.150)	0	0	0
17/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,791.0000	2,716.0000	(2.687)	0	0	0
17/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	160.0000	152.0000	(5.000)	0	0	0
17/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,700.0000	2,625.0000	(2.778)	0	0	0
17/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	169.0000	160.0000	(5.325)	0	0	0
17/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,883.0000	2,808.0000	(2.601)	0	0	0
17/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	178.0000	169.0000	(5.056)	0	0	0
17/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	187.0000	179.0000	(4.278)	0	0	0
17/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,430.0000	2,356.0000	(3.045)	0	0	0
17/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	207.0000	200.0000	(3.382)	0	0	0
17/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,609.0000	2,535.0000	(2.836)	0	0	0
17/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	0.0000	3,979.0000	100.000	0	0	0
17/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
17/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	0.0000	3,111.0000	100.000	0	0	0
17/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
17/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	0.0000	4,100.0000	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
17/06/2009	€ / R	2009/12/14	9.50	Call	Currency Future	0.0000	2,131.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	9.50	Put	Currency Future	0.0000	37.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	10.50	Put	Currency Future	0.0000	168.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	15.50	Call	Currency Future	0.0000	73.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	14.50	Put	Currency Future	0.0000	3,039.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	14.50	Call	Currency Future	0.0000	133.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	11.50	Put	Currency Future	0.0000	586.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	11.50	Call	Currency Future	0.0000	680.0000	100.000	0	0	0
17/06/2009	€ / R	2009/12/14	10.50	Call	Currency Future	0.0000	1,262.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15			Currency Future	11.6931	11.7628	0.596	0.0000	0.0000	33
17/06/2009	€ / R	2010/03/15	13.20	Call	Currency Future	440.0000	439.0000	(0.227)	0	0	0
17/06/2009	€ / R	2010/03/15	10.90	Put	Currency Future	397.0000	356.0000	(10.327)	0	0	0
17/06/2009	€ / R	2010/03/15	12.05	Call	Currency Future	697.0000	706.0000	1.291	0	0	0
17/06/2009	€ / R	2010/03/15	16.15	Call	Currency Future	139.0000	134.0000	(3.597)	0	0	0
17/06/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,762.0000	3,830.0000	1.808	0	0	0
17/06/2009	€ / R	2010/03/15	8.20	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/06/2009	€ / R	2010/03/15	10.90	Call	Currency Future	1,191.0000	1,219.0000	2.351	0	0	0
17/06/2009	€ / R	2010/03/15	8.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/06/2009	€ / R	2010/03/15	7.95	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/06/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,516.0000	3,584.0000	1.934	0	0	0
17/06/2009	€ / R	2010/03/15	12.90	Call	Currency Future	493.0000	493.0000	-	0	0	0
17/06/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,785.0000	2,850.0000	2.334	0	0	0
17/06/2009	€ / R	2010/03/15	16.05	Call	Currency Future	146.0000	142.0000	(2.740)	0	0	0
17/06/2009	€ / R	2010/03/15	9.90	Put	Currency Future	118.0000	95.0000	(19.492)	0	0	0
17/06/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,547.0000	2,609.0000	2.434	0	0	0
17/06/2009	€ / R	2010/03/15	14.90	Call	Currency Future	234.0000	229.0000	(2.137)	0	0	0
17/06/2009	€ / R	2010/03/15	9.20	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
17/06/2009	€ / R	2010/03/15	13.90	Call	Currency Future	341.0000	337.0000	(1.173)	0	0	0
17/06/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,595.0000	2,657.0000	2.389	0	0	0
17/06/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,578.0000	3,503.0000	(2.096)	0	0	0
17/06/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,365.0000	4,291.0000	(1.695)	0	0	0
17/06/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,565.0000	3,633.0000	1.907	0	0	0
17/06/2009	€ / R	2010/03/15	11.20	Put	Currency Future	539.0000	492.0000	(8.720)	0	0	0
17/06/2009	€ / R	2010/03/15	15.90	Call	Currency Future	158.0000	153.0000	(3.165)	0	0	0
17/06/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,032.0000	1,054.0000	2.132	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,441.0000	3,366.0000	(2.180)	0	0	0
17/06/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,054.0000	993.0000	(5.787)	0	0	0
17/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	52.0000	44.0000	(15.385)	0	0	0
17/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	177.0000	149.0000	(15.819)	0	0	0
17/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,912.0000	1,958.0000	2.406	0	0	0
17/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,709.0000	1,751.0000	2.458	0	0	0
17/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,947.0000	1,876.0000	(3.647)	0	0	0
17/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,547.0000	2,475.0000	(2.827)	0	0	0
17/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	166.0000	139.0000	(16.265)	0	0	0
17/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,989.0000	1,917.0000	(3.620)	0	0	0
17/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,670.0000	1,712.0000	2.515	0	0	0
17/06/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,700.0000	1,631.0000	(4.059)	0	0	0
17/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,595.0000	4,521.0000	(1.610)	0	0	0
17/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,659.0000	1,591.0000	(4.099)	0	0	0
17/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,688.0000	4,614.0000	(1.578)	0	0	0
17/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	221.0000	216.0000	(2.262)	0	0	0
17/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
17/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	713.0000	722.0000	1.262	0	0	0
17/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	213.0000	208.0000	(2.347)	0	0	0
17/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	150.0000	145.0000	(3.333)	0	0	0
17/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	131.0000	127.0000	(3.053)	0	0	0
17/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	321.0000	318.0000	(0.935)	0	0	0
17/06/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,350.0000	3,275.0000	(2.239)	0	0	0
17/06/2009	€ / R 2010/03/15	11.85	Put	Currency Future	918.0000	860.0000	(6.318)	0	0	0
17/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,766.0000	2,693.0000	(2.639)	0	0	0
17/06/2009	€ / R 2010/03/15	8.95	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
17/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,007.0000	1,029.0000	2.185	0	0	0
17/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,690.0000	2,753.0000	2.342	0	0	0
17/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,197.0000	1,134.0000	(5.263)	0	0	0
17/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,273.0000	4,199.0000	(1.732)	0	0	0
17/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	309.0000	305.0000	(1.294)	0	0	0
17/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	502.0000	503.0000	0.199	0	0	0
17/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	564.0000	516.0000	(8.511)	0	0	0
17/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/06/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,929.0000	2,996.0000	2.287	0	0	0
17/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,905.0000	1,834.0000	(3.727)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2010/03/15	13.85	Call	Currency Future	347.0000	344.0000	(0.865)	0	0	0
17/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	432.0000	430.0000	(0.463)	0	0	0
17/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,663.0000	3,731.0000	1.856	0	0	0
17/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,670.0000	3,595.0000	(2.044)	0	0	0
17/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
17/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,855.0000	2,781.0000	(2.592)	0	0	0
17/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	303.0000	299.0000	(1.320)	0	0	0
17/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,910.0000	3,978.0000	1.739	0	0	0
17/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,057.0000	1,080.0000	2.176	0	0	0
17/06/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,504.0000	2,432.0000	(2.875)	0	0	0
17/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,632.0000	1,672.0000	2.451	0	0	0
17/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
17/06/2009	€ / R 2010/03/15	10.75	Put	Currency Future	335.0000	298.0000	(11.045)	0	0	0
17/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,811.0000	3,879.0000	1.784	0	0	0
17/06/2009	€ / R 2010/03/15	11.85	Call	Currency Future	761.0000	773.0000	1.577	0	0	0
17/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	448.0000	447.0000	(0.223)	0	0	0
17/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	376.0000	336.0000	(10.638)	0	0	0
17/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	57.0000	48.0000	(15.789)	0	0	0
17/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,789.0000	1,832.0000	2.404	0	0	0
17/06/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,038.0000	2,087.0000	2.404	0	0	0
17/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/06/2009	€ / R 2010/03/15	11.95	Call	Currency Future	728.0000	738.0000	1.374	0	0	0
17/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	514.0000	467.0000	(9.144)	0	0	0
17/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,219.0000	1,249.0000	2.461	0	0	0
17/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,500.0000	2,561.0000	2.440	0	0	0
17/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	146.0000	120.0000	(17.808)	0	0	0
17/06/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,279.0000	1,310.0000	2.424	0	0	0
17/06/2009	€ / R 2010/03/15	8.80	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
17/06/2009	€ / R 2010/03/15	11.95	Put	Currency Future	985.0000	926.0000	(5.990)	0	0	0
17/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	110.0000	87.0000	(20.909)	0	0	0
17/06/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,762.0000	3,687.0000	(1.994)	0	0	0
17/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,822.0000	1,752.0000	(3.842)	0	0	0
17/06/2009	€ / R 2010/03/15	12.75	Call	Currency Future	523.0000	525.0000	0.382	0	0	0
17/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,996.0000	2,043.0000	2.355	0	0	0
17/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	744.0000	755.0000	1.478	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,861.0000	3,929.0000	1.761	0	0	0
17/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
17/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,678.0000	2,605.0000	(2.726)	0	0	0
17/06/2009	€ / R 2010/03/15	9.75	Put	Currency Future	95.0000	74.0000	(22.105)	0	0	0
17/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	102.0000	80.0000	(21.569)	0	0	0
17/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	951.0000	892.0000	(6.204)	0	0	0
17/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/06/2009	€ / R 2010/03/15	15.25	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
17/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	465.0000	465.0000	-	0	0	0
17/06/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,580.0000	1,512.0000	(4.304)	0	0	0
17/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	355.0000	316.0000	(10.986)	0	0	0
17/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,881.0000	2,947.0000	2.291	0	0	0
17/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
17/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,108.0000	1,134.0000	2.347	0	0	0
17/06/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,305.0000	3,230.0000	(2.269)	0	0	0
17/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	166.0000	162.0000	(2.410)	0	0	0
17/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,019.0000	959.0000	(5.888)	0	0	0
17/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
17/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,467.0000	3,534.0000	1.933	0	0	0
17/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	465.0000	421.0000	(9.462)	0	0	0
17/06/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,418.0000	2,346.0000	(2.978)	0	0	0
17/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	0
17/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,953.0000	2,000.0000	2.407	0	0	0
17/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	189.0000	160.0000	(15.344)	0	0	0
17/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,810.0000	2,737.0000	(2.598)	0	0	0
17/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
17/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,833.0000	2,898.0000	2.294	0	0	0
17/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,395.0000	3,321.0000	(2.180)	0	0	0
17/06/2009	€ / R 2010/03/15	13.75	Call	Currency Future	361.0000	359.0000	(0.554)	0	0	0
17/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,461.0000	2,389.0000	(2.926)	0	0	0
17/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,457.0000	4,383.0000	(1.660)	0	0	0
17/06/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,227.0000	4,153.0000	(1.751)	0	0	0
17/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,619.0000	1,551.0000	(4.200)	0	0	0
17/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	162.0000	157.0000	(3.086)	0	0	0
17/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,722.0000	2,649.0000	(2.682)	0	0	0
17/06/2009	€ / R 2010/03/15	14.75	Call	Currency Future	248.0000	243.0000	(2.016)	0	0	0

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17/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	512.0000	514.0000	0.391	0	0	0
17/06/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,713.0000	3,781.0000	1.831	0	0	0
17/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	217.0000	212.0000	(2.304)	0	0	0
17/06/2009	€ / R 2010/03/15	15.75	Call	Currency Future	170.0000	166.0000	(2.353)	0	0	0
17/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	354.0000	351.0000	(0.847)	0	0	0
17/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	328.0000	324.0000	(1.220)	0	0	0
17/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,624.0000	3,549.0000	(2.070)	0	0	0
17/06/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,978.0000	3,044.0000	2.216	0	0	0
17/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,249.0000	1,279.0000	2.402	0	0	0
17/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,781.0000	1,711.0000	(3.930)	0	0	0
17/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	315.0000	311.0000	(1.270)	0	0	0
17/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,634.0000	2,561.0000	(2.771)	0	0	0
17/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,863.0000	1,793.0000	(3.757)	0	0	0
17/06/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,959.0000	4,028.0000	1.743	0	0	0
17/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,532.0000	3,457.0000	(2.123)	0	0	0
17/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	456.0000	456.0000	-	0	0	0
17/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	225.0000	220.0000	(2.222)	0	0	0
17/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	489.0000	444.0000	(9.202)	0	0	0
17/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	474.0000	474.0000	-	0	0	0
17/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
17/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	442.0000	399.0000	(9.729)	0	0	0
17/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	142.0000	138.0000	(2.817)	0	0	0
17/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,135.0000	1,162.0000	2.379	0	0	0
17/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,749.0000	1,792.0000	2.459	0	0	0
17/06/2009	€ / R 2010/03/15	8.00	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
17/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,082.0000	1,107.0000	2.311	0	0	0
17/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,738.0000	2,802.0000	2.337	0	0	0
17/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	156.0000	129.0000	(17.308)	0	0	0
17/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
17/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,549.0000	4,475.0000	(1.627)	0	0	0
17/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,829.0000	1,874.0000	2.460	0	0	0
17/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,614.0000	3,682.0000	1.882	0	0	0
17/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	136.0000	111.0000	(18.382)	0	0	0
17/06/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,503.0000	4,429.0000	(1.643)	0	0	0
17/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,319.0000	4,245.0000	(1.713)	0	0	0
17/06/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,870.0000	1,915.0000	2.406	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	€ / R 2010/03/15	11.70	Call	Currency Future	0.0000	828.0000	100.000	0	0	0
17/06/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,411.0000	4,337.0000	(1.678)	0	0	0
17/06/2009	€ / R 2010/03/15	11.70	Put	Currency Future	0.0000	766.0000	100.000	0	0	0
17/06/2009	€ / R 2010/03/15	10.95	Put	Currency Future	419.0000	377.0000	(10.024)	0	0	0
17/06/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,163.0000	1,190.0000	2.322	0	0	0
17/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,642.0000	4,568.0000	(1.594)	0	0	0
17/06/2009	€ / R 2010/03/15	12.95	Call	Currency Future	483.0000	484.0000	0.207	0	0	0
17/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/06/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,740.0000	1,671.0000	(3.966)	0	0	0
17/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	135.0000	131.0000	(2.963)	0	0	0
17/06/2009	€ / R 2010/03/15	13.95	Call	Currency Future	334.0000	331.0000	(0.898)	0	0	0
17/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	209.0000	204.0000	(2.392)	0	0	0
17/06/2009	€ / R 2010/03/15	15.95	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
17/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,716.0000	3,641.0000	(2.018)	0	0	0
17/06/2009	€ / R 2010/03/15	7.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,642.0000	2,705.0000	2.385	0	0	0
17/06/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,486.0000	3,412.0000	(2.123)	0	0	0
17/06/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,591.0000	2,518.0000	(2.817)	0	0	0
17/06/2009	€ / R 2010/03/15	14.95	Call	Currency Future	230.0000	224.0000	(2.609)	0	0	0
17/06/2009	€ / R 2010/03/15	9.95	Put	Currency Future	127.0000	103.0000	(18.898)	0	0	0
17/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,089.0000	1,028.0000	(5.601)	0	0	0
17/06/2009	€ / R 2010/03/15	12.15	Call	Currency Future	668.0000	675.0000	1.048	0	0	0
17/06/2009	€ / R 2010/03/15	11.80	Call	Currency Future	778.0000	790.0000	1.542	0	0	0
17/06/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,125.0000	1,063.0000	(5.511)	0	0	0
17/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	682.0000	691.0000	1.320	0	0	0
17/06/2009	€ / R 2010/03/15	11.75	Call	Currency Future	796.0000	809.0000	1.633	0	0	0
17/06/2009	€ / R 2010/03/15	11.75	Put	Currency Future	853.0000	796.0000	(6.682)	0	0	0
17/06/2009	€ / R 2010/03/15	11.80	Put	Currency Future	885.0000	828.0000	(6.441)	0	0	0
17/06/2009	€ / R 2010/03/15	12.20	Call	Currency Future	654.0000	661.0000	1.070	0	0	0
17/06/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,161.0000	1,098.0000	(5.426)	0	0	0
17/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	640.0000	647.0000	1.094	0	0	0
17/06/2009	€ / R 2010/03/15	10.70	Call	Currency Future	0.0000	1,344.0000	100.000	0	0	0
17/06/2009	€ / R 2010/03/15	8.70	Put	Currency Future	0.0000	30.0000	100.000	0	0	0
17/06/2009	€ / R 2010/03/15	9.70	Call	Currency Future	0.0000	2,134.0000	100.000	0	0	0
17/06/2009	€ / R 2010/03/15	9.70	Put	Currency Future	0.0000	71.0000	100.000	0	0	0
17/06/2009	€ / R 2010/03/15	10.70	Put	Currency Future	0.0000	281.0000	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
17/06/2009	€ / R	2010/03/15	12.70	Put	Currency Future	0.0000	1,472.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	13.70	Call	Currency Future	0.0000	365.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	15.70	Put	Currency Future	0.0000	4,106.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	15.70	Call	Currency Future	0.0000	169.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	14.70	Put	Currency Future	0.0000	3,185.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	14.70	Call	Currency Future	0.0000	247.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	13.70	Put	Currency Future	0.0000	2,302.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	12.70	Call	Currency Future	0.0000	535.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	8.70	Call	Currency Future	0.0000	3,093.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	7.70	Call	Currency Future	0.0000	4,076.0000	100.000	0	0	0
17/06/2009	€ / R	2010/03/15	7.70	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
17/06/2009	AL12	2009/08/06			Index Future	321.3180	321.3880	0.022	0.0000	0.0000	0
17/06/2009	AL13	2009/08/06			Index Future	245.8530	245.8060	(0.019)	0.0000	0.0000	7
17/06/2009	AL37	2009/08/06			Index Future	279.1410	279.2680	0.045	0.0000	0.0000	0
17/06/2009	AL7T	2009/08/06			Index Future	313.9760	314.0580	0.026	0.0000	0.0000	0
17/06/2009	ALBI	2009/08/06			Index Future	292.2560	292.1950	(0.021)	0.0000	0.0000	562
17/06/2009	ALBI	2009/11/05			Index Future	297.3530	297.2960	(0.019)	0.0000	0.0000	0
17/06/2009	ALBI	2010/02/04			Index Future	302.2550	302.3300	0.025	0.0000	0.0000	0
17/06/2009	CRD1	2009/08/06			Index Future	125.1080	125.0900	(0.014)	0.0000	0.0000	2
17/06/2009	CRD1	2009/11/05			Index Future	127.3140	127.2990	(0.012)	0.0000	0.0000	0
17/06/2009	CRD1	2010/02/04			Index Future	129.6010	129.5860	(0.012)	0.0000	0.0000	0
17/06/2009	GOVI	2009/08/06			jGovi	294.1500	294.0705	(0.027)	0.0000	0.0000	565
17/06/2009	GOVI	2009/11/05			jGovi	299.2805	299.2035	(0.026)	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
17/06/2009	GOVI	2010/02/04			jGovi	304.6565	304.5790	(0.025)	0.0000	0.0000	0
17/06/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
17/06/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
17/06/2009	J153	2010/08/31			jSwap	7.5610	7.5550	(0.079)	0.0000	0.0000	0
17/06/2009	J157	2015/09/15			jSwap	8.7440	8.7280	(0.183)	0.0000	0.0000	0
17/06/2009	J186	2026/12/21			jSwap	8.3690	8.3610	(0.096)	0.0000	0.0000	0
17/06/2009	J201	2014/12/22			jSwap	8.7920	8.7810	(0.125)	0.0000	0.0000	0
17/06/2009	J203	2017/09/15			jSwap	8.8280	8.8150	(0.147)	0.0000	0.0000	0
17/06/2009	J204	2018/12/21			jSwap	8.9030	8.8930	(0.112)	0.0000	0.0000	0
17/06/2009	J207	2020/01/15			jSwap	8.8660	8.8530	(0.147)	0.0000	0.0000	0
17/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
17/06/2009	JFRA	2009/08/06			jFra	6.9040	6.9050	0.014	0.0000	0.0000	0
17/06/2009	JFRA	2009/11/05			jFra	6.7150	6.7060	(0.134)	0.0000	0.0000	0
17/06/2009	JFRA	2010/02/04			jFra	6.8540	6.8420	(0.175)	0.0000	0.0000	0
17/06/2009	JFRA	2010/05/06			jFra	7.3720	7.3760	0.054	0.0000	0.0000	0
17/06/2009	JFRA	2010/08/05			jFra	7.7830	7.7430	(0.514)	0.0000	0.0000	0
17/06/2009	JFRA	2010/11/04			jFra	8.0720	8.0530	(0.235)	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
17/06/2009	JN02	2009/08/06			jNote	7.5860	7.5700	(0.211)	0.0000	0.0000	0
17/06/2009	JN02	2009/11/05			jNote	7.8270	7.8040	(0.294)	0.0000	0.0000	0
17/06/2009	JN02	2010/02/04			jNote	8.1140	8.0890	(0.308)	0.0000	0.0000	0
17/06/2009	JN05	2009/08/06			jNote	8.5010	8.4910	(0.118)	0.0000	0.0000	0
17/06/2009	JN05	2009/11/05			jNote	8.6380	8.6250	(0.150)	0.0000	0.0000	0
17/06/2009	JN05	2010/02/04			jNote	8.7890	8.7730	(0.182)	0.0000	0.0000	0
17/06/2009	JN10	2009/08/06			jNote	8.7040	8.6910	(0.149)	0.0000	0.0000	0
17/06/2009	JN10	2009/11/05			jNote	8.7610	8.7470	(0.160)	0.0000	0.0000	0
17/06/2009	JN10	2010/02/04			jNote	8.8250	8.8110	(0.159)	0.0000	0.0000	0
17/06/2009	JROD	2009/06/30			jRod	8.2480	8.2460	(0.024)	0.0000	0.0000	0
17/06/2009	JROD	2009/07/31			jRod	7.6440	7.6440	-	0.0000	0.0000	0
17/06/2009	JROD	2009/08/31			jRod	7.3430	7.3510	0.109	0.0000	0.0000	0
17/06/2009	JROD	2009/09/30			jRod	7.7930	7.8010	0.103	0.0000	0.0000	0
17/06/2009	JROD	2009/10/30			jRod	7.4270	7.4350	0.108	0.0000	0.0000	0
17/06/2009	JROD	2009/11/30			jRod	7.2040	7.2080	0.056	0.0000	0.0000	0
17/06/2009	JROD	2009/12/31			jRod	7.5490	7.5480	(0.013)	0.0000	0.0000	0
17/06/2009	OTH1	2009/08/06			Index Future	281.7980	281.8510	0.019	0.0000	0.0000	3
17/06/2009	OTH1	2009/11/05			Index Future	286.7680	286.8260	0.020	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
17/06/2009	OTH1	2010/02/04			Index Future	291.9190	291.9790	0.021	0.0000	0.0000	0
17/06/2009	R153	2009/08/06			Bond Future	6.6990	6.7510	0.776	0.0000	0.0000	0
17/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,379.0000	3,325.0000	(1.598)	0	0	0
17/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
17/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,132.0000	3,078.0000	(1.724)	0	0	0
17/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
17/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
17/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,248.0000	1,247.0000	(0.080)	0	0	0
17/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	27.0000	26.0000	(3.704)	0	0	0
17/06/2009	R157	2009/08/06			Bond Future	8.3230	8.3090	(0.168)	0.0000	0.0000	8,944
17/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	269.0000	243.0000	(9.665)	0	0	0
17/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,163.0000	5,213.0000	0.968	0	0	0
17/06/2009	R157	2009/11/05			Bond Future	8.4070	8.3930	(0.167)	0.0000	0.0000	0
17/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,749.0000	5,680.0000	(1.200)	0	0	0
17/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	913.0000	916.0000	0.329	0	0	0
17/06/2009	R157	2010/02/04			Bond Future	8.4960	8.4810	(0.177)	0.0000	0.0000	0
17/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,499.0000	5,437.0000	(1.127)	0	0	0
17/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,711.0000	1,724.0000	0.760	0	0	0
17/06/2009	R157	2010/05/06			Bond Future	8.5720	8.5560	(0.187)	0.0000	0.0000	0
17/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,491.0000	2,445.0000	(1.847)	0	0	0
17/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,147.0000	2,178.0000	1.444	0	0	0
17/06/2009	R186	2009/08/06			Bond Future	8.8140	8.8220	0.091	0.0000	0.0000	11,624
17/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	147.0000	129.0000	(12.245)	0	0	35
17/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,158.0000	14,219.0000	0.431	0	0	0
17/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	4,175.0000	4,067.0000	(2.587)	0	0	0
17/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,377.0000	2,347.0000	(1.262)	0	0	0
17/06/2009	R186	2009/11/05			Bond Future	8.8570	8.8660	0.102	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
17/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,315.0000	15,367.0000	0.340	0	0	0
17/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,796.0000	5,803.0000	0.121	0	0	240
17/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	999.0000	964.0000	(3.504)	0	0	5,000
17/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	5,980.0000	5,894.0000	(1.438)	0	0	0
17/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,755.0000	4,676.0000	(1.661)	0	0	0
17/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,611.0000	4,612.0000	0.022	0	0	5,000
17/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,462.0000	1,418.0000	(3.010)	0	0	240
17/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,948.0000	12,991.0000	0.332	0	0	0
17/06/2009	R186	2010/02/04			Bond Future	8.9040	8.9120	0.090	0.0000	0.0000	0
17/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,955.0000	3,900.0000	(1.391)	0	0	0
17/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,453.0000	10,474.0000	0.201	0	0	0
17/06/2009	R186	2010/05/06			Bond Future	8.9490	8.9580	0.101	0.0000	0.0000	0
17/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	1,973.0000	2,005.0000	1.622	0	0	0
17/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,451.0000	2,399.0000	(2.122)	0	0	0
17/06/2009	R201	2009/08/06			Bond Future	8.3930	8.3700	(0.274)	0.0000	0.0000	2
17/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	262.0000	234.0000	(10.687)	0	0	0
17/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,855.0000	3,925.0000	1.816	0	0	0
17/06/2009	R201	2009/11/05			Bond Future	8.4580	8.4330	(0.296)	0.0000	0.0000	0
17/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	696.0000	709.0000	1.868	0	0	0
17/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,734.0000	4,643.0000	(1.922)	0	0	0
17/06/2009	R201	2010/02/04			Bond Future	8.5330	8.5060	(0.316)	0.0000	0.0000	0
17/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,207.0000	5,121.0000	(1.652)	0	0	0
17/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,038.0000	1,058.0000	1.927	0	0	0
17/06/2009	R201	2010/05/06			Bond Future	8.6080	8.5790	(0.337)	0.0000	0.0000	0
17/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,169.0000	2,107.0000	(2.858)	0	0	0
17/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,763.0000	1,809.0000	2.609	0	0	0
17/06/2009	R203	2009/08/06			Bond Future	8.8140	8.8010	(0.147)	0.0000	0.0000	1,570
17/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,284.0000	3,305.0000	0.639	0	0	0
17/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	888.0000	836.0000	(5.856)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	R203	2009/11/05			Bond Future	8.8810	8.8670	(0.158)	0.0000	0.0000	0
17/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	553.0000	553.0000	-	0	0	0
17/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,456.0000	8,379.0000	(0.911)	0	0	0
17/06/2009	R203	2010/02/04			Bond Future	8.9560	8.9420	(0.156)	0.0000	0.0000	0
17/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,111.0000	6,048.0000	(1.031)	0	0	0
17/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,001.0000	2,012.0000	0.550	0	0	0
17/06/2009	R203	2010/05/06			Bond Future	9.0260	9.0110	(0.166)	0.0000	0.0000	0
17/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	1,898.0000	1,853.0000	(2.371)	0	0	0
17/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,764.0000	1,797.0000	1.871	0	0	0
17/06/2009	R204	2009/08/06			Bond Future	8.8210	8.8090	(0.136)	0.0000	0.0000	515
17/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	981.0000	925.0000	(5.708)	0	0	0
17/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,539.0000	3,557.0000	0.509	0	0	0
17/06/2009	R204	2009/11/05			Bond Future	8.8800	8.8670	(0.146)	0.0000	0.0000	0
17/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	607.0000	606.0000	(0.165)	0	0	0
17/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,287.0000	9,209.0000	(0.840)	0	0	0
17/06/2009	R204	2010/02/04			Bond Future	8.9440	8.9300	(0.157)	0.0000	0.0000	0
17/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,678.0000	6,610.0000	(1.018)	0	0	0
17/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,225.0000	2,238.0000	0.584	0	0	0
17/06/2009	R204	2010/05/06			Bond Future	9.0080	8.9930	(0.167)	0.0000	0.0000	0
17/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	1,851.0000	1,804.0000	(2.539)	0	0	0
17/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,806.0000	1,844.0000	2.104	0	0	0
17/06/2009	R206	2009/08/06			Bond Future	8.3990	8.3750	(0.286)	0.0000	0.0000	1,775
17/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	220.0000	196.0000	(10.909)	0	0	0
17/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,193.0000	3,254.0000	1.910	0	0	0
17/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,176.0000	5,090.0000	(1.662)	0	0	0
17/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	35.0000	34.0000	(2.857)	0	0	300
17/06/2009	R206	2009/11/05			Bond Future	8.4710	8.4450	(0.307)	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
17/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,922.0000	3,845.0000	(1.963)	0	0	0
17/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	561.0000	573.0000	2.139	0	0	0
17/06/2009	R206	2010/02/04			Bond Future	8.5580	8.5290	(0.339)	0.0000	0.0000	0
17/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	824.0000	841.0000	2.063	0	0	0
17/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,295.0000	4,219.0000	(1.769)	0	0	0
17/06/2009	R206	2010/05/06			Bond Future	8.6520	8.6210	(0.358)	0.0000	0.0000	0
17/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,009.0000	2,054.0000	2.240	0	0	0
17/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,713.0000	1,664.0000	(2.860)	0	0	0
17/06/2009	R207	2009/08/06			Bond Future	8.9220	8.9190	(0.034)	0.0000	0.0000	0
17/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	3,210.0000	3,186.0000	(0.748)	0	0	0
17/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,208.0000	1,165.0000	(3.560)	0	0	0
17/06/2009	R207	2009/11/05			Bond Future	8.9770	8.9740	(0.033)	0.0000	0.0000	0
17/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,176.0000	10,147.0000	(0.285)	0	0	0
17/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	562.0000	552.0000	(1.779)	0	0	0
17/06/2009	R207	2010/02/04			Bond Future	9.0380	9.0350	(0.033)	0.0000	0.0000	0
17/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,108.0000	7,080.0000	(0.394)	0	0	0
17/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,237.0000	2,227.0000	(0.447)	0	0	0
17/06/2009	R207	2010/05/06			Bond Future	9.1010	9.0980	(0.033)	0.0000	0.0000	0
17/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,165.0000	2,170.0000	0.231	0	0	0
17/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,298.0000	1,286.0000	(0.924)	0	0	0
17/06/2009	R208	2009/08/06			Bond Future	9.0120	9.0140	0.022	0.0000	0.0000	0
17/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,943.0000	2,896.0000	(1.597)	0	0	0
17/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,453.0000	1,419.0000	(2.340)	0	0	0
17/06/2009	R208	2009/11/05			Bond Future	9.0670	9.0690	0.022	0.0000	0.0000	0
17/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,509.0000	9,504.0000	(0.053)	0	0	0
17/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	737.0000	720.0000	(2.307)	0	0	0
17/06/2009	R208	2010/02/04			Bond Future	9.1420	9.1460	0.044	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
17/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,642.0000	2,615.0000	(1.022)	0	0	0
17/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,698.0000	6,696.0000	(0.030)	0	0	0
17/06/2009	R208	2010/05/06			Bond Future	9.2360	9.2410	0.054	0.0000	0.0000	0
17/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	1,537.0000	1,546.0000	0.586	0	0	0
17/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,621.0000	1,600.0000	(1.295)	0	0	0
17/06/2009	R209	2009/08/06			Bond Future	8.3830	8.3920	0.107	0.0000	0.0000	4,503
17/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,419.0000	1,396.0000	(1.621)	0	0	0
17/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,482.0000	4,382.0000	(2.231)	0	0	0
17/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,751.0000	4,758.0000	0.147	0	0	0
17/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,329.0000	1,259.0000	(5.267)	0	0	1,950
17/06/2009	R209	2009/11/05			Bond Future	8.4070	8.4160	0.107	0.0000	0.0000	0
17/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,034.0000	1,000.0000	(3.288)	0	0	0
17/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	672.0000	646.0000	(3.869)	0	0	5,000
17/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,440.0000	14,491.0000	0.353	0	0	0
17/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,086.0000	12,128.0000	0.348	0	0	0
17/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,044.0000	1,036.0000	(0.766)	0	0	2,500
17/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,295.0000	11,210.0000	(0.753)	0	0	0
17/06/2009	R209	2010/02/04			Bond Future	8.4330	8.4420	0.107	0.0000	0.0000	0
17/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,282.0000	13,202.0000	(0.602)	0	0	0
17/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,605.0000	1,601.0000	(0.249)	0	0	0
17/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,447.0000	2,404.0000	(1.757)	0	0	2,500
17/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,113.0000	11,145.0000	0.288	0	0	0
17/06/2009	R209	2010/05/06			Bond Future	8.4550	8.4650	0.118	0.0000	0.0000	0
17/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,656.0000	1,605.0000	(3.080)	0	0	0
17/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	1,276.0000	1,310.0000	2.665	0	0	0
17/06/2009	TRT1	2009/08/06			Index Future	290.3440	290.2700	(0.025)	0.0000	0.0000	100
17/06/2009	TRT1	2009/11/05			Index Future	295.4660	295.3940	(0.024)	0.0000	0.0000	0
17/06/2009	TRT1	2010/02/04			Index Future	300.7730	300.7010	(0.024)	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
17/06/2009	ZAAD	2009/09/14			Currency Future	6.4939	6.4515	(0.653)	6.4900	6.4900	103,728
17/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,994.0000	5,952.0000	(0.701)	0	0	0
17/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	786.0000	816.0000	3.817	0	0	0
17/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	704.0000	733.0000	4.119	0	0	0
17/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	167.0000	152.0000	(8.982)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	411.0000	380.0000	(7.543)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	589.0000	614.0000	4.244	0	0	0
17/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	98.0000	84.0000	(14.286)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	381.0000	350.0000	(8.136)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	665.0000	692.0000	4.060	0	0	0
17/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	329.0000	351.0000	6.687	0	0	0
17/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	681.0000	642.0000	(5.727)	0	0	0
17/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,744.0000	2,702.0000	(1.531)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	79.0000	68.0000	(13.924)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	352.0000	324.0000	(7.955)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	98.0000	84.0000	(14.286)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	133.0000	116.0000	(12.782)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	223.0000	203.0000	(8.969)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	207.0000	188.0000	(9.179)	0	0	0
17/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
17/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	870.0000	902.0000	3.678	0	0	0
17/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	158.0000	172.0000	8.861	0	0	0
17/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	704.0000	733.0000	4.119	0	0	0
17/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	167.0000	152.0000	(8.982)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	88.0000	75.0000	(14.773)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	265.0000	285.0000	7.547	0	0	0
17/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	297.0000	317.0000	6.734	0	0	0
17/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,006.0000	6,049.0000	0.716	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,006.0000	3,049.0000	1.430	0	0	0
17/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	597.0000	559.0000	(6.365)	0	0	0
17/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	236.0000	254.0000	7.627	0	0	0
17/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	137.0000	149.0000	8.759	0	0	0
17/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	329.0000	351.0000	6.687	0	0	0
17/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
17/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,744.0000	5,702.0000	(0.731)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	71.0000	60.0000	(15.493)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	473.0000	500.0000	5.708	0	0	0
17/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	665.0000	692.0000	4.060	0	0	0
17/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	259.0000	237.0000	(8.494)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
17/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	827.0000	859.0000	3.869	0	0	0
17/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	411.0000	380.0000	(7.543)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	240.0000	219.0000	(8.750)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	445.0000	412.0000	(7.416)	0	0	0
17/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	63.0000	69.0000	9.524	0	0	0
17/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,246.0000	1,204.0000	(3.371)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	88.0000	75.0000	(14.773)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,002.0000	1,036.0000	3.393	0	0	0
17/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	117.0000	129.0000	10.256	0	0	0
17/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	399.0000	423.0000	6.015	0	0	0
17/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	589.0000	614.0000	4.244	0	0	0
17/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	223.0000	203.0000	(8.969)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	156.0000	141.0000	(9.615)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	74.0000	81.0000	9.459	0	0	0
17/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,494.0000	4,452.0000	(0.935)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	480.0000	446.0000	(7.083)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,244.0000	4,202.0000	(0.990)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	744.0000	774.0000	4.032	0	0	0
17/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	79.0000	68.0000	(13.924)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	193.0000	175.0000	(9.326)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	208.0000	225.0000	8.173	0	0	0
17/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	133.0000	116.0000	(12.782)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	146.0000	128.0000	(12.329)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	518.0000	482.0000	(6.950)	0	0	0
17/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,256.0000	3,299.0000	1.321	0	0	0
17/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	280.0000	256.0000	(8.571)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	182.0000	197.0000	8.242	0	0	0
17/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	744.0000	774.0000	4.032	0	0	0
17/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	352.0000	324.0000	(7.955)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	556.0000	520.0000	(6.475)	0	0	0
17/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	120.0000	104.0000	(13.333)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	158.0000	172.0000	8.861	0	0	0
17/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,506.0000	4,549.0000	0.954	0	0	0
17/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
17/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,762.0000	1,803.0000	2.327	0	0	0
17/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	626.0000	653.0000	4.313	0	0	0
17/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,994.0000	2,952.0000	(1.403)	0	0	0
17/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	638.0000	600.0000	(5.956)	0	0	0
17/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	146.0000	128.0000	(12.329)	0	0	0
17/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,494.0000	1,452.0000	(2.811)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	86.0000	95.0000	10.465	0	0	0
17/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,256.0000	6,299.0000	0.687	0	0	0
17/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	552.0000	576.0000	4.348	0	0	0
17/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	512.0000	540.0000	5.469	0	0	0
17/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,518.0000	1,557.0000	2.569	0	0	0
17/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,756.0000	4,799.0000	0.904	0	0	0
17/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	552.0000	576.0000	4.348	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	399.0000	423.0000	6.015	0	0	0
17/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
17/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	86.0000	95.0000	10.465	0	0	0
17/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	870.0000	902.0000	3.678	0	0	0
17/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	193.0000	175.0000	(9.326)	0	0	0
17/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	724.0000	685.0000	(5.387)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	957.0000	991.0000	3.553	0	0	0
17/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	180.0000	163.0000	(9.444)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	957.0000	991.0000	3.553	0	0	0
17/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	207.0000	188.0000	(9.179)	0	0	0
17/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	786.0000	816.0000	3.817	0	0	0
17/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	363.0000	387.0000	6.612	0	0	0
17/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,056.0000	6,099.0000	0.710	0	0	0
17/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	480.0000	446.0000	(7.083)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	436.0000	461.0000	5.734	0	0	0
17/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	473.0000	500.0000	5.708	0	0	0
17/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	363.0000	387.0000	6.612	0	0	0
17/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,944.0000	5,902.0000	(0.707)	0	0	0
17/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	240.0000	219.0000	(8.750)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	297.0000	317.0000	6.734	0	0	0
17/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	208.0000	225.0000	8.173	0	0	0
17/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	301.0000	276.0000	(8.306)	0	0	0
17/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,056.0000	3,099.0000	1.407	0	0	0
17/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
17/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,556.0000	4,599.0000	0.944	0	0	0
17/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	913.0000	946.0000	3.614	0	0	0
17/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,444.0000	4,402.0000	(0.945)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,047.0000	1,082.0000	3.343	0	0	0
17/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,092.0000	1,128.0000	3.297	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	301.0000	276.0000	(8.306)	0	0	0
17/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,944.0000	2,902.0000	(1.427)	0	0	0
17/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	280.0000	256.0000	(8.571)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	236.0000	254.0000	7.627	0	0	0
17/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	326.0000	299.0000	(8.282)	0	0	0
17/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	117.0000	129.0000	10.256	0	0	0
17/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,566.0000	1,606.0000	2.554	0	0	0
17/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,444.0000	1,402.0000	(2.909)	0	0	0
17/06/2009	ZAAD	2009/12/14			Currency Future	6.5509	6.5084	(0.649)	0.0000	0.0000	357
17/06/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	539.0000	510.0000	(5.380)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	137.0000	145.0000	5.839	0	0	0
17/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	341.0000	320.0000	(6.158)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	324.0000	304.0000	(6.173)	0	0	0
17/06/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	189.0000	201.0000	6.349	0	0	0
17/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	637.0000	603.0000	(5.338)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	544.0000	568.0000	4.412	0	0	0
17/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	474.0000	496.0000	4.641	0	0	0
17/06/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,551.0000	1,587.0000	2.321	0	0	0
17/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	580.0000	605.0000	4.310	0	0	0
17/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	294.0000	276.0000	(6.122)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	485.0000	458.0000	(5.567)	0	0	0
17/06/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,003.0000	3,044.0000	1.365	0	0	0
17/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	234.0000	249.0000	6.410	0	0	0
17/06/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,831.0000	1,869.0000	2.075	0	0	0
17/06/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	569.0000	539.0000	(5.272)	0	0	0
17/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	724.0000	748.0000	3.315	0	0	0
17/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	580.0000	605.0000	4.310	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	407.0000	428.0000	5.160	0	0	0
17/06/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,499.0000	4,542.0000	0.956	0	0	0
17/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,701.0000	2,658.0000	(1.592)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	168.0000	180.0000	7.143	0	0	0
17/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	225.0000	206.0000	(8.444)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	234.0000	249.0000	6.410	0	0	0
17/06/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	358.0000	337.0000	(5.866)	0	0	0
17/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	910.0000	937.0000	2.967	0	0	0
17/06/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	152.0000	161.0000	5.921	0	0	0
17/06/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,701.0000	5,658.0000	(0.754)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	281.0000	263.0000	(6.406)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	485.0000	458.0000	(5.567)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	377.0000	354.0000	(6.101)	0	0	0
17/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	760.0000	784.0000	3.158	0	0	0
17/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	281.0000	263.0000	(6.406)	0	0	0
17/06/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	287.0000	305.0000	6.272	0	0	0
17/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	689.0000	712.0000	3.338	0	0	0
17/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	460.0000	435.0000	(5.435)	0	0	0
17/06/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,201.0000	4,158.0000	(1.024)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	440.0000	462.0000	5.000	0	0	0
17/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	376.0000	396.0000	5.319	0	0	0
17/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	240.0000	220.0000	(8.333)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	189.0000	201.0000	6.349	0	0	0
17/06/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	341.0000	320.0000	(6.158)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	294.0000	276.0000	(6.122)	0	0	0
17/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	268.0000	251.0000	(6.343)	0	0	0
17/06/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/06/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,049.0000	6,092.0000	0.711	0	0	0
17/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	440.0000	462.0000	5.000	0	0	0
17/06/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	211.0000	192.0000	(9.005)	0	0	0
17/06/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	260.0000	276.0000	6.154	0	0	0
17/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	184.0000	168.0000	(8.696)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,999.0000	6,042.0000	0.717	0	0	0
17/06/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	161.0000	145.0000	(9.938)	0	0	0
17/06/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,507.0000	1,465.0000	(2.787)	0	0	0
17/06/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	539.0000	510.0000	(5.380)	0	0	0
17/06/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	833.0000	859.0000	3.121	0	0	0
17/06/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	603.0000	569.0000	(5.638)	0	0	0
17/06/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	748.0000	712.0000	(4.813)	0	0	0
17/06/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,001.0000	2,958.0000	(1.433)	0	0	0
17/06/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	97.0000	103.0000	6.186	0	0	0
17/06/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,221.0000	1,180.0000	(3.358)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	617.0000	643.0000	4.214	0	0	0
17/06/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	309.0000	290.0000	(6.149)	0	0	0
17/06/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,451.0000	4,408.0000	(0.966)	0	0	0
17/06/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
17/06/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
17/06/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	508.0000	531.0000	4.528	0	0	0
17/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,001.0000	5,958.0000	(0.717)	0	0	0
17/06/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	673.0000	638.0000	(5.201)	0	0	0
17/06/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,549.0000	4,592.0000	0.945	0	0	0
17/06/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	122.0000	130.0000	6.557	0	0	0
17/06/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	617.0000	643.0000	4.214	0	0	0
17/06/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,501.0000	4,458.0000	(0.955)	0	0	0
17/06/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	5,951.0000	5,908.0000	(0.723)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	268.0000	251.0000	(6.343)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	544.0000	568.0000	4.412	0	0	0
17/06/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,951.0000	2,908.0000	(1.457)	0	0	0
17/06/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,459.0000	1,417.0000	(2.879)	0	0	0

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17/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	324.0000	304.0000	(6.173)	0	0	0
17/06/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,597.0000	1,633.0000	2.254	0	0	0
17/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	474.0000	496.0000	4.641	0	0	0
17/06/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,299.0000	6,342.0000	0.683	0	0	0
17/06/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,052.0000	3,094.0000	1.376	0	0	0
17/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	376.0000	396.0000	5.319	0	0	0
17/06/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,799.0000	4,842.0000	0.896	0	0	0
17/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
17/06/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
17/06/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,301.0000	3,343.0000	1.272	0	0	0
17/06/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	316.0000	334.0000	5.696	0	0	0
17/06/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	377.0000	354.0000	(6.101)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	417.0000	392.0000	(5.995)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	438.0000	413.0000	(5.708)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	210.0000	225.0000	7.143	0	0	0
17/06/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	511.0000	483.0000	(5.479)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	396.0000	373.0000	(5.808)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	345.0000	365.0000	5.797	0	0	0
17/06/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	460.0000	435.0000	(5.435)	0	0	0
17/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	796.0000	821.0000	3.141	0	0	0
17/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	256.0000	235.0000	(8.203)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	260.0000	276.0000	6.154	0	0	0
17/06/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	197.0000	180.0000	(8.629)	0	0	0
17/06/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	724.0000	748.0000	3.315	0	0	0
17/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	287.0000	305.0000	6.272	0	0	0
17/06/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	225.0000	206.0000	(8.444)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	256.0000	235.0000	(8.203)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	655.0000	677.0000	3.359	0	0	0
17/06/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	316.0000	334.0000	5.696	0	0	0
17/06/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	197.0000	180.0000	(8.629)	0	0	0
17/06/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	172.0000	156.0000	(9.302)	0	0	0
17/06/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	871.0000	898.0000	3.100	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	796.0000	821.0000	3.141	0	0	0
17/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	417.0000	392.0000	(5.995)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	438.0000	413.0000	(5.708)	0	0	0
17/06/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	655.0000	677.0000	3.359	0	0	0
17/06/2009	ZAAD 2010/03/15			Currency Future	6.6034	6.5622	(0.624)	0.0000	0.0000	0
17/06/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	403.0000	420.0000	4.218	0	0	0
17/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	0.0000	547.0000	100.000	0	0	0
17/06/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	594.0000	616.0000	3.704	0	0	0
17/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	0.0000	410.0000	100.000	0	0	0
17/06/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	466.0000	444.0000	(4.721)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	0.0000	254.0000	100.000	0	0	0
17/06/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	463.0000	482.0000	4.104	0	0	0
17/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	368.0000	350.0000	(4.891)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	0.0000	616.0000	100.000	0	0	0
17/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	342.0000	320.0000	(6.433)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	665.0000	688.0000	3.459	0	0	0
17/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	738.0000	758.0000	2.710	0	0	0
17/06/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	506.0000	482.0000	(4.743)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	430.0000	410.0000	(4.651)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	527.0000	547.0000	3.795	0	0	0
17/06/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	343.0000	360.0000	4.956	0	0	0
17/06/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	289.0000	304.0000	5.190	0	0	0
17/06/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	546.0000	522.0000	(4.396)	0	0	0
17/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	805.0000	826.0000	2.609	0	0	0
17/06/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	398.0000	378.0000	(5.025)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	592.0000	566.0000	(4.392)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	448.0000	426.0000	(4.911)	0	0	0
17/06/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	494.0000	514.0000	4.049	0	0	0
17/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	309.0000	289.0000	(6.472)	0	0	0

Grand Total:

802,076