



Derivatives High/Low Report

High/Low for 19/06/2009

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
19/06/2009	\$ / R 2009/09/14			Currency Future	8.2599	8.2304	(0.357)	8.2700	8.2200	203,542
19/06/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	239.0000	227.0000	(5.021)	0	0	100
19/06/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	629.0000	646.0000	2.703	0	0	0
19/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
19/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	329.0000	341.0000	3.647	0	0	140
19/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,255.0000	1,277.0000	1.753	0	0	0
19/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,478.0000	2,502.0000	0.969	0	0	0
19/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,770.0000	2,794.0000	0.866	0	0	0
19/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,526.0000	2,551.0000	0.990	0	0	0
19/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	357.0000	370.0000	3.641	0	0	0
19/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,672.0000	2,697.0000	0.936	0	0	0
19/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	295.0000	281.0000	(4.746)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
19/06/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,949.0000	1,974.0000	1.283	0	0	0
19/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,527.0000	1,550.0000	1.506	0	0	0
19/06/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	132.0000	125.0000	(5.303)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	367.0000	350.0000	(4.632)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	486.0000	501.0000	3.086	0	0	0
19/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	667.0000	685.0000	2.699	0	0	0
19/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	114.0000	107.0000	(6.140)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	295.0000	281.0000	(4.746)	0	0	140
19/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	486.0000	501.0000	3.086	0	0	0
19/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	866.0000	886.0000	2.309	0	0	0
19/06/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,123.0000	1,144.0000	1.870	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	389.0000	371.0000	(4.627)	0	0	140
19/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	227.0000	215.0000	(5.286)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
19/06/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	347.0000	331.0000	(4.611)	0	0	1,000
19/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	1,049.0000	1,019.0000	(2.860)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	208.0000	215.0000	3.365	0	0	140
19/06/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	490.0000	468.0000	(4.490)	0	0	2,000
19/06/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	266.0000	252.0000	(5.263)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,666.0000	1,690.0000	1.441	0	0	0
19/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
19/06/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	230.0000	238.0000	3.478	0	0	0
19/06/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	556.0000	572.0000	2.878	0	0	0
19/06/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	200
19/06/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	215.0000	204.0000	(5.116)	0	0	15,157
19/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	160.0000	151.0000	(5.625)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,902.0000	1,926.0000	1.262	0	0	0
19/06/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	706.0000	724.0000	2.550	0	0	0
19/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	950.0000	970.0000	2.105	0	0	0
19/06/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,760.0000	1,784.0000	1.364	0	0	0
19/06/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
19/06/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	388.0000	401.0000	3.351	0	0	0
19/06/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,902.0000	1,926.0000	1.262	0	0	0
19/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,854.0000	1,879.0000	1.348	0	0	0
19/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,854.0000	1,879.0000	1.348	0	0	0
19/06/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,284.0000	2,309.0000	1.095	0	0	0
19/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,140.0000	2,165.0000	1.168	0	0	0
19/06/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,721.0000	2,746.0000	0.919	0	0	0
19/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,575.0000	2,599.0000	0.932	0	0	0
19/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,949.0000	1,974.0000	1.283	0	0	0
19/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,713.0000	1,737.0000	1.401	0	0	0
19/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	825.0000	845.0000	2.424	0	0	0
19/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	185.0000	175.0000	(5.405)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,210.0000	1,233.0000	1.901	0	0	0
19/06/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,713.0000	1,737.0000	1.401	0	0	0
19/06/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	908.0000	928.0000	2.203	0	0	0
19/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	91.0000	85.0000	(6.593)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,389.0000	1,413.0000	1.728	0	0	0
19/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	160.0000	151.0000	(5.625)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	152.0000	144.0000	(5.263)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	329.0000	313.0000	(4.863)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,299.0000	1,322.0000	1.771	0	0	0
19/06/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	950.0000	970.0000	2.105	0	0	0
19/06/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	419.0000	433.0000	3.341	0	0	0
19/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,624.0000	2,648.0000	0.915	0	0	0
19/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,481.0000	1,504.0000	1.553	0	0	0
19/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,429.0000	2,454.0000	1.029	0	0	0
19/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	592.0000	609.0000	2.872	0	0	0
19/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,917.0000	2,941.0000	0.823	0	0	0
19/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,666.0000	1,690.0000	1.441	0	0	0
19/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	992.0000	1,013.0000	2.117	0	0	0
19/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	452.0000	466.0000	3.097	0	0	0
19/06/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	252.0000	239.0000	(5.159)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	518.0000	496.0000	(4.247)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,113.0000	3,137.0000	0.771	0	0	0

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19/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,760.0000	1,784.0000	1.364	0	0	0
19/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	303.0000	313.0000	3.300	0	0	25
19/06/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
19/06/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,917.0000	2,941.0000	0.823	0	0	0
19/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	745.0000	763.0000	2.416	0	0	0
19/06/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,745.0000	4,771.0000	0.548	0	0	0
19/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
19/06/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	205.0000	194.0000	(5.366)	0	0	0
19/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
19/06/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,819.0000	2,843.0000	0.851	0	0	0
19/06/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,573.0000	1,597.0000	1.526	0	0	0
19/06/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
19/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
19/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,624.0000	2,648.0000	0.915	0	0	0
19/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	312.0000	297.0000	(4.808)	0	0	25
19/06/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,481.0000	1,504.0000	1.553	0	0	0
19/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
19/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,381.0000	2,405.0000	1.008	0	0	0
19/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,166.0000	1,188.0000	1.887	0	0	0
19/06/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,333.0000	2,357.0000	1.029	0	0	0
19/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,435.0000	1,458.0000	1.603	0	0	0
19/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	91.0000	85.0000	(6.593)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,868.0000	2,892.0000	0.837	0	0	0
19/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,527.0000	1,550.0000	1.506	0	0	0
19/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	39.0000	39.0000	-	0	0	2,000
19/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	1,000
19/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0

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19/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
19/06/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,060.0000	5,030.0000	(0.593)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,619.0000	1,643.0000	1.482	0	0	0
19/06/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,966.0000	2,990.0000	0.809	0	0	0
19/06/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,940.0000	6,970.0000	0.432	0	0	0
19/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,079.0000	1,100.0000	1.946	0	0	0
19/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	96.0000	98.0000	2.083	0	0	200
19/06/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	520.0000	536.0000	3.077	0	0	0
19/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,188.0000	2,213.0000	1.143	0	0	0
19/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,079.0000	1,100.0000	1.946	0	0	0
19/06/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	547.0000	524.0000	(4.205)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,188.0000	2,213.0000	1.143	0	0	0
19/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,435.0000	1,458.0000	1.603	0	0	0
19/06/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	756.0000	728.0000	(3.704)	0	0	13,157
19/06/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	280.0000	266.0000	(5.000)	0	0	30
19/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,140.0000	2,165.0000	1.168	0	0	0
19/06/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,236.0000	2,261.0000	1.118	0	0	0
19/06/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,619.0000	1,643.0000	1.482	0	0	0
19/06/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	412.0000	394.0000	(4.369)	0	0	25
19/06/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	187.0000	194.0000	3.743	0	0	25
19/06/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,903.0000	3,924.0000	0.538	0	0	0
19/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
19/06/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,560.0000	3,530.0000	(0.843)	0	0	0
19/06/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,392.0000	5,420.0000	0.519	0	0	0
19/06/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
19/06/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,890.0000	6,920.0000	0.435	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,045.0000	2,070.0000	1.222	0	0	0
19/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,063.0000	2,036.0000	(1.309)	0	0	0
19/06/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,997.0000	2,022.0000	1.252	0	0	0
19/06/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,575.0000	2,599.0000	0.932	0	0	0
19/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
19/06/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,389.0000	1,413.0000	1.728	0	0	0
19/06/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	3,953.0000	3,974.0000	0.531	0	0	0
19/06/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,092.0000	2,117.0000	1.195	0	0	0
19/06/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	717.0000	691.0000	(3.626)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,864.0000	1,838.0000	(1.395)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
19/06/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,610.0000	3,580.0000	(0.831)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	4.0000	8.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	680.0000	654.0000	(3.824)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	107.0000	110.0000	2.804	0	0	0
19/06/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,299.0000	1,322.0000	1.771	0	0	0
19/06/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,374.0000	1,348.0000	(1.892)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
19/06/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,360.0000	3,330.0000	(0.893)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
19/06/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	120.0000	123.0000	2.500	0	0	0
19/06/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
19/06/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,860.0000	4,830.0000	(0.617)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	919.0000	890.0000	(3.156)	0	0	0
19/06/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,110.0000	5,080.0000	(0.587)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,398.0000	4,422.0000	0.546	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,429.0000	2,454.0000	1.029	0	0	0
19/06/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	59.0000	59.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,210.0000	1,233.0000	1.901	0	0	0
19/06/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,409.0000	3,430.0000	0.616	0	0	0
19/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,381.0000	2,405.0000	1.008	0	0	0
19/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,807.0000	1,831.0000	1.328	0	0	0
19/06/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,035.0000	1,057.0000	2.126	0	0	0
19/06/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,112.0000	2,085.0000	(1.278)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,557.0000	3,578.0000	0.590	0	0	0
19/06/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,150.0000	4,173.0000	0.554	0	0	0
19/06/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	17.0000	9.0000	(47.059)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	19.0000	11.0000	(42.105)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	104.0000	97.0000	(6.731)	0	0	0
19/06/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
19/06/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,470.0000	1,445.0000	(1.701)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,344.0000	1,367.0000	1.711	0	0	0
19/06/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,642.0000	5,670.0000	0.496	0	0	0
19/06/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
19/06/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
19/06/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,064.0000	3,088.0000	0.783	0	0	0
19/06/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,140.0000	1,112.0000	(2.456)	0	0	0
19/06/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,442.0000	5,470.0000	0.515	0	0	0
19/06/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	785.0000	804.0000	2.420	0	0	0
19/06/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	1,005.0000	975.0000	(2.985)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	7.0000	11.0000	57.143	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
19/06/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	610.0000	585.0000	(4.098)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,617.0000	1,592.0000	(1.546)	0	0	0
19/06/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	195.0000	184.0000	(5.641)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	150.0000	155.0000	3.333	0	0	0
19/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,997.0000	2,022.0000	1.252	0	0	0
19/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,672.0000	2,697.0000	0.936	0	0	0
19/06/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	45.0000	45.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,333.0000	2,357.0000	1.029	0	0	0
19/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,519.0000	1,493.0000	(1.712)	0	0	0
19/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,092.0000	2,117.0000	1.195	0	0	0
19/06/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	643.0000	618.0000	(3.888)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,546.0000	4,571.0000	0.550	0	0	0
19/06/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,819.0000	2,843.0000	0.851	0	0	0
19/06/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
19/06/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,140.0000	7,170.0000	0.420	0	0	0
19/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,868.0000	2,892.0000	0.837	0	0	0
19/06/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,255.0000	1,277.0000	1.753	0	0	0
19/06/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
19/06/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	2,013.0000	1,987.0000	(1.292)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,200.0000	4,223.0000	0.548	0	0	0
19/06/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,261.0000	3,283.0000	0.675	0	0	0
19/06/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	992.0000	1,013.0000	2.117	0	0	0
19/06/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,015.0000	3,040.0000	0.829	0	0	0
19/06/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,249.0000	4,272.0000	0.541	0	0	0
19/06/2009	\$ / R	2009/09/14	7.85	Put	Currency Future	168.0000	174.0000	3.571	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	152.0000	144.0000	(5.263)	0	0	0
19/06/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,666.0000	1,641.0000	(1.501)	0	0	0
19/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	114.0000	107.0000	(6.140)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	835.0000	807.0000	(3.353)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
19/06/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,094.0000	1,065.0000	(2.651)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,279.0000	1,253.0000	(2.033)	0	0	0
19/06/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
19/06/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,568.0000	1,542.0000	(1.658)	0	0	0
19/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
19/06/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	277.0000	287.0000	3.610	0	0	0
19/06/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,422.0000	1,397.0000	(1.758)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	133.0000	137.0000	3.008	0	0	0
19/06/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
19/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	17.0000	9.0000	(47.059)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
19/06/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	961.0000	932.0000	(3.018)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,507.0000	3,529.0000	0.627	0	0	0
19/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
19/06/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	437.0000	417.0000	(4.577)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
19/06/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
19/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,765.0000	1,739.0000	(1.473)	0	0	0
19/06/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	578.0000	554.0000	(4.152)	0	0	0
19/06/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,497.0000	4,521.0000	0.534	0	0	0
19/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,212.0000	3,234.0000	0.685	0	0	0
19/06/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,101.0000	4,123.0000	0.536	0	0	0
19/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
19/06/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
19/06/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,447.0000	4,472.0000	0.562	0	0	0
19/06/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,914.0000	1,888.0000	(1.358)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,458.0000	3,480.0000	0.636	0	0	0
19/06/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
19/06/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,186.0000	1,159.0000	(2.277)	0	0	0
19/06/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	877.0000	848.0000	(3.307)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,359.0000	3,381.0000	0.655	0	0	0
19/06/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
19/06/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
19/06/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,348.0000	4,372.0000	0.552	0	0	0
19/06/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	227.0000	215.0000	(5.286)	0	0	0
19/06/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
19/06/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
19/06/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,327.0000	1,301.0000	(1.959)	0	0	0
19/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	667.0000	685.0000	2.699	0	0	0
19/06/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
19/06/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,815.0000	1,789.0000	(1.433)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,002.0000	4,024.0000	0.550	0	0	0
19/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
19/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,052.0000	4,073.0000	0.518	0	0	0
19/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,963.0000	1,937.0000	(1.325)	0	0	0
19/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
19/06/2009	\$ / R	2009/12/14			Currency Future	8.3852	8.3558	(0.351)	0.0000	0.0000	28,645
19/06/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	526.0000	509.0000	(3.232)	0	0	0
19/06/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,020.0000	4,043.0000	0.572	0	0	0
19/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	848.0000	864.0000	1.887	0	0	0
19/06/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,971.0000	3,995.0000	0.604	0	0	0
19/06/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	244.0000	235.0000	(3.689)	0	0	0
19/06/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
19/06/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,901.0000	4,922.0000	0.428	0	0	0
19/06/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	802.0000	779.0000	(2.868)	0	0	0
19/06/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	9,626
19/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,778.0000	3,802.0000	0.635	0	0	0
19/06/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
19/06/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	267.0000	273.0000	2.247	0	0	0
19/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	547.0000	528.0000	(3.473)	0	0	0
19/06/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	1,093
19/06/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,409.0000	1,430.0000	1.490	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,803.0000	1,825.0000	1.220	0	0	0
19/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,826.0000	3,850.0000	0.627	0	0	0
19/06/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	174
19/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,892.0000	1,914.0000	1.163	0	0	0
19/06/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,950.0000	4,972.0000	0.444	0	0	0
19/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	895.0000	871.0000	(2.682)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,302.0000	2,326.0000	1.043	0	0	0
19/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	425.0000	411.0000	(3.294)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	237.0000	228.0000	(3.797)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	210.0000	216.0000	2.857	0	0	0
19/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	512.0000	522.0000	1.953	0	0	0
19/06/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,655.0000	4,677.0000	0.473	0	0	0
19/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	572.0000	585.0000	2.273	0	0	0
19/06/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	848.0000	864.0000	1.887	0	0	0
19/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	303.0000	293.0000	(3.300)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,452.0000	1,473.0000	1.446	0	0	0
19/06/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
19/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	472.0000	457.0000	(3.178)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,535.0000	2,559.0000	0.947	0	0	0
19/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	205.0000	198.0000	(3.415)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,585.0000	3,610.0000	0.697	0	0	0
19/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	637.0000	651.0000	2.198	0	0	0
19/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	285.0000	275.0000	(3.509)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	188.0000	180.0000	(4.255)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,538.0000	1,560.0000	1.430	0	0	0
19/06/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,098.0000	5,119.0000	0.412	0	0	0
19/06/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	591.0000	572.0000	(3.215)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	507.0000	491.0000	(3.156)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,348.0000	2,372.0000	1.022	0	0	0
19/06/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,103.0000	3,128.0000	0.806	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
19/06/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	456.0000	466.0000	2.193	0	0	0
19/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	383.0000	370.0000	(3.394)	0	0	0
19/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,199.0000	1,219.0000	1.668	0	0	0
19/06/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	172.0000	165.0000	(4.070)	0	0	0
19/06/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
19/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	177.0000	170.0000	(3.955)	0	0	0
19/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,982.0000	2,004.0000	1.110	0	0	0
19/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	895.0000	871.0000	(2.682)	0	0	0
19/06/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,532.0000	1,507.0000	(1.632)	0	0	0
19/06/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,078.0000	1,097.0000	1.763	0	0	0
19/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,937.0000	1,959.0000	1.136	0	0	0
19/06/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,256.0000	2,279.0000	1.020	0	0	0
19/06/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
19/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,247.0000	3,272.0000	0.770	0	0	0
19/06/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,394.0000	5,415.0000	0.389	0	0	0
19/06/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	541.0000	553.0000	2.218	0	0	0
19/06/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	223.0000	215.0000	(3.587)	0	0	0
19/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,676.0000	2,700.0000	0.897	0	0	0
19/06/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,055.0000	3,080.0000	0.818	0	0	0
19/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,039.0000	1,057.0000	1.732	0	0	0
19/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	744.0000	722.0000	(2.957)	0	0	0
19/06/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
19/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,118.0000	1,137.0000	1.699	0	0	0
19/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	324.0000	312.0000	(3.704)	0	0	0
19/06/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,852.0000	4,873.0000	0.433	0	0	0
19/06/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,443.0000	5,465.0000	0.404	0	0	0
19/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
19/06/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,337.0000	3,309.0000	(0.839)	0	0	0
19/06/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	313.0000	302.0000	(3.514)	0	0	0
19/06/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
19/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
19/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	309.0000	316.0000	2.265	0	0	0
19/06/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
19/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	228.0000	234.0000	2.632	0	0	0
19/06/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,324.0000	1,344.0000	1.511	0	0	0
19/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,982.0000	2,004.0000	1.110	0	0	0
19/06/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	472.0000	457.0000	(3.178)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,999.0000	5,021.0000	0.440	0	0	0
19/06/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,835.0000	4,806.0000	(0.600)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,670.0000	1,692.0000	1.317	0	0	0
19/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	637.0000	651.0000	2.198	0	0	0
19/06/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,633.0000	3,658.0000	0.688	0	0	0
19/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
19/06/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	961.0000	978.0000	1.769	0	0	0
19/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,459.0000	4,481.0000	0.493	0	0	0
19/06/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	111.0000	106.0000	(4.505)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
19/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,488.0000	1,462.0000	(1.747)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	346.0000	334.0000	(3.468)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	182.0000	175.0000	(3.846)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,770.0000	2,795.0000	0.903	0	0	0
19/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,264.0000	4,286.0000	0.516	0	0	0
19/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	193.0000	198.0000	2.591	0	0	0
19/06/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,215.0000	4,237.0000	0.522	0	0	0
19/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	456.0000	441.0000	(3.289)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	396.0000	383.0000	(3.283)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,847.0000	1,869.0000	1.191	0	0	0
19/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,585.0000	3,610.0000	0.697	0	0	0
19/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	217.0000	209.0000	(3.687)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	863.0000	840.0000	(2.665)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	572.0000	585.0000	2.273	0	0	0
19/06/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	775.0000	791.0000	2.065	0	0	0
19/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	259.0000	250.0000	(3.475)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,361.0000	4,384.0000	0.527	0	0	0
19/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
19/06/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	507.0000	491.0000	(3.156)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	811.0000	827.0000	1.973	0	0	0
19/06/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,302.0000	2,326.0000	1.043	0	0	0
19/06/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	604.0000	618.0000	2.318	0	0	0
19/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	210.0000	216.0000	2.857	0	0	0
19/06/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,937.0000	1,959.0000	1.136	0	0	0
19/06/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,629.0000	2,653.0000	0.913	0	0	0
19/06/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	690.0000	669.0000	(3.043)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	440.0000	425.0000	(3.409)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	490.0000	474.0000	(3.265)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,008.0000	3,032.0000	0.798	0	0	0
19/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	705.0000	720.0000	2.128	0	0	0
19/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
19/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,691.0000	5,712.0000	0.369	0	0	0
19/06/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
19/06/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	410.0000	396.0000	(3.415)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	740.0000	755.0000	2.027	0	0	0
19/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,753.0000	4,775.0000	0.463	0	0	0
19/06/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	370.0000	357.0000	(3.514)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	396.0000	383.0000	(3.283)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,508.0000	4,530.0000	0.488	0	0	0
19/06/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	370.0000	357.0000	(3.514)	0	0	13,513
19/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	811.0000	827.0000	1.973	0	0	0
19/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	885.0000	902.0000	1.921	0	0	0
19/06/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,723.0000	2,748.0000	0.918	0	0	0
19/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	885.0000	902.0000	1.921	0	0	0
19/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
19/06/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	267.0000	258.0000	(3.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,459.0000	4,481.0000	0.493	0	0	0
19/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	928.0000	904.0000	(2.586)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,020.0000	4,043.0000	0.572	0	0	0
19/06/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,106.0000	1,080.0000	(2.351)	0	0	13,513
19/06/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,282.0000	1,302.0000	1.560	0	0	0
19/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	9,530
19/06/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,874.0000	3,898.0000	0.620	0	0	0
19/06/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	162.0000	156.0000	(3.704)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	569.0000	549.0000	(3.515)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	205.0000	198.0000	(3.415)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,147.0000	5,169.0000	0.427	0	0	0
19/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	484.0000	494.0000	2.066	0	0	0
19/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	671.0000	685.0000	2.086	0	0	0
19/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,199.0000	1,219.0000	1.668	0	0	0
19/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,670.0000	1,692.0000	1.317	0	0	0
19/06/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,343.0000	3,368.0000	0.748	0	0	0
19/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	172.0000	165.0000	(4.070)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	484.0000	494.0000	2.066	0	0	0
19/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,999.0000	5,021.0000	0.440	0	0	0
19/06/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
19/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,857.0000	1,831.0000	(1.400)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	200.0000	192.0000	(4.000)	0	0	11,094
19/06/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	456.0000	441.0000	(3.289)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	358.0000	345.0000	(3.631)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	276.0000	266.0000	(3.623)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,247.0000	3,272.0000	0.770	0	0	0
19/06/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	671.0000	685.0000	2.086	0	0	0
19/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	75.0000	71.0000	(5.333)	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
19/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	355.0000	363.0000	2.254	0	0	0
19/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,048.0000	5,070.0000	0.436	0	0	0
19/06/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,578.0000	1,552.0000	(1.648)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	547.0000	528.0000	(3.473)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	923.0000	940.0000	1.842	0	0	0
19/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	285.0000	275.0000	(3.509)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,441.0000	2,466.0000	1.024	0	0	0
19/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,758.0000	1,780.0000	1.251	0	0	0
19/06/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,027.0000	2,050.0000	1.135	0	0	0
19/06/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	512.0000	522.0000	1.953	0	0	0
19/06/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	569.0000	549.0000	(3.515)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	127.0000	121.0000	(4.724)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,241.0000	1,260.0000	1.531	0	0	0
19/06/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,623.0000	1,598.0000	(1.540)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	153.0000	147.0000	(3.922)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,542.0000	5,564.0000	0.397	0	0	0
19/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,085.0000	5,056.0000	(0.570)	0	0	0
19/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,714.0000	1,736.0000	1.284	0	0	0
19/06/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,069.0000	4,092.0000	0.565	0	0	0
19/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
19/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
19/06/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
19/06/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,366.0000	1,387.0000	1.537	0	0	0
19/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,118.0000	2,141.0000	1.086	0	0	0
19/06/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,557.0000	4,579.0000	0.483	0	0	0
19/06/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	832.0000	809.0000	(2.764)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	997.0000	972.0000	(2.508)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	863.0000	840.0000	(2.665)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	251.0000	243.0000	(3.187)	0	0	3,000
19/06/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,626.0000	1,648.0000	1.353	0	0	0
19/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,391.0000	3,417.0000	0.767	0	0	0
19/06/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,118.0000	1,137.0000	1.699	0	0	0
19/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	247.0000	253.0000	2.429	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	358.0000	345.0000	(3.631)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	228.0000	234.0000	2.632	0	0	0
19/06/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	259.0000	250.0000	(3.475)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	210.0000	216.0000	2.857	0	0	0
19/06/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,582.0000	2,606.0000	0.930	0	0	0
19/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,488.0000	1,462.0000	(1.747)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,324.0000	1,344.0000	1.511	0	0	0
19/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,166.0000	4,189.0000	0.552	0	0	0
19/06/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	331.0000	339.0000	2.417	0	0	0
19/06/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,098.0000	2,071.0000	(1.287)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	117.0000	112.0000	(4.274)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,246.0000	5,267.0000	0.400	0	0	0
19/06/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/06/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	923.0000	940.0000	1.842	0	0	0
19/06/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	211.0000	204.0000	(3.318)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,210.0000	2,233.0000	1.041	0	0	0
19/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,488.0000	3,513.0000	0.717	0	0	0
19/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	162.0000	166.0000	2.469	0	0	0
19/06/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,177.0000	7,201.0000	0.334	0	0	0
19/06/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,488.0000	2,512.0000	0.965	0	0	0
19/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,582.0000	1,604.0000	1.391	0	0	0
19/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	962.0000	937.0000	(2.599)	0	0	0
19/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
19/06/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	123.0000	118.0000	(4.065)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	177.0000	182.0000	2.825	0	0	0
19/06/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	895.0000	871.0000	(2.682)	0	0	0
19/06/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,586.0000	3,558.0000	(0.781)	0	0	0
19/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,641.0000	2,614.0000	(1.022)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,343.0000	3,368.0000	0.748	0	0	0
19/06/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	303.0000	293.0000	(3.300)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	15.0000	8.0000	(46.667)	0	0	0
19/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,636.0000	3,608.0000	(0.770)	0	0	0
19/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
19/06/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,781.0000	6,803.0000	0.324	0	0	0
19/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	158.0000	151.0000	(4.430)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,770.0000	2,795.0000	0.903	0	0	0
19/06/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
19/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,487.0000	3,459.0000	(0.803)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,164.0000	2,187.0000	1.063	0	0	0
19/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,753.0000	4,775.0000	0.463	0	0	0
19/06/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
19/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,187.0000	1,159.0000	(2.359)	0	0	0
19/06/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
19/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	740.0000	755.0000	2.027	0	0	0
19/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
19/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	16.0000	9.0000	(43.750)	0	0	0
19/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,493.0000	2,466.0000	(1.083)	0	0	0
19/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
19/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,072.0000	2,095.0000	1.110	0	0	0
19/06/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,344.0000	5,366.0000	0.412	0	0	0
19/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,923.0000	3,947.0000	0.612	0	0	0
19/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,641.0000	5,662.0000	0.372	0	0	0
19/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
19/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,740.0000	2,713.0000	(0.985)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	130.0000	125.0000	(3.846)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	425.0000	411.0000	(3.294)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,508.0000	4,530.0000	0.488	0	0	0
19/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,295.0000	5,317.0000	0.415	0	0	0
19/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
19/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,395.0000	2,419.0000	1.002	0	0	0
19/06/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	287.0000	294.0000	2.439	0	0	0
19/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,960.0000	2,985.0000	0.845	0	0	0
19/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
19/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
19/06/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,681.0000	3,706.0000	0.679	0	0	0
19/06/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
19/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,669.0000	1,644.0000	(1.498)	0	0	0
19/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,028.0000	7,052.0000	0.341	0	0	0
19/06/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	773.0000	750.0000	(2.975)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	717.0000	695.0000	(3.068)	0	0	0
19/06/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,236.0000	6,257.0000	0.337	0	0	0
19/06/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
19/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,880.0000	6,903.0000	0.334	0	0	0
19/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,535.0000	2,559.0000	0.947	0	0	0
19/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,159.0000	1,178.0000	1.639	0	0	0
19/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,536.0000	3,562.0000	0.735	0	0	0
19/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,536.0000	3,562.0000	0.735	0	0	0
19/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	111.0000	112.0000	0.901	0	0	0
19/06/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	177.0000	170.0000	(3.955)	0	0	0
19/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	294.0000	283.0000	(3.741)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	440.0000	425.0000	(3.409)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	744.0000	722.0000	(2.957)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	355.0000	363.0000	2.254	0	0	0
19/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	93.0000	95.0000	2.151	0	0	0
19/06/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,146.0000	1,118.0000	(2.443)	0	0	0
19/06/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,892.0000	1,914.0000	1.163	0	0	0
19/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
19/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,228.0000	1,201.0000	(2.199)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
19/06/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,606.0000	4,628.0000	0.478	0	0	0
19/06/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,117.0000	4,140.0000	0.559	0	0	0
19/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	309.0000	316.0000	2.265	0	0	0
19/06/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,440.0000	3,465.0000	0.727	0	0	0
19/06/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
19/06/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
19/06/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	705.0000	720.0000	2.128	0	0	0
19/06/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,196.0000	5,218.0000	0.423	0	0	0
19/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,312.0000	4,335.0000	0.533	0	0	0
19/06/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,583.0000	6,605.0000	0.334	0	0	0
19/06/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	615.0000	595.0000	(3.252)	0	0	0
19/06/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,758.0000	1,780.0000	1.251	0	0	0
19/06/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
19/06/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,592.0000	2,565.0000	(1.042)	0	0	0
19/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	430.0000	439.0000	2.093	0	0	0
19/06/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,704.0000	4,726.0000	0.468	0	0	0
19/06/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
19/06/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,312.0000	4,335.0000	0.533	0	0	0
19/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
19/06/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
19/06/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	690.0000	669.0000	(3.043)	0	0	0
19/06/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	430.0000	439.0000	2.093	0	0	0
19/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	324.0000	312.0000	(3.704)	0	0	0
19/06/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,929.0000	6,952.0000	0.332	0	0	0
19/06/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,270.0000	1,243.0000	(2.126)	0	0	0
19/06/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
19/06/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	379.0000	387.0000	2.111	0	0	0
19/06/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,736.0000	3,708.0000	(0.749)	0	0	0
19/06/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
19/06/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,488.0000	3,513.0000	0.717	0	0	0
19/06/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	103.0000	98.0000	(4.854)	0	0	0
19/06/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	664.0000	643.0000	(3.163)	0	0	0
19/06/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	85.0000	87.0000	2.353	0	0	0
19/06/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,039.0000	1,057.0000	1.732	0	0	0
19/06/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,912.0000	2,937.0000	0.859	0	0	0
19/06/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	383.0000	370.0000	(3.394)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	10,100
19/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,778.0000	3,802.0000	0.635	0	0	0
19/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	615.0000	595.0000	(3.252)	0	0	0
19/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	3,038.0000	3,011.0000	(0.889)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,008.0000	3,032.0000	0.798	0	0	0
19/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
19/06/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
19/06/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
19/06/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	404.0000	413.0000	2.228	0	0	0
19/06/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,295.0000	3,320.0000	0.759	0	0	0
19/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	2,049.0000	2,022.0000	(1.318)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,199.0000	3,224.0000	0.781	0	0	0
19/06/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	639.0000	618.0000	(3.286)	0	0	0
19/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
19/06/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,818.0000	2,842.0000	0.852	0	0	0
19/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,484.0000	6,506.0000	0.339	0	0	0
19/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	93.0000	88.0000	(5.376)	0	0	0
19/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
19/06/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,865.0000	2,890.0000	0.873	0	0	0
19/06/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	84.0000	80.0000	(4.762)	0	0	0
19/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,971.0000	3,995.0000	0.604	0	0	0
19/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
19/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
19/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
19/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,088.0000	3,061.0000	(0.874)	0	0	0
19/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,939.0000	2,912.0000	(0.919)	0	0	0
19/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,434.0000	6,456.0000	0.342	0	0	0
19/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,936.0000	3,907.0000	(0.737)	0	0	0
19/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,952.0000	1,926.0000	(1.332)	0	0	0
19/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
19/06/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,069.0000	1,043.0000	(2.432)	0	0	0
19/06/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,762.0000	1,737.0000	(1.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
19/06/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	4,086.0000	4,057.0000	(0.710)	0	0	0
19/06/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
19/06/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	134.0000	137.0000	2.239	0	0	0
19/06/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
19/06/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
19/06/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,979.0000	7,002.0000	0.330	0	0	0
19/06/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,542.0000	2,515.0000	(1.062)	0	0	0
19/06/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
19/06/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,537.0000	3,508.0000	(0.820)	0	0	0
19/06/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
19/06/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,809.0000	1,784.0000	(1.382)	0	0	0
19/06/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	4,136.0000	4,107.0000	(0.701)	0	0	0
19/06/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,786.0000	3,758.0000	(0.740)	0	0	0
19/06/2009	\$ / R	2009/12/14	14.75	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
19/06/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
19/06/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
19/06/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,790.0000	2,763.0000	(0.968)	0	0	0
19/06/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,731.0000	6,754.0000	0.342	0	0	0
19/06/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	2,147.0000	2,120.0000	(1.258)	0	0	0
19/06/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
19/06/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	3,138.0000	3,111.0000	(0.860)	0	0	0
19/06/2009	\$ / R	2009/12/14	4.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
19/06/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	4,036.0000	4,007.0000	(0.719)	0	0	0
19/06/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
19/06/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,394.0000	2,367.0000	(1.128)	0	0	0
19/06/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,387.0000	3,359.0000	(0.827)	0	0	0
19/06/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,443.0000	1,417.0000	(1.802)	0	0	0
19/06/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	6,385.0000	6,406.0000	0.329	0	0	0
19/06/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
19/06/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
19/06/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	6.0000	100.000	0	0	0

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19/06/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	0.0000	2,962.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	0.0000	3,957.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	0.0000	6,555.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	11.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	0.0000	1,974.0000	100.000	0	0	0
19/06/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
19/06/2009	\$ / R	2010/03/15			Currency Future	8.5057	8.4766	(0.342)	0.0000	0.0000	9
19/06/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	724.0000	736.0000	1.657	0	0	0
19/06/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,307.0000	1,324.0000	1.301	0	0	0
19/06/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,720.0000	1,740.0000	1.163	0	0	0
19/06/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,241.0000	2,262.0000	0.937	0	0	0
19/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,556.0000	2,578.0000	0.861	0	0	0
19/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,249.0000	3,272.0000	0.708	0	0	0
19/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,635.0000	1,655.0000	1.223	0	0	0
19/06/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	820.0000	799.0000	(2.561)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	464.0000	472.0000	1.724	0	0	0
19/06/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	595.0000	579.0000	(2.689)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	893.0000	907.0000	1.568	0	0	0
19/06/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	319.0000	310.0000	(2.821)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,062.0000	3,085.0000	0.751	0	0	0
19/06/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	790.0000	803.0000	1.646	0	0	0
19/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,763.0000	1,783.0000	1.134	0	0	0
19/06/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,510.0000	2,532.0000	0.876	0	0	0
19/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	167.0000	162.0000	(2.994)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	216.0000	209.0000	(3.241)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,601.0000	2,624.0000	0.884	0	0	0
19/06/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,977.0000	1,998.0000	1.062	0	0	0
19/06/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	548.0000	534.0000	(2.555)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	393.0000	382.0000	(2.799)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	207.0000	200.0000	(3.382)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,490.0000	4,515.0000	0.557	0	0	0
19/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	178.0000	172.0000	(3.371)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,387.0000	1,405.0000	1.298	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,484.0000	3,509.0000	0.718	0	0	0
19/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	844.0000	823.0000	(2.488)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,922.0000	2,945.0000	0.787	0	0	0
19/06/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,969.0000	2,992.0000	0.775	0	0	0
19/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,498.0000	5,524.0000	0.473	0	0	0
19/06/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	241.0000	233.0000	(3.320)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	439.0000	447.0000	1.822	0	0	0
19/06/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	174.0000	168.0000	(3.448)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,256.0000	5,281.0000	0.476	0	0	0
19/06/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,160.0000	5,185.0000	0.484	0	0	0
19/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	312.0000	302.0000	(3.205)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,166.0000	1,141.0000	(2.144)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,693.0000	2,715.0000	0.817	0	0	0
19/06/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,099.0000	3,122.0000	0.742	0	0	0
19/06/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	230.0000	223.0000	(3.043)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,152.0000	2,173.0000	0.976	0	0	0
19/06/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	245.0000	250.0000	2.041	0	0	0
19/06/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	198.0000	192.0000	(3.030)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	165.0000	159.0000	(3.636)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,249.0000	3,272.0000	0.708	0	0	0
19/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,285.0000	2,307.0000	0.963	0	0	0
19/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	402.0000	391.0000	(2.736)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	171.0000	165.0000	(3.509)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,920.0000	4,945.0000	0.508	0	0	0
19/06/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	92.0000	87.0000	(5.435)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,100.0000	1,076.0000	(2.182)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	630.0000	641.0000	1.746	0	0	0
19/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,806.0000	1,826.0000	1.107	0	0	0
19/06/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	686.0000	667.0000	(2.770)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,912.0000	3,937.0000	0.639	0	0	0
19/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,510.0000	1,529.0000	1.258	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,830.0000	2,853.0000	0.813	0	0	0
19/06/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,587.0000	4,611.0000	0.523	0	0	0
19/06/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	210.0000	215.0000	2.381	0	0	0
19/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	365.0000	355.0000	(2.740)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	220.0000	213.0000	(3.182)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,777.0000	4,801.0000	0.502	0	0	0
19/06/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	423.0000	411.0000	(2.837)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	660.0000	672.0000	1.818	0	0	0
19/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,465.0000	2,487.0000	0.892	0	0	0
19/06/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,420.0000	2,442.0000	0.909	0	0	0
19/06/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,064.0000	2,085.0000	1.017	0	0	0
19/06/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,865.0000	3,889.0000	0.621	0	0	0
19/06/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	666.0000	648.0000	(2.703)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	225.0000	218.0000	(3.111)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,152.0000	4,177.0000	0.602	0	0	0
19/06/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	858.0000	872.0000	1.632	0	0	0
19/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	264.0000	256.0000	(3.030)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,510.0000	1,529.0000	1.258	0	0	0
19/06/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	345.0000	352.0000	2.029	0	0	0
19/06/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	374.0000	364.0000	(2.674)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,891.0000	1,911.0000	1.058	0	0	0
19/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	357.0000	347.0000	(2.801)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,112.0000	1,128.0000	1.439	0	0	0
19/06/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	692.0000	704.0000	1.734	0	0	0
19/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,228.0000	1,245.0000	1.384	0	0	0
19/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	520.0000	506.0000	(2.692)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,551.0000	1,570.0000	1.225	0	0	0
19/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	333.0000	324.0000	(2.703)	0	0	28,058
19/06/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	647.0000	630.0000	(2.628)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	433.0000	421.0000	(2.771)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,468.0000	1,487.0000	1.294	0	0	0
19/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,441.0000	4,466.0000	0.563	0	0	0
19/06/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,347.0000	1,364.0000	1.262	0	0	0
19/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	17,948
19/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,330.0000	2,351.0000	0.901	0	0	0
19/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	230.0000	223.0000	(3.043)	0	0	0
19/06/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,891.0000	1,911.0000	1.058	0	0	0
19/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,267.0000	1,284.0000	1.342	0	0	0
19/06/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	28,058
19/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	236.0000	228.0000	(3.390)	0	0	0
19/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	964.0000	979.0000	1.556	0	0	0
19/06/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	258.0000	250.0000	(3.101)	0	0	0
19/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,738.0000	2,761.0000	0.840	0	0	0
19/06/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	365.0000	355.0000	(2.740)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,601.0000	2,624.0000	0.884	0	0	0
19/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,375.0000	2,396.0000	0.884	0	0	0
19/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	116.0000	111.0000	(4.310)	0	0	0
19/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	964.0000	979.0000	1.556	0	0	0
19/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,015.0000	3,038.0000	0.763	0	0	0
19/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	357.0000	347.0000	(2.801)	0	0	0
19/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	564.0000	548.0000	(2.837)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,977.0000	1,998.0000	1.062	0	0	0
19/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,960.0000	3,985.0000	0.631	0	0	0
19/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	290.0000	281.0000	(3.103)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,551.0000	1,570.0000	1.225	0	0	0
19/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,108.0000	2,129.0000	0.996	0	0	0
19/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	194.0000	198.0000	2.062	0	0	0
19/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,678.0000	1,697.0000	1.132	0	0	0
19/06/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,579.0000	3,604.0000	0.699	0	0	0
19/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	283.0000	274.0000	(3.180)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,830.0000	2,853.0000	0.813	0	0	0
19/06/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,108.0000	3,132.0000	0.772	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	135.0000	130.0000	(3.704)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	520.0000	506.0000	(2.692)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,155.0000	3,179.0000	0.761	0	0	0
19/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,934.0000	1,954.0000	1.034	0	0	0
19/06/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	164.0000	158.0000	(3.659)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,484.0000	3,509.0000	0.718	0	0	0
19/06/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	270.0000	262.0000	(2.963)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,296.0000	3,319.0000	0.698	0	0	0
19/06/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,538.0000	4,563.0000	0.551	0	0	0
19/06/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,784.0000	2,807.0000	0.826	0	0	0
19/06/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,390.0000	3,414.0000	0.708	0	0	0
19/06/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	130.0000	125.0000	(3.846)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,104.0000	4,129.0000	0.609	0	0	0
19/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	290.0000	281.0000	(3.103)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
19/06/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	110.0000	105.0000	(4.545)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,200.0000	1,175.0000	(2.083)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	629.0000	613.0000	(2.544)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	326.0000	317.0000	(2.761)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	319.0000	310.0000	(2.821)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	445.0000	432.0000	(2.921)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,674.0000	3,698.0000	0.653	0	0	0
19/06/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,729.0000	4,753.0000	0.508	0	0	0
19/06/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	227.0000	232.0000	2.203	0	0	0
19/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	402.0000	391.0000	(2.736)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,763.0000	1,783.0000	1.134	0	0	0
19/06/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	182.0000	176.0000	(3.297)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,202.0000	3,225.0000	0.718	0	0	0
19/06/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,189.0000	1,206.0000	1.430	0	0	0
19/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,133.0000	1,109.0000	(2.118)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,934.0000	1,954.0000	1.034	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,876.0000	2,899.0000	0.800	0	0	0
19/06/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	157.0000	152.0000	(3.185)	0	0	0
19/06/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,692.0000	5,718.0000	0.457	0	0	0
19/06/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	824.0000	837.0000	1.578	0	0	0
19/06/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,016.0000	5,041.0000	0.498	0	0	0
19/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	579.0000	564.0000	(2.591)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	383.0000	373.0000	(2.611)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	71.0000	67.0000	(5.634)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	544.0000	553.0000	1.654	0	0	0
19/06/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,112.0000	5,137.0000	0.489	0	0	0
19/06/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	750.0000	730.0000	(2.667)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	728.0000	708.0000	(2.747)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	493.0000	479.0000	(2.840)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	143.0000	138.0000	(3.497)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,347.0000	1,364.0000	1.262	0	0	0
19/06/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,015.0000	3,038.0000	0.763	0	0	0
19/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,556.0000	2,578.0000	0.861	0	0	0
19/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,343.0000	3,367.0000	0.718	0	0	0
19/06/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,000.0000	1,016.0000	1.600	0	0	0
19/06/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	572.0000	582.0000	1.748	0	0	0
19/06/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	534.0000	519.0000	(2.809)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,037.0000	1,053.0000	1.543	0	0	0
19/06/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	246.0000	239.0000	(2.846)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	171.0000	165.0000	(3.509)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	211.0000	204.0000	(3.318)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	506.0000	492.0000	(2.767)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,437.0000	3,461.0000	0.698	0	0	0
19/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	211.0000	204.0000	(3.318)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
19/06/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	928.0000	943.0000	1.616	0	0	0
19/06/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,285.0000	2,307.0000	0.963	0	0	0
19/06/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,449.0000	5,475.0000	0.477	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	412.0000	401.0000	(2.670)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,428.0000	1,446.0000	1.261	0	0	0
19/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,849.0000	1,868.0000	1.028	0	0	0
19/06/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	252.0000	244.0000	(3.175)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,062.0000	3,085.0000	0.751	0	0	0
19/06/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,108.0000	2,129.0000	0.996	0	0	0
19/06/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,208.0000	5,233.0000	0.480	0	0	0
19/06/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	706.0000	687.0000	(2.691)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	304.0000	295.0000	(2.961)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	167.0000	162.0000	(2.994)	0	0	0
19/06/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	950.0000	928.0000	(2.316)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	207.0000	200.0000	(3.382)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	468.0000	455.0000	(2.778)	0	0	17,948
19/06/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,196.0000	2,217.0000	0.956	0	0	0
19/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,267.0000	1,284.0000	1.342	0	0	0
19/06/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,824.0000	4,849.0000	0.518	0	0	0
19/06/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,106.0000	5,077.0000	(0.568)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,510.0000	2,532.0000	0.876	0	0	0
19/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	423.0000	411.0000	(2.837)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	341.0000	331.0000	(2.933)	0	0	0
19/06/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,164.0000	7,192.0000	0.391	0	0	0
19/06/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	601.0000	611.0000	1.664	0	0	0
19/06/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	241.0000	233.0000	(3.320)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,375.0000	2,396.0000	0.884	0	0	0
19/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,609.0000	3,583.0000	(0.720)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,354.0000	1,325.0000	(2.142)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	270.0000	262.0000	(2.963)	0	0	0
19/06/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	78.0000	73.0000	(6.410)	0	0	0
19/06/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,064.0000	5,089.0000	0.494	0	0	0
19/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	148.0000	148.0000	-	0	0	0
19/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
19/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	216.0000	209.0000	(3.241)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	264.0000	256.0000	(3.030)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,968.0000	4,993.0000	0.503	0	0	0
19/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,969.0000	2,992.0000	0.775	0	0	0
19/06/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	870.0000	848.0000	(2.529)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	111.0000	109.0000	(1.802)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	174.0000	168.0000	(3.448)	0	0	0
19/06/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	127.0000	123.0000	(3.150)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	276.0000	268.0000	(2.899)	0	0	0
19/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,722.0000	3,746.0000	0.645	0	0	0
19/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,681.0000	4,706.0000	0.534	0	0	0
19/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,064.0000	2,085.0000	1.017	0	0	0
19/06/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,330.0000	2,351.0000	0.901	0	0	0
19/06/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,784.0000	2,807.0000	0.826	0	0	0
19/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
19/06/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,573.0000	2,547.0000	(1.010)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	236.0000	228.0000	(3.390)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,075.0000	1,090.0000	1.395	0	0	0
19/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	143.0000	138.0000	(3.497)	0	0	0
19/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,517.0000	1,486.0000	(2.044)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	480.0000	467.0000	(2.708)	0	0	0
19/06/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	896.0000	874.0000	(2.455)	0	0	0
19/06/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
19/06/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,141.0000	2,109.0000	(1.495)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	1,038.0000	1,015.0000	(2.216)	0	0	0
19/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
19/06/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
19/06/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	390.0000	398.0000	2.051	0	0	0
19/06/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
19/06/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	341.0000	331.0000	(2.933)	0	0	0
19/06/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
19/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	456.0000	443.0000	(2.851)	0	0	0
19/06/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	414.0000	422.0000	1.932	0	0	0
19/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,437.0000	3,461.0000	0.698	0	0	0
19/06/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,021.0000	2,041.0000	0.990	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,635.0000	1,655.0000	1.223	0	0	0
19/06/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	333.0000	324.0000	(2.703)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
19/06/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,546.0000	5,572.0000	0.469	0	0	0
19/06/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	112.0000	107.0000	(4.464)	0	0	0
19/06/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,410.0000	3,385.0000	(0.733)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,296.0000	4,321.0000	0.582	0	0	0
19/06/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,427.0000	2,401.0000	(1.071)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,872.0000	4,897.0000	0.513	0	0	0
19/06/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,560.0000	3,534.0000	(0.730)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,738.0000	2,761.0000	0.840	0	0	0
19/06/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	88.0000	86.0000	(2.273)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,647.0000	2,669.0000	0.831	0	0	0
19/06/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	138.0000	133.0000	(3.623)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,621.0000	2,596.0000	(0.954)	0	0	0
19/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	194.0000	188.0000	(3.093)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,150.0000	1,167.0000	1.478	0	0	0
19/06/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
19/06/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,008.0000	4,033.0000	0.624	0	0	0
19/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,678.0000	1,697.0000	1.132	0	0	0
19/06/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
19/06/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,917.0000	6,945.0000	0.405	0	0	0
19/06/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,909.0000	1,877.0000	(1.676)	0	0	0
19/06/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	202.0000	196.0000	(2.970)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,353.0000	5,378.0000	0.467	0	0	0
19/06/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,248.0000	4,273.0000	0.589	0	0	0
19/06/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	4,008.0000	3,981.0000	(0.674)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,361.0000	3,336.0000	(0.744)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,056.0000	4,081.0000	0.616	0	0	0
19/06/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
19/06/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,856.0000	4,827.0000	(0.597)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	170.0000	171.0000	0.588	0	0	0
19/06/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
19/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	3,013.0000	2,990.0000	(0.763)	0	0	0
19/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,817.0000	3,841.0000	0.629	0	0	0
19/06/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	2,046.0000	2,014.0000	(1.564)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	283.0000	274.0000	(3.180)	0	0	0
19/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,687.0000	1,655.0000	(1.897)	0	0	0
19/06/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	433.0000	421.0000	(2.771)	0	0	0
19/06/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	282.0000	288.0000	2.128	0	0	0
19/06/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
19/06/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	123.0000	118.0000	(4.065)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	263.0000	269.0000	2.281	0	0	0
19/06/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,069.0000	1,045.0000	(2.245)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,228.0000	1,245.0000	1.384	0	0	0
19/06/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	923.0000	901.0000	(2.384)	0	0	0
19/06/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,809.0000	3,782.0000	(0.709)	0	0	0
19/06/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	367.0000	374.0000	1.907	0	0	0
19/06/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,532.0000	3,556.0000	0.680	0	0	0
19/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	116.0000	111.0000	(4.310)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	349.0000	339.0000	(2.865)	0	0	0
19/06/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,593.0000	1,612.0000	1.193	0	0	0
19/06/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	304.0000	295.0000	(2.961)	0	0	0
19/06/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
19/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,960.0000	3,985.0000	0.631	0	0	0
19/06/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,759.0000	3,732.0000	(0.718)	0	0	0
19/06/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,849.0000	1,868.0000	1.028	0	0	0
19/06/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
19/06/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,817.0000	2,793.0000	(0.852)	0	0	0
19/06/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,955.0000	1,922.0000	(1.688)	0	0	0
19/06/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,768.0000	2,744.0000	(0.867)	0	0	0
19/06/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
19/06/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
19/06/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	3.0000	6.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
19/06/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,864.0000	1,832.0000	(1.717)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
19/06/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,670.0000	2,645.0000	(0.936)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	14.0000	19.0000	35.714	0	0	0
19/06/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	103.0000	101.0000	(1.942)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,731.0000	1,699.0000	(1.849)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
19/06/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,915.0000	2,891.0000	(0.823)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	323.0000	330.0000	2.167	0	0	0
19/06/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
19/06/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,559.0000	1,528.0000	(1.988)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	12.0000	17.0000	41.667	0	0	0
19/06/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
19/06/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	979.0000	956.0000	(2.349)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,908.0000	3,881.0000	(0.691)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,476.0000	2,449.0000	(1.090)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.40	Call	Currency Future	3,112.0000	3,088.0000	(0.771)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	4,107.0000	4,080.0000	(0.657)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,644.0000	1,612.0000	(1.946)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,659.0000	3,633.0000	(0.711)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,819.0000	1,787.0000	(1.759)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
19/06/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	4.0000	8.0000	100.000	0	0	0
19/06/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,075.0000	1,090.0000	1.395	0	0	0
19/06/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,460.0000	3,435.0000	(0.723)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	480.0000	467.0000	(2.708)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	81.0000	79.0000	(2.469)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	2,093.0000	2,060.0000	(1.577)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	1,315.0000	1,286.0000	(2.205)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	1,237.0000	1,209.0000	(2.264)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	159.0000	159.0000	-	0	0	0
19/06/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
19/06/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	4,157.0000	4,130.0000	(0.650)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
19/06/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	3,162.0000	3,138.0000	(0.759)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	2,188.0000	2,157.0000	(1.417)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
19/06/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	182.0000	183.0000	0.549	0	0	0
19/06/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	3,063.0000	3,039.0000	(0.784)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
19/06/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	4,058.0000	4,031.0000	(0.665)	0	0	0
19/06/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	1,276.0000	1,247.0000	(2.273)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,468.0000	1,487.0000	1.294	0	0	0
19/06/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	374.0000	364.0000	(2.674)	0	0	0
19/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	456.0000	443.0000	(2.851)	0	0	0
19/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	8.0000	14.0000	75.000	0	0	0
19/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,150.0000	1,167.0000	1.478	0	0	0
19/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	2,000.0000	1,968.0000	(1.600)	0	0	0
19/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
19/06/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,627.0000	3,651.0000	0.662	0	0	0
19/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
19/06/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	4,634.0000	4,658.0000	0.518	0	0	0
19/06/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,964.0000	2,940.0000	(0.810)	0	0	0
19/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
19/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,958.0000	3,931.0000	(0.682)	0	0	0
19/06/2009	\$ / R	2010/06/14			Currency Future	8.6262	8.5973	(0.335)	0.0000	0.0000	0
19/06/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	773.0000	757.0000	(2.070)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,099.0000	2,120.0000	1.000	0	0	0
19/06/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	672.0000	659.0000	(1.935)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	375.0000	367.0000	(2.133)	0	0	0
19/06/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	720.0000	706.0000	(1.944)	0	0	0
19/06/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	996.0000	1,011.0000	1.506	0	0	0
19/06/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,014.0000	2,036.0000	1.092	0	0	0
19/06/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	894.0000	908.0000	1.566	0	0	0
19/06/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,480.0000	1,499.0000	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
19/06/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	424.0000	416.0000	(1.887)	0	0	0
19/06/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	174.0000	170.0000	(2.299)	0	0	0
19/06/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	796.0000	810.0000	1.759	0	0	0
19/06/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	507.0000	496.0000	(2.170)	0	0	0
19/06/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,998.0000	4,022.0000	0.600	0	0	0
19/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,848.0000	1,868.0000	1.082	0	0	0
19/06/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	534.0000	544.0000	1.873	0	0	0
19/06/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	765.0000	778.0000	1.699	0	0	0
19/06/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	628.0000	615.0000	(2.070)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	477.0000	467.0000	(2.096)	0	0	0
19/06/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	960.0000	941.0000	(1.979)	0	0	0
19/06/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	791.0000	775.0000	(2.023)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,102.0000	1,118.0000	1.452	0	0	0
19/06/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,600.0000	1,620.0000	1.250	0	0	0
19/06/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	391.0000	383.0000	(2.046)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,764.0000	1,784.0000	1.134	0	0	0
19/06/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	440.0000	432.0000	(1.818)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,682.0000	1,702.0000	1.189	0	0	0
19/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,325.0000	1,343.0000	1.358	0	0	0
19/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,441.0000	1,460.0000	1.319	0	0	0
19/06/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,890.0000	1,911.0000	1.111	0	0	0
19/06/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	399.0000	391.0000	(2.005)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	416.0000	408.0000	(1.923)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,229.0000	1,206.0000	(1.871)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,291.0000	1,267.0000	(1.859)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	551.0000	540.0000	(1.996)	0	0	2,533
19/06/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,973.0000	1,994.0000	1.064	0	0	0
19/06/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,723.0000	1,743.0000	1.161	0	0	0
19/06/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,717.0000	3,741.0000	0.646	0	0	0
19/06/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	383.0000	375.0000	(2.089)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	449.0000	440.0000	(2.004)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,056.0000	2,078.0000	1.070	0	0	0
19/06/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	704.0000	690.0000	(1.989)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,560.0000	1,579.0000	1.218	0	0	0
19/06/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,325.0000	1,343.0000	1.358	0	0	0
19/06/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	927.0000	942.0000	1.618	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	486.0000	477.0000	(1.852)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	458.0000	449.0000	(1.965)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,249.0000	1,266.0000	1.361	0	0	0
19/06/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	457.0000	466.0000	1.969	0	0	0
19/06/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	575.0000	564.0000	(1.913)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,034.0000	1,014.0000	(1.934)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	688.0000	674.0000	(2.035)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	177.0000	173.0000	(2.260)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	961.0000	977.0000	1.665	0	0	0
19/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	449.0000	440.0000	(2.004)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,641.0000	1,661.0000	1.219	0	0	0
19/06/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	193.0000	188.0000	(2.591)	0	0	29,129
19/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,723.0000	1,743.0000	1.161	0	0	0
19/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	467.0000	458.0000	(1.927)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	755.0000	740.0000	(1.987)	0	0	0
19/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,056.0000	2,078.0000	1.070	0	0	0
19/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	303.0000	309.0000	1.980	0	0	0
19/06/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	828.0000	842.0000	1.691	0	0	0
19/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,485.0000	3,508.0000	0.660	0	0	0
19/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	551.0000	540.0000	(1.996)	0	0	26,596
19/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,066.0000	1,082.0000	1.501	0	0	0
19/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	211.0000	206.0000	(2.370)	0	0	21,978
19/06/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	265.0000	270.0000	1.887	0	0	0
19/06/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	642.0000	629.0000	(2.025)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	517.0000	507.0000	(1.934)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	190.0000	185.0000	(2.632)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,031.0000	1,047.0000	1.552	0	0	0
19/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,092.0000	4,117.0000	0.611	0	0	0
19/06/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
19/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,763.0000	3,787.0000	0.638	0	0	0
19/06/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,970.0000	1,941.0000	(1.472)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,764.0000	1,784.0000	1.134	0	0	0
19/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,363.0000	1,381.0000	1.321	0	0	0
19/06/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	94.0000	94.0000	-	0	0	0
19/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	539.0000	529.0000	(1.855)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	496.0000	486.0000	(2.016)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	937.0000	918.0000	(2.028)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	561.0000	571.0000	1.783	0	0	0
19/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,199.0000	1,176.0000	(1.918)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,287.0000	1,304.0000	1.321	0	0	0
19/06/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,520.0000	1,539.0000	1.250	0	0	0
19/06/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,388.0000	3,364.0000	(0.708)	0	0	0
19/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	323.0000	329.0000	1.858	0	0	0
19/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	283.0000	289.0000	2.120	0	0	0
19/06/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,175.0000	1,191.0000	1.362	0	0	0
19/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,889.0000	2,912.0000	0.796	0	0	0
19/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	539.0000	529.0000	(1.855)	0	0	0
19/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,260.0000	1,236.0000	(1.905)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	734.0000	747.0000	1.771	0	0	0
19/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	657.0000	644.0000	(1.979)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	601.0000	589.0000	(1.997)	0	0	0
19/06/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,931.0000	1,952.0000	1.088	0	0	0
19/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	266.0000	259.0000	(2.632)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	166.0000	161.0000	(3.012)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	563.0000	552.0000	(1.954)	0	0	0
19/06/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/06/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,227.0000	2,248.0000	0.943	0	0	0
19/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	440.0000	432.0000	(1.818)	0	0	0
19/06/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,877.0000	4,848.0000	(0.595)	0	0	0
19/06/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	353.0000	346.0000	(1.983)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,363.0000	1,381.0000	1.321	0	0	0
19/06/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	810.0000	794.0000	(1.975)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,138.0000	1,155.0000	1.494	0	0	0
19/06/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	528.0000	518.0000	(1.894)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,140.0000	4,164.0000	0.580	0	0	0
19/06/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	169.0000	164.0000	(2.959)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	614.0000	602.0000	(1.954)	0	0	21,978
19/06/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,402.0000	1,420.0000	1.284	0	0	0
19/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	383.0000	375.0000	(2.089)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	830.0000	813.0000	(2.048)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	458.0000	449.0000	(1.965)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,810.0000	3,834.0000	0.630	0	0	0
19/06/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,184.0000	2,205.0000	0.962	0	0	0
19/06/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	186.0000	182.0000	(2.151)	0	0	0
19/06/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,179.0000	7,205.0000	0.362	0	0	0
19/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	367.0000	360.0000	(1.907)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,641.0000	1,661.0000	1.219	0	0	0
19/06/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	704.0000	716.0000	1.705	0	0	0
19/06/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	432.0000	424.0000	(1.852)	0	0	0
19/06/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,951.0000	3,975.0000	0.607	0	0	0
19/06/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,682.0000	1,702.0000	1.189	0	0	0
19/06/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	163.0000	159.0000	(2.454)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,806.0000	1,826.0000	1.107	0	0	0
19/06/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	433.0000	442.0000	2.079	0	0	0
19/06/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	346.0000	339.0000	(2.023)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,356.0000	2,378.0000	0.934	0	0	0
19/06/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,095.0000	5,120.0000	0.491	0	0	0
19/06/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	407.0000	399.0000	(1.966)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	332.0000	325.0000	(2.108)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,141.0000	2,163.0000	1.028	0	0	0
19/06/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,187.0000	4,212.0000	0.597	0	0	0
19/06/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,400.0000	2,422.0000	0.917	0	0	0
19/06/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,270.0000	2,291.0000	0.925	0	0	0
19/06/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,209.0000	3,232.0000	0.717	0	0	0
19/06/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	227.0000	221.0000	(2.643)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,300.0000	3,324.0000	0.727	0	0	0
19/06/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	0
19/06/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,282.0000	4,306.0000	0.560	0	0	0
19/06/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	161.0000	156.0000	(3.106)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,117.0000	3,140.0000	0.738	0	0	0
19/06/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,234.0000	4,259.0000	0.590	0	0	0
19/06/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	235.0000	230.0000	(2.128)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	326.0000	319.0000	(2.147)	0	0	0
19/06/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
19/06/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	892.0000	875.0000	(1.906)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	339.0000	332.0000	(2.065)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,126.0000	5,098.0000	(0.546)	0	0	0
19/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,724.0000	5,750.0000	0.454	0	0	0
19/06/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	256.0000	250.0000	(2.344)	0	0	0
19/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
19/06/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	108.0000	104.0000	(3.704)	0	0	0
19/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	115.0000	115.0000	-	0	0	0
19/06/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	180.0000	176.0000	(2.222)	0	0	0
19/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,564.0000	2,538.0000	(1.014)	0	0	0
19/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,482.0000	5,507.0000	0.456	0	0	0
19/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	984.0000	965.0000	(1.931)	0	0	0
19/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,255.0000	3,278.0000	0.707	0	0	0
19/06/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
19/06/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,113.0000	1,092.0000	(1.887)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	508.0000	517.0000	1.772	0	0	0
19/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,675.0000	1,648.0000	(1.612)	0	0	0
19/06/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,935.0000	6,961.0000	0.375	0	0	0
19/06/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
19/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	149.0000	150.0000	0.671	0	0	0
19/06/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,844.0000	2,867.0000	0.809	0	0	0
19/06/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
19/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	424.0000	416.0000	(1.887)	0	0	0
19/06/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,313.0000	2,335.0000	0.951	0	0	0
19/06/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
19/06/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
19/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,783.0000	3,759.0000	(0.634)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	616.0000	627.0000	1.786	0	0	0
19/06/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	482.0000	491.0000	1.867	0	0	0
19/06/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,711.0000	4,736.0000	0.531	0	0	0
19/06/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	171.0000	167.0000	(2.339)	0	0	0
19/06/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,841.0000	1,813.0000	(1.521)	0	0	0
19/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	375.0000	367.0000	(2.133)	0	0	0
19/06/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	1,008.0000	989.0000	(1.885)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,045.0000	4,070.0000	0.618	0	0	0
19/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,802.0000	2,777.0000	(0.892)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,904.0000	3,928.0000	0.615	0	0	0
19/06/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,536.0000	3,512.0000	(0.679)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	291.0000	284.0000	(2.405)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,999.0000	5,024.0000	0.500	0	0	0
19/06/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
19/06/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	360.0000	353.0000	(1.944)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	131.0000	127.0000	(3.053)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	270.0000	264.0000	(2.222)	0	0	0
19/06/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,192.0000	5,217.0000	0.482	0	0	0
19/06/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,754.0000	2,729.0000	(0.908)	0	0	0
19/06/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,884.0000	1,855.0000	(1.539)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	467.0000	458.0000	(1.927)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,848.0000	1,868.0000	1.082	0	0	0
19/06/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,855.0000	4,880.0000	0.515	0	0	0
19/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	168.0000	170.0000	1.190	0	0	0
19/06/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,665.0000	2,687.0000	0.826	0	0	0
19/06/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
19/06/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,734.0000	3,710.0000	(0.643)	0	0	0
19/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,980.0000	3,003.0000	0.772	0	0	0
19/06/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,487.0000	3,463.0000	(0.688)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,595.0000	1,568.0000	(1.693)	0	0	0
19/06/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,635.0000	3,611.0000	(0.660)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	1,364.0000	1,339.0000	(1.833)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
19/06/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
19/06/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,141.0000	1,119.0000	(1.928)	0	0	0
19/06/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,099.0000	2,120.0000	1.000	0	0	0
19/06/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
19/06/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
19/06/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,193.0000	2,164.0000	(1.322)	0	0	0
19/06/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	3,141.0000	3,117.0000	(0.764)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,143.0000	5,168.0000	0.486	0	0	0
19/06/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	108.0000	108.0000	-	0	0	0
19/06/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	367.0000	360.0000	(1.907)	0	0	0
19/06/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	4,031.0000	4,007.0000	(0.595)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	387.0000	395.0000	2.067	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	365.0000	372.0000	1.918	0	0	0
19/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,059.0000	1,039.0000	(1.889)	0	0	0
19/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,141.0000	2,163.0000	1.028	0	0	0
19/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	146.0000	142.0000	(2.740)	0	0	0
19/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,517.0000	2,491.0000	(1.033)	0	0	0
19/06/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	5.0000	10.0000	100.000	0	0	0
19/06/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
19/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	3,043.0000	3,018.0000	(0.822)	0	0	0
19/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,833.0000	3,809.0000	(0.626)	0	0	0
19/06/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,932.0000	3,908.0000	(0.610)	0	0	0
19/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,635.0000	1,607.0000	(1.713)	0	0	0
19/06/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
19/06/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
19/06/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,946.0000	2,921.0000	(0.849)	0	0	0
19/06/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,850.0000	2,825.0000	(0.877)	0	0	0
19/06/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
19/06/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	231.0000	225.0000	(2.597)	0	0	0
19/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
19/06/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
19/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	158.0000	160.0000	1.266	0	0	0
19/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,026.0000	3,049.0000	0.760	0	0	0
19/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,520.0000	4,545.0000	0.553	0	0	0
19/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	252.0000	246.0000	(2.381)	0	0	0
19/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
19/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,470.0000	2,444.0000	(1.053)	0	0	0
19/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,903.0000	4,928.0000	0.510	0	0	0
19/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,437.0000	3,413.0000	(0.698)	0	0	0
19/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	588.0000	576.0000	(2.041)	0	0	0
19/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,616.0000	4,641.0000	0.542	0	0	0
19/06/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
19/06/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	203.0000	198.0000	(2.463)	0	0	0
19/06/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	2,102.0000	2,072.0000	(1.427)	0	0	0
19/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,438.0000	3,462.0000	0.698	0	0	0
19/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,577.0000	3,601.0000	0.671	0	0	0
19/06/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	2,014.0000	1,984.0000	(1.490)	0	0	0
19/06/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	9.0000	14.0000	55.556	0	0	0

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19/06/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	76.0000	75.0000	(1.316)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,477.0000	1,451.0000	(1.760)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,757.0000	1,729.0000	(1.594)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,807.0000	4,832.0000	0.520	0	0	0
19/06/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	280.0000	274.0000	(2.143)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	131.0000	132.0000	0.763	0	0	0
19/06/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	3,857.0000	3,881.0000	0.622	0	0	0
19/06/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
19/06/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,754.0000	2,777.0000	0.835	0	0	0
19/06/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,659.0000	2,633.0000	(0.978)	0	0	0
19/06/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	101.0000	100.0000	(0.990)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	238.0000	242.0000	1.681	0	0	0
19/06/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	196.0000	191.0000	(2.551)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,441.0000	1,460.0000	1.319	0	0	0
19/06/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
19/06/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,927.0000	1,898.0000	(1.505)	0	0	0
19/06/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	88.0000	87.0000	(1.136)	0	0	0
19/06/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
19/06/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	201.0000	204.0000	1.493	0	0	0
19/06/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
19/06/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	142.0000	138.0000	(2.817)	0	0	0
19/06/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,212.0000	1,229.0000	1.403	0	0	0
19/06/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	133.0000	129.0000	(3.008)	0	0	0
19/06/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,670.0000	3,694.0000	0.654	0	0	0
19/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	517.0000	507.0000	(1.934)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,170.0000	1,147.0000	(1.966)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	261.0000	255.0000	(2.299)	0	0	0
19/06/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	343.0000	350.0000	2.041	0	0	0
19/06/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,071.0000	3,094.0000	0.749	0	0	0
19/06/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	183.0000	179.0000	(2.186)	0	0	0
19/06/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	5,968.0000	5,993.0000	0.419	0	0	0
19/06/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	127.0000	123.0000	(3.150)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	2,935.0000	2,958.0000	0.784	0	0	0
19/06/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
19/06/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	4.0000	8.0000	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
19/06/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	248.0000	242.0000	(2.419)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,951.0000	4,976.0000	0.505	0	0	0
19/06/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,706.0000	2,681.0000	(0.924)	0	0	0
19/06/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,684.0000	3,660.0000	(0.651)	0	0	0
19/06/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
19/06/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
19/06/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	410.0000	418.0000	1.951	0	0	0
19/06/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	71.0000	71.0000	-	0	0	0
19/06/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,799.0000	1,771.0000	(1.556)	0	0	0
19/06/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	2,147.0000	2,118.0000	(1.351)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,086.0000	1,065.0000	(1.934)	0	0	0
19/06/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	2,058.0000	2,028.0000	(1.458)	0	0	0
19/06/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	1,327.0000	1,303.0000	(1.809)	0	0	0
19/06/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	123.0000	124.0000	0.813	0	0	0
19/06/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	81.0000	81.0000	-	0	0	0
19/06/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
19/06/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	275.0000	269.0000	(2.182)	0	0	0
19/06/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
19/06/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,799.0000	2,822.0000	0.822	0	0	0
19/06/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	4,081.0000	4,056.0000	(0.613)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
19/06/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	3,092.0000	3,068.0000	(0.776)	0	0	0
19/06/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
19/06/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	251.0000	256.0000	1.992	0	0	0
19/06/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,663.0000	4,688.0000	0.536	0	0	0
19/06/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	286.0000	279.0000	(2.448)	0	0	0
19/06/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,995.0000	2,970.0000	(0.835)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	2,709.0000	2,732.0000	0.849	0	0	0
19/06/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,982.0000	3,958.0000	(0.603)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	144.0000	140.0000	(2.778)	0	0	0
19/06/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	4,568.0000	4,593.0000	0.547	0	0	0
19/06/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	200.0000	195.0000	(2.500)	0	0	0
19/06/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,624.0000	3,647.0000	0.635	0	0	0
19/06/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
19/06/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,130.0000	4,105.0000	(0.605)	0	0	0
19/06/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,017.0000	6,042.0000	0.415	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,065.0000	6,091.0000	0.429	0	0	0
19/06/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	239.0000	233.0000	(2.510)	0	0	0
19/06/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,163.0000	3,186.0000	0.727	0	0	0
19/06/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
19/06/2009	£ / R	2009/09/14			Currency Future	13.4937	13.5213	0.205	13.5600	13.5100	20,038
19/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	508.0000	498.0000	(1.969)	0	0	0
19/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	391.0000	381.0000	(2.558)	0	0	0
19/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
19/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,058.0000	1,020.0000	(3.592)	0	0	0
19/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	368.0000	334.0000	(9.239)	0	0	0
19/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	421.0000	411.0000	(2.375)	0	0	0
19/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,129.0000	2,095.0000	(1.597)	0	0	0
19/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	983.0000	985.0000	0.203	0	0	0
19/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	637.0000	630.0000	(1.099)	0	0	0
19/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	564.0000	527.0000	(6.560)	0	0	0
19/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	727.0000	689.0000	(5.227)	0	0	0
19/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,454.0000	2,421.0000	(1.345)	0	0	0
19/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,344.0000	4,371.0000	0.622	0	0	0
19/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,204.0000	1,166.0000	(3.156)	0	0	0
19/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	393.0000	359.0000	(8.651)	0	0	0
19/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	569.0000	560.0000	(1.582)	0	0	0
19/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
19/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,844.0000	5,871.0000	0.462	0	0	0
19/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	248.0000	237.0000	(4.435)	0	0	0
19/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	189.0000	164.0000	(13.228)	0	0	0
19/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
19/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	662.0000	656.0000	(0.906)	0	0	0
19/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,107.0000	5,079.0000	(0.548)	0	0	0
19/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	662.0000	656.0000	(0.906)	0	0	0
19/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,407.0000	2,374.0000	(1.371)	0	0	0
19/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	140.0000	119.0000	(15.000)	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
19/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	391.0000	381.0000	(2.558)	0	0	0
19/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,394.0000	5,421.0000	0.501	0	0	0
19/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	302.0000	271.0000	(10.265)	0	0	0
19/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	406.0000	396.0000	(2.463)	0	0	0
19/06/2009	£ / R	2009/09/14	15.95	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
19/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,133.0000	1,140.0000	0.618	0	0	0
19/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,130.0000	1,092.0000	(3.363)	0	0	0
19/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,057.0000	1,061.0000	0.378	0	0	0
19/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	746.0000	742.0000	(0.536)	0	0	0
19/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	475.0000	439.0000	(7.579)	0	0	0
19/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,501.0000	2,468.0000	(1.319)	0	0	0
19/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	273.0000	263.0000	(3.663)	0	0	0
19/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	163.0000	140.0000	(14.110)	0	0	0
19/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	224.0000	214.0000	(4.464)	0	0	0
19/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	798.0000	760.0000	(4.762)	0	0	0
19/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
19/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	762.0000	724.0000	(4.987)	0	0	0
19/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,280.0000	1,242.0000	(2.969)	0	0	0
19/06/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,421.0000	1,434.0000	0.915	0	0	0
19/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	301.0000	291.0000	(3.322)	0	0	0
19/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	233.0000	205.0000	(12.017)	0	0	0
19/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	527.0000	518.0000	(1.708)	0	0	0
19/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	327.0000	317.0000	(3.058)	0	0	0
19/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,846.0000	2,872.0000	0.914	0	0	0
19/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
19/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	877.0000	877.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	798.0000	760.0000	(4.762)	0	0	0
19/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	834.0000	796.0000	(4.556)	0	0	0
19/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	504.0000	467.0000	(7.341)	0	0	0
19/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,595.0000	2,563.0000	(1.233)	0	0	0
19/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,401.0000	2,426.0000	1.041	0	0	0
19/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	322.0000	290.0000	(9.938)	0	0	0
19/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	368.0000	334.0000	(9.239)	0	0	0
19/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	218.0000	191.0000	(12.385)	0	0	0
19/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	316.0000	306.0000	(3.165)	0	0	0
19/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	590.0000	582.0000	(1.356)	0	0	0
19/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	378.0000	367.0000	(2.910)	0	0	0
19/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,894.0000	3,921.0000	0.693	0	0	0
19/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	715.0000	711.0000	(0.559)	0	0	0
19/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	984.0000	946.0000	(3.862)	0	0	0
19/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,019.0000	1,023.0000	0.393	0	0	0
19/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	715.0000	711.0000	(0.559)	0	0	0
19/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	534.0000	497.0000	(6.929)	0	0	0
19/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	339.0000	329.0000	(2.950)	0	0	0
19/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
19/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	176.0000	152.0000	(13.636)	0	0	0
19/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	322.0000	290.0000	(9.938)	0	0	0
19/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	266.0000	237.0000	(10.902)	0	0	0
19/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	548.0000	539.0000	(1.642)	0	0	0
19/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	471.0000	461.0000	(2.123)	0	0	0
19/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,905.0000	1,869.0000	(1.890)	0	0	0
19/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	339.0000	329.0000	(2.950)	0	0	0
19/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,773.0000	1,737.0000	(2.030)	0	0	0
19/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	447.0000	411.0000	(8.054)	0	0	0
19/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	946.0000	908.0000	(4.017)	0	0	0
19/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,643.0000	2,611.0000	(1.211)	0	0	0
19/06/2009	£ / R	2009/09/14	12.80	Call	Currency Future	911.0000	912.0000	0.110	0	0	0
19/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	908.0000	870.0000	(4.185)	0	0	0
19/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
19/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	569.0000	560.0000	(1.582)	0	0	0
19/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,454.0000	2,421.0000	(1.345)	0	0	0
19/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	983.0000	985.0000	0.203	0	0	0
19/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,022.0000	985.0000	(3.620)	0	0	0
19/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,606.0000	6,579.0000	(0.409)	0	0	0
19/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,358.0000	1,321.0000	(2.725)	0	0	0
19/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	810.0000	808.0000	(0.247)	0	0	0
19/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	627.0000	590.0000	(5.901)	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
19/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
19/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	189.0000	164.0000	(13.228)	0	0	0
19/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	688.0000	683.0000	(0.727)	0	0	0
19/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0
19/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,548.0000	2,515.0000	(1.295)	0	0	0
19/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	946.0000	908.0000	(4.017)	0	0	0
19/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	192.0000	182.0000	(5.208)	0	0	0
19/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
19/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,319.0000	1,281.0000	(2.881)	0	0	0
19/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,520.0000	1,482.0000	(2.500)	0	0	0
19/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,687.0000	1,651.0000	(2.134)	0	0	0
19/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	351.0000	341.0000	(2.849)	0	0	0
19/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	344.0000	312.0000	(9.302)	0	0	0
19/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
19/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	344.0000	312.0000	(9.302)	0	0	0
19/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
19/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,130.0000	1,092.0000	(3.363)	0	0	0
19/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,907.0000	5,879.0000	(0.474)	0	0	0
19/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	777.0000	775.0000	(0.257)	0	0	0
19/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,398.0000	1,360.0000	(2.718)	0	0	0
19/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	131.0000	122.0000	(6.870)	0	0	0
19/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	284.0000	254.0000	(10.563)	0	0	0
19/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	182.0000	172.0000	(5.495)	0	0	0
19/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	688.0000	683.0000	(0.727)	0	0	0
19/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
19/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
19/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	203.0000	177.0000	(12.808)	0	0	0
19/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,319.0000	1,281.0000	(2.881)	0	0	0
19/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	489.0000	479.0000	(2.045)	0	0	0
19/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
19/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,267.0000	2,233.0000	(1.500)	0	0	0
19/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0
19/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	475.0000	439.0000	(7.579)	0	0	0
19/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
19/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,994.0000	1,959.0000	(1.755)	0	0	0
19/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,221.0000	2,187.0000	(1.531)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	613.0000	605.0000	(1.305)	0	0	0
19/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
19/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
19/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
19/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,039.0000	2,004.0000	(1.717)	0	0	0
19/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
19/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	595.0000	558.0000	(6.218)	0	0	0
19/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,358.0000	1,321.0000	(2.725)	0	0	0
19/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,949.0000	1,914.0000	(1.796)	0	0	0
19/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,167.0000	1,129.0000	(3.256)	0	0	0
19/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,360.0000	2,327.0000	(1.398)	0	0	0
19/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
19/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	489.0000	479.0000	(2.045)	0	0	0
19/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,594.0000	4,621.0000	0.588	0	0	0
19/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	202.0000	192.0000	(4.950)	0	0	0
19/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,438.0000	1,401.0000	(2.573)	0	0	0
19/06/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,834.0000	2,803.0000	(1.094)	0	0	0
19/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	595.0000	558.0000	(6.218)	0	0	0
19/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,129.0000	2,095.0000	(1.597)	0	0	0
19/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
19/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,174.0000	3,143.0000	(0.977)	0	0	0
19/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	871.0000	833.0000	(4.363)	0	0	0
19/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
19/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	260.0000	250.0000	(3.846)	0	0	0
19/06/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,242.0000	1,204.0000	(3.060)	0	0	0
19/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
19/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,084.0000	2,049.0000	(1.679)	0	0	0
19/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,095.0000	3,122.0000	0.872	0	0	0
19/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	287.0000	277.0000	(3.484)	0	0	0
19/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	947.0000	948.0000	0.106	0	0	0
19/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	138.0000	129.0000	(6.522)	0	0	0
19/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,175.0000	2,141.0000	(1.563)	0	0	0
19/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,313.0000	2,280.0000	(1.427)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	260.0000	250.0000	(3.846)	0	0	0
19/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,156.0000	6,129.0000	(0.439)	0	0	0
19/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0
19/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	419.0000	384.0000	(8.353)	0	0	0
19/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,730.0000	1,694.0000	(2.081)	0	0	0
19/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
19/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
19/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	77.0000	63.0000	(18.182)	0	0	0
19/06/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,642.0000	1,659.0000	1.035	0	0	0
19/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,094.0000	1,056.0000	(3.473)	0	0	0
19/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
19/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,094.0000	1,056.0000	(3.473)	0	0	0
19/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
19/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	273.0000	263.0000	(3.663)	0	0	0
19/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	48.0000	38.0000	(20.833)	0	0	0
19/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,615.0000	3,586.0000	(0.802)	0	0	0
19/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
19/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	249.0000	221.0000	(11.245)	0	0	0
19/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	131.0000	122.0000	(6.870)	0	0	0
19/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
19/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,360.0000	2,327.0000	(1.398)	0	0	0
19/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,409.0000	4,381.0000	(0.635)	0	0	0
19/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,479.0000	1,441.0000	(2.569)	0	0	0
19/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	327.0000	317.0000	(3.058)	0	0	0
19/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
19/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,773.0000	1,737.0000	(2.030)	0	0	0
19/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,167.0000	1,129.0000	(3.256)	0	0	0
19/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,094.0000	6,121.0000	0.443	0	0	0
19/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	364.0000	354.0000	(2.747)	0	0	0
19/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	984.0000	946.0000	(3.862)	0	0	0
19/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,905.0000	1,869.0000	(1.890)	0	0	0
19/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
19/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,994.0000	1,959.0000	(1.755)	0	0	0
19/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	202.0000	192.0000	(4.950)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	843.0000	842.0000	(0.119)	0	0	0
19/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
19/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	235.0000	225.0000	(4.255)	0	0	0
19/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,175.0000	2,141.0000	(1.563)	0	0	0
19/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,861.0000	1,825.0000	(1.934)	0	0	0
19/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0
19/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,479.0000	1,441.0000	(2.569)	0	0	0
19/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,949.0000	1,914.0000	(1.796)	0	0	0
19/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	155.0000	145.0000	(6.452)	0	0	0
19/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	104.0000	96.0000	(7.692)	0	0	0
19/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,817.0000	1,781.0000	(1.981)	0	0	0
19/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	287.0000	277.0000	(3.484)	0	0	0
19/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,561.0000	1,524.0000	(2.370)	0	0	0
19/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,687.0000	1,651.0000	(2.134)	0	0	0
19/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,520.0000	1,482.0000	(2.500)	0	0	0
19/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,561.0000	1,524.0000	(2.370)	0	0	0
19/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,645.0000	1,608.0000	(2.249)	0	0	0
19/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,603.0000	1,566.0000	(2.308)	0	0	0
19/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
19/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	155.0000	145.0000	(6.452)	0	0	0
19/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,730.0000	1,694.0000	(2.081)	0	0	0
19/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	843.0000	842.0000	(0.119)	0	0	0
19/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
19/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	249.0000	221.0000	(11.245)	0	0	0
19/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
19/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,931.0000	2,900.0000	(1.058)	0	0	0
19/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	129.0000	109.0000	(15.504)	0	0	0
19/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,658.0000	4,630.0000	(0.601)	0	0	0
19/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,173.0000	1,180.0000	0.597	0	0	0
19/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	421.0000	411.0000	(2.375)	0	0	0
19/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	233.0000	205.0000	(12.017)	0	0	0
19/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	877.0000	877.0000	-	0	0	0
19/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	908.0000	870.0000	(4.185)	0	0	0
19/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	351.0000	341.0000	(2.849)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	762.0000	724.0000	(4.987)	0	0	0
19/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	406.0000	396.0000	(2.463)	0	0	0
19/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	660.0000	622.0000	(5.758)	0	0	0
19/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	693.0000	655.0000	(5.483)	0	0	0
19/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	437.0000	427.0000	(2.288)	0	0	0
19/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	727.0000	689.0000	(5.227)	0	0	0
19/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	453.0000	443.0000	(2.208)	0	0	0
19/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,095.0000	1,100.0000	0.457	0	0	0
19/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,280.0000	1,242.0000	(2.969)	0	0	0
19/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	151.0000	129.0000	(14.570)	0	0	0
19/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	224.0000	214.0000	(4.464)	0	0	0
19/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	590.0000	582.0000	(1.356)	0	0	0
19/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	447.0000	411.0000	(8.054)	0	0	0
19/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	471.0000	461.0000	(2.123)	0	0	0
19/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	627.0000	590.0000	(5.901)	0	0	0
19/06/2009	£ / R	2009/12/14			Currency Future	13.6963	13.7245	0.206	0.0000	0.0000	12,381
19/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	552.0000	519.0000	(5.978)	0	0	0
19/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	754.0000	718.0000	(4.775)	0	0	0
19/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	467.0000	456.0000	(2.355)	0	0	0
19/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	800.0000	793.0000	(0.875)	0	0	0
19/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	642.0000	633.0000	(1.402)	0	0	0
19/06/2009	£ / R	2009/12/14	16.60	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
19/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,371.0000	1,332.0000	(2.845)	0	0	0
19/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	411.0000	381.0000	(7.299)	0	0	0
19/06/2009	£ / R	2009/12/14	14.70	Call	Currency Future	437.0000	426.0000	(2.517)	0	0	0
19/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,011.0000	974.0000	(3.660)	0	0	0
19/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	409.0000	398.0000	(2.689)	0	0	0
19/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	948.0000	943.0000	(0.527)	0	0	0
19/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,157.0000	1,156.0000	(0.086)	0	0	0
19/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	658.0000	649.0000	(1.368)	0	0	0
19/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,046.0000	1,008.0000	(3.633)	0	0	0
19/06/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,910.0000	5,881.0000	(0.491)	0	0	0
19/06/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,441.0000	1,402.0000	(2.706)	0	0	0
19/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	674.0000	665.0000	(1.335)	0	0	0
19/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	28.0000	25.0000	(10.714)	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
19/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	452.0000	441.0000	(2.434)	0	0	0
19/06/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,432.0000	4,401.0000	(0.699)	0	0	0
19/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,336.0000	1,298.0000	(2.844)	0	0	0
19/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	815.0000	779.0000	(4.417)	0	0	0
19/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	724.0000	689.0000	(4.834)	0	0	0
19/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,676.0000	4,645.0000	(0.663)	0	0	0
19/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	173.0000	154.0000	(10.983)	0	0	0
19/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	0.0000	633.0000	100.000	0	0	0
19/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,774.0000	1,735.0000	(2.198)	0	0	0
19/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	429.0000	399.0000	(6.993)	0	0	0
19/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	761.0000	753.0000	(1.051)	0	0	0
19/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	658.0000	649.0000	(1.368)	0	0	0
19/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	0.0000	1,008.0000	100.000	0	0	0
19/06/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,512.0000	1,473.0000	(2.579)	0	0	0
19/06/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,126.0000	1,124.0000	(0.178)	0	0	0
19/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	784.0000	748.0000	(4.592)	0	0	0
19/06/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,009.0000	2,974.0000	(1.163)	0	0	0
19/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	321.0000	310.0000	(3.427)	0	0	0
19/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	977.0000	940.0000	(3.787)	0	0	0
19/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,189.0000	1,188.0000	(0.084)	0	0	0
19/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,236.0000	1,197.0000	(3.155)	0	0	0
19/06/2009	£ / R	2009/12/14	19.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
19/06/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,662.0000	3,629.0000	(0.901)	0	0	0
19/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,476.0000	1,437.0000	(2.642)	0	0	0
19/06/2009	£ / R	2009/12/14	14.45	Call	Currency Future	515.0000	505.0000	(1.942)	0	0	0
19/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,076.0000	1,039.0000	(3.439)	0	0	0
19/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	635.0000	600.0000	(5.512)	0	0	0
19/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	821.0000	813.0000	(0.974)	0	0	0
19/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	903.0000	896.0000	(0.775)	0	0	0
19/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,139.0000	1,101.0000	(3.336)	0	0	0
19/06/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,457.0000	2,476.0000	0.773	0	0	0
19/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	483.0000	472.0000	(2.277)	0	0	0
19/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	780.0000	772.0000	(1.026)	0	0	0
19/06/2009	£ / R	2009/12/14	13.55	Call	Currency Future	840.0000	833.0000	(0.833)	0	0	0
19/06/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,171.0000	1,132.0000	(3.330)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
19/06/2009	£ / R	2009/12/14	11.30	Put	Currency Future	61.0000	51.0000	(16.393)	0	0	0
19/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	623.0000	613.0000	(1.605)	0	0	0
19/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	606.0000	572.0000	(5.611)	0	0	0
19/06/2009	£ / R	2009/12/14	13.80	Call	Currency Future	743.0000	734.0000	(1.211)	0	0	0
19/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	606.0000	572.0000	(5.611)	0	0	0
19/06/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,269.0000	1,230.0000	(3.073)	0	0	0
19/06/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,255.0000	1,255.0000	-	0	0	0
19/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	356.0000	345.0000	(3.090)	0	0	0
19/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	903.0000	896.0000	(0.775)	0	0	0
19/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	725.0000	716.0000	(1.241)	0	0	0
19/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	585.0000	575.0000	(1.709)	0	0	0
19/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,064.0000	1,061.0000	(0.282)	0	0	0
19/06/2009	£ / R	2009/12/14	15.20	Call	Currency Future	310.0000	299.0000	(3.548)	0	0	0
19/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	881.0000	874.0000	(0.795)	0	0	0
19/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,005.0000	1,001.0000	(0.398)	0	0	0
19/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,203.0000	1,165.0000	(3.159)	0	0	0
19/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,900.0000	3,927.0000	0.692	0	0	0
19/06/2009	£ / R	2009/12/14	15.10	Call	Currency Future	332.0000	321.0000	(3.313)	0	0	0
19/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	815.0000	779.0000	(4.417)	0	0	0
19/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,035.0000	1,031.0000	(0.386)	0	0	0
19/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	846.0000	810.0000	(4.255)	0	0	0
19/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	579.0000	545.0000	(5.872)	0	0	0
19/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	532.0000	522.0000	(1.880)	0	0	0
19/06/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,396.0000	5,425.0000	0.537	0	0	0
19/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,406.0000	1,367.0000	(2.774)	0	0	0
19/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	821.0000	813.0000	(0.974)	0	0	0
19/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	878.0000	842.0000	(4.100)	0	0	0
19/06/2009	£ / R	2009/12/14	12.80	Put	Currency Future	358.0000	330.0000	(7.821)	0	0	0
19/06/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,660.0000	1,621.0000	(2.349)	0	0	0
19/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	509.0000	476.0000	(6.483)	0	0	0
19/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	694.0000	658.0000	(5.187)	0	0	0
19/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	549.0000	539.0000	(1.821)	0	0	0
19/06/2009	£ / R	2009/12/14	15.80	Call	Currency Future	199.0000	189.0000	(5.025)	0	0	0
19/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	800.0000	793.0000	(0.875)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	925.0000	919.0000	(0.649)	0	0	0
19/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	393.0000	364.0000	(7.379)	0	0	0
19/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	509.0000	476.0000	(6.483)	0	0	0
19/06/2009	£ / R	2009/12/14	9.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,107.0000	1,069.0000	(3.433)	0	0	0
19/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	754.0000	718.0000	(4.775)	0	0	0
19/06/2009	£ / R	2009/12/14	17.30	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
19/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	642.0000	633.0000	(1.402)	0	0	0
19/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	821.0000	813.0000	(0.974)	0	0	0
19/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	761.0000	753.0000	(1.051)	0	0	0
19/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	780.0000	772.0000	(1.026)	0	0	0
19/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	549.0000	539.0000	(1.821)	0	0	0
19/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,046.0000	1,008.0000	(3.633)	0	0	0
19/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	724.0000	689.0000	(4.834)	0	0	0
19/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	784.0000	748.0000	(4.592)	0	0	0
19/06/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,239.0000	3,205.0000	(1.050)	0	0	0
19/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,236.0000	1,197.0000	(3.155)	0	0	0
19/06/2009	£ / R	2009/12/14	10.60	Put	Currency Future	19.0000	15.0000	(21.053)	0	0	0
19/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	604.0000	594.0000	(1.656)	0	0	0
19/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	724.0000	689.0000	(4.834)	0	0	0
19/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,159.0000	6,130.0000	(0.471)	0	0	0
19/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	382.0000	371.0000	(2.880)	0	0	0
19/06/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,769.0000	1,779.0000	0.565	0	0	0
19/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	468.0000	437.0000	(6.624)	0	0	0
19/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,303.0000	2,265.0000	(1.650)	0	0	0
19/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,011.0000	974.0000	(3.660)	0	0	0
19/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,932.0000	1,893.0000	(2.019)	0	0	0
19/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,585.0000	1,546.0000	(2.461)	0	0	0
19/06/2009	£ / R	2009/12/14	9.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,005.0000	1,001.0000	(0.398)	0	0	0
19/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	911.0000	874.0000	(4.061)	0	0	0
19/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	488.0000	456.0000	(6.557)	0	0	0
19/06/2009	£ / R	2009/12/14	14.30	Call	Currency Future	567.0000	557.0000	(1.764)	0	0	0
19/06/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,222.0000	1,221.0000	(0.082)	0	0	0
19/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	707.0000	698.0000	(1.273)	0	0	0
19/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,371.0000	1,332.0000	(2.845)	0	0	0
19/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	532.0000	522.0000	(1.880)	0	0	0
19/06/2009	£ / R	2009/12/14	18.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
19/06/2009	£ / R	2009/12/14	15.60	Call	Currency Future	231.0000	221.0000	(4.329)	0	0	0
19/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,203.0000	1,165.0000	(3.159)	0	0	0
19/06/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,607.0000	6,578.0000	(0.439)	0	0	0
19/06/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,813.0000	1,774.0000	(2.151)	0	0	0
19/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	911.0000	874.0000	(4.061)	0	0	0
19/06/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,118.0000	5,088.0000	(0.586)	0	0	0
19/06/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,288.0000	1,289.0000	0.078	0	0	0
19/06/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,736.0000	1,697.0000	(2.247)	0	0	0
19/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	468.0000	437.0000	(6.624)	0	0	0
19/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	707.0000	698.0000	(1.273)	0	0	0
19/06/2009	£ / R	2009/12/14	20.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
19/06/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,135.0000	2,097.0000	(1.780)	0	0	0
19/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	664.0000	629.0000	(5.271)	0	0	0
19/06/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,095.0000	1,092.0000	(0.274)	0	0	0
19/06/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,846.0000	5,875.0000	0.496	0	0	0
19/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	467.0000	456.0000	(2.355)	0	0	0
19/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	860.0000	853.0000	(0.814)	0	0	0
19/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	488.0000	456.0000	(6.557)	0	0	0
19/06/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,064.0000	1,061.0000	(0.282)	0	0	0
19/06/2009	£ / R	2009/12/14	13.05	Put	Currency Future	448.0000	418.0000	(6.696)	0	0	0
19/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,347.0000	4,375.0000	0.644	0	0	0
19/06/2009	£ / R	2009/12/14	15.35	Call	Currency Future	278.0000	267.0000	(3.957)	0	0	0
19/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	423.0000	412.0000	(2.600)	0	0	0
19/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,549.0000	1,510.0000	(2.518)	0	0	0
19/06/2009	£ / R	2009/12/14	12.75	Put	Currency Future	342.0000	315.0000	(7.895)	0	0	0
19/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	530.0000	497.0000	(6.226)	0	0	0
19/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	925.0000	919.0000	(0.649)	0	0	0
19/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	977.0000	972.0000	(0.512)	0	0	0
19/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	579.0000	545.0000	(5.872)	0	0	0
19/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	395.0000	384.0000	(2.785)	0	0	0
19/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	725.0000	716.0000	(1.241)	0	0	0
19/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	878.0000	842.0000	(4.100)	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
19/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	382.0000	371.0000	(2.880)	0	0	0
19/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,302.0000	1,264.0000	(2.919)	0	0	0
19/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,585.0000	1,546.0000	(2.461)	0	0	0
19/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,035.0000	1,031.0000	(0.386)	0	0	0
19/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	393.0000	364.0000	(7.379)	0	0	0
19/06/2009	£ / R	2009/12/14	14.50	Call	Currency Future	499.0000	488.0000	(2.204)	0	0	0
19/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,392.0000	1,395.0000	0.216	0	0	0
19/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	296.0000	270.0000	(8.784)	0	0	0
19/06/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,322.0000	1,324.0000	0.151	0	0	0
19/06/2009	£ / R	2009/12/14	12.35	Put	Currency Future	228.0000	206.0000	(9.649)	0	0	0
19/06/2009	£ / R	2009/12/14	12.70	Put	Currency Future	326.0000	299.0000	(8.282)	0	0	0
19/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,189.0000	1,188.0000	(0.084)	0	0	0
19/06/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,575.0000	1,581.0000	0.381	0	0	0
19/06/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,876.0000	2,899.0000	0.800	0	0	0
19/06/2009	£ / R	2009/12/14	12.85	Put	Currency Future	375.0000	347.0000	(7.467)	0	0	0
19/06/2009	£ / R	2009/12/14	9.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	£ / R	2009/12/14	10.85	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
19/06/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,115.0000	3,140.0000	0.803	0	0	0
19/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,623.0000	1,584.0000	(2.403)	0	0	0
19/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,096.0000	6,125.0000	0.476	0	0	0
19/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	369.0000	358.0000	(2.981)	0	0	0
19/06/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,597.0000	4,625.0000	0.609	0	0	0
19/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	878.0000	842.0000	(4.100)	0	0	0
19/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	690.0000	681.0000	(1.304)	0	0	0
19/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	725.0000	716.0000	(1.241)	0	0	0
19/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	944.0000	907.0000	(3.919)	0	0	0
19/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,076.0000	1,039.0000	(3.439)	0	0	0
19/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,406.0000	1,367.0000	(2.774)	0	0	0
19/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	452.0000	441.0000	(2.434)	0	0	0
19/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	623.0000	613.0000	(1.605)	0	0	0
19/06/2009	£ / R	2009/12/14	15.05	Call	Currency Future	344.0000	333.0000	(3.198)	0	0	0
19/06/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,698.0000	1,659.0000	(2.297)	0	0	0
19/06/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	483.0000	472.0000	(2.277)	0	0	0
19/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,336.0000	1,298.0000	(2.844)	0	0	0
19/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	977.0000	940.0000	(3.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	674.0000	665.0000	(1.335)	0	0	0
19/06/2009	£ / R	2010/03/15			Currency Future	13.8948	13.9219	0.195	0.0000	0.0000	0
19/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	787.0000	773.0000	(1.779)	0	0	0
19/06/2009	£ / R	2010/03/15	13.95	Call	Currency Future	971.0000	982.0000	1.133	0	0	0
19/06/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,028.0000	1,040.0000	1.167	0	0	0
19/06/2009	£ / R	2010/03/15	13.80	Put	Currency Future	934.0000	918.0000	(1.713)	0	0	0
19/06/2009	£ / R	2010/03/15	17.90	Call	Currency Future	0.0000	264.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.65	Put	Currency Future	844.0000	830.0000	(1.659)	0	0	0
19/06/2009	£ / R	2010/03/15	17.65	Call	Currency Future	281.0000	284.0000	1.068	0	0	0
19/06/2009	£ / R	2010/03/15	13.65	Call	Currency Future	1,089.0000	1,102.0000	1.194	0	0	0
19/06/2009	£ / R	2010/03/15	13.90	Put	Currency Future	0.0000	980.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,036.0000	4,012.0000	(0.595)	0	0	0
19/06/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,026.0000	1,011.0000	(1.462)	0	0	0
19/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	1,009.0000	1,021.0000	1.189	0	0	0
19/06/2009	£ / R	2010/03/15	17.90	Put	Currency Future	0.0000	4,242.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	9.90	Call	Currency Future	0.0000	4,068.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	15.90	Call	Currency Future	0.0000	497.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	964.0000	949.0000	(1.556)	0	0	0
19/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	903.0000	888.0000	(1.661)	0	0	0
19/06/2009	£ / R	2010/03/15	14.90	Put	Currency Future	0.0000	1,670.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.75	Call	Currency Future	1,048.0000	1,060.0000	1.145	0	0	0
19/06/2009	£ / R	2010/03/15	15.90	Put	Currency Future	0.0000	2,475.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,154.0000	1,168.0000	1.213	0	0	0
19/06/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,140.0000	3,117.0000	(0.732)	0	0	0
19/06/2009	£ / R	2010/03/15	16.90	Put	Currency Future	0.0000	3,338.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	16.90	Call	Currency Future	0.0000	360.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	1,132.0000	1,145.0000	1.148	0	0	0
19/06/2009	£ / R	2010/03/15	14.90	Call	Currency Future	0.0000	692.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	759.0000	746.0000	(1.713)	0	0	0
19/06/2009	£ / R	2010/03/15	12.90	Put	Currency Future	0.0000	453.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	12.90	Call	Currency Future	0.0000	1,475.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	9.90	Put	Currency Future	0.0000	46.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,110.0000	1,123.0000	1.171	0	0	0
19/06/2009	£ / R	2010/03/15	10.90	Call	Currency Future	0.0000	3,090.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	10.90	Put	Currency Future	0.0000	68.0000	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
19/06/2009	£ / R	2010/03/15	11.90	Call	Currency Future	0.0000	2,196.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	11.90	Put	Currency Future	0.0000	174.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	13.60	Put	Currency Future	816.0000	801.0000	(1.838)	0	0	0
19/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,068.0000	1,081.0000	1.217	0	0	0
19/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	874.0000	859.0000	(1.716)	0	0	0
19/06/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,287.0000	2,266.0000	(0.918)	0	0	0
19/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	273.0000	276.0000	1.099	0	0	0
19/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,128.0000	4,104.0000	(0.581)	0	0	0
19/06/2009	£ / R	2010/03/15	13.90	Call	Currency Future	0.0000	1,001.0000	100.000	0	0	0
19/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	269.0000	271.0000	0.743	0	0	0
19/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,228.0000	3,205.0000	(0.713)	0	0	0
19/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,174.0000	4,150.0000	(0.575)	0	0	0
19/06/2009	£ / R	2010/03/15	12.65	Put	Currency Future	376.0000	366.0000	(2.660)	0	0	0
19/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,018.0000	3,043.0000	0.828	0	0	0
19/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,272.0000	3,249.0000	(0.703)	0	0	0
19/06/2009	£ / R	2010/03/15	12.65	Call	Currency Future	1,620.0000	1,638.0000	1.111	0	0	0
19/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	709.0000	717.0000	1.128	0	0	0
19/06/2009	£ / R	2010/03/15	14.65	Call	Currency Future	748.0000	757.0000	1.203	0	0	0
19/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,412.0000	2,391.0000	(0.871)	0	0	0
19/06/2009	£ / R	2010/03/15	15.65	Call	Currency Future	532.0000	538.0000	1.128	0	0	0
19/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,082.0000	4,058.0000	(0.588)	0	0	0
19/06/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,504.0000	1,485.0000	(1.263)	0	0	0
19/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	277.0000	280.0000	1.083	0	0	0
19/06/2009	£ / R	2010/03/15	11.65	Put	Currency Future	144.0000	139.0000	(3.472)	0	0	0
19/06/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,388.0000	2,411.0000	0.963	0	0	0
19/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	367.0000	371.0000	1.090	0	0	0
19/06/2009	£ / R	2010/03/15	10.65	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
19/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,184.0000	3,161.0000	(0.722)	0	0	0
19/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	378.0000	383.0000	1.323	0	0	0
19/06/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,279.0000	4,305.0000	0.608	0	0	0
19/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,328.0000	2,307.0000	(0.902)	0	0	0
19/06/2009	£ / R	2010/03/15	9.65	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,587.0000	1,605.0000	1.134	0	0	0
19/06/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,308.0000	3,334.0000	0.786	0	0	0
19/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	392.0000	383.0000	(2.296)	0	0	0
19/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	73.0000	71.0000	(2.740)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	735.0000	744.0000	1.224	0	0	0
19/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,134.0000	2,156.0000	1.031	0	0	0
19/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	373.0000	377.0000	1.072	0	0	0
19/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,540.0000	1,522.0000	(1.169)	0	0	0
19/06/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,220.0000	4,196.0000	(0.569)	0	0	0
19/06/2009	£ / R	2010/03/15	16.65	Call	Currency Future	384.0000	389.0000	1.302	0	0	0
19/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	523.0000	529.0000	1.147	0	0	0
19/06/2009	£ / R	2010/03/15	17.85	Call	Currency Future	265.0000	267.0000	0.755	0	0	0
19/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	515.0000	521.0000	1.165	0	0	0
19/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
19/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
19/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	290.0000	293.0000	1.034	0	0	0
19/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,162.0000	3,187.0000	0.791	0	0	0
19/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,430.0000	1,446.0000	1.119	0	0	0
19/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	157.0000	152.0000	(3.185)	0	0	0
19/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,137.0000	4,163.0000	0.628	0	0	0
19/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,993.0000	4,019.0000	0.651	0	0	0
19/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	397.0000	401.0000	1.008	0	0	0
19/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	150.0000	146.0000	(2.667)	0	0	0
19/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,945.0000	3,921.0000	(0.608)	0	0	0
19/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
19/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,204.0000	2,183.0000	(0.953)	0	0	0
19/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,259.0000	2,281.0000	0.974	0	0	0
19/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,184.0000	4,210.0000	0.621	0	0	0
19/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,522.0000	1,539.0000	1.117	0	0	0
19/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,210.0000	3,236.0000	0.810	0	0	0
19/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	164.0000	159.0000	(3.049)	0	0	0
19/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,370.0000	2,349.0000	(0.886)	0	0	0
19/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	507.0000	513.0000	1.183	0	0	0
19/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,302.0000	2,324.0000	0.956	0	0	0
19/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	427.0000	417.0000	(2.342)	0	0	0
19/06/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,316.0000	3,293.0000	(0.694)	0	0	0
19/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
19/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,614.0000	1,595.0000	(1.177)	0	0	0
19/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
19/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	549.0000	555.0000	1.093	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,052.0000	3,029.0000	(0.754)	0	0	0
19/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	776.0000	785.0000	1.160	0	0	0
19/06/2009	£ / R	2010/03/15	16.85	Call	Currency Future	361.0000	365.0000	1.108	0	0	0
19/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,406.0000	3,431.0000	0.734	0	0	0
19/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	189.0000	184.0000	(2.646)	0	0	0
19/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	499.0000	505.0000	1.202	0	0	0
19/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
19/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,728.0000	1,708.0000	(1.157)	0	0	0
19/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	409.0000	400.0000	(2.200)	0	0	0
19/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,538.0000	2,516.0000	(0.867)	0	0	0
19/06/2009	£ / R	2010/03/15	14.75	Call	Currency Future	722.0000	730.0000	1.108	0	0	0
19/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	350.0000	354.0000	1.143	0	0	0
19/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,577.0000	1,558.0000	(1.205)	0	0	0
19/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,454.0000	2,433.0000	(0.856)	0	0	0
19/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,375.0000	4,401.0000	0.594	0	0	0
19/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,310.0000	4,286.0000	(0.557)	0	0	0
19/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,431.0000	1,413.0000	(1.258)	0	0	0
19/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	673.0000	680.0000	1.040	0	0	0
19/06/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,554.0000	1,572.0000	1.158	0	0	0
19/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,405.0000	3,382.0000	(0.675)	0	0	0
19/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,476.0000	2,499.0000	0.929	0	0	0
19/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	255.0000	258.0000	1.176	0	0	0
19/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	131.0000	127.0000	(3.053)	0	0	0
19/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	485.0000	474.0000	(2.268)	0	0	0
19/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,688.0000	1,707.0000	1.126	0	0	0
19/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	483.0000	488.0000	1.035	0	0	0
19/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	344.0000	335.0000	(2.616)	0	0	0
19/06/2009	£ / R	2010/03/15	9.85	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
19/06/2009	£ / R	2010/03/15	14.85	Call	Currency Future	697.0000	705.0000	1.148	0	0	0
19/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	445.0000	435.0000	(2.247)	0	0	0
19/06/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,089.0000	4,115.0000	0.636	0	0	0
19/06/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,652.0000	1,633.0000	(1.150)	0	0	0
19/06/2009	£ / R	2010/03/15	11.85	Put	Currency Future	172.0000	166.0000	(3.488)	0	0	0
19/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,216.0000	2,238.0000	0.993	0	0	0
19/06/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,113.0000	3,138.0000	0.803	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/03/15	10.85	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
19/06/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,490.0000	1,507.0000	1.141	0	0	0
19/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	390.0000	395.0000	1.282	0	0	0
19/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,096.0000	3,073.0000	(0.743)	0	0	0
19/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	285.0000	288.0000	1.053	0	0	0
19/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,990.0000	3,966.0000	(0.602)	0	0	0
19/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,245.0000	2,224.0000	(0.935)	0	0	0
19/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	540.0000	546.0000	1.111	0	0	0
19/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	762.0000	771.0000	1.181	0	0	0
19/06/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,357.0000	3,382.0000	0.745	0	0	0
19/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
19/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,467.0000	1,449.0000	(1.227)	0	0	0
19/06/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,432.0000	2,455.0000	0.946	0	0	0
19/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,654.0000	1,672.0000	1.088	0	0	0
19/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	359.0000	351.0000	(2.228)	0	0	0
19/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	137.0000	133.0000	(2.920)	0	0	0
19/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,259.0000	3,285.0000	0.798	0	0	0
19/06/2009	£ / R	2010/03/15	9.60	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
19/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,231.0000	4,258.0000	0.638	0	0	0
19/06/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,327.0000	4,353.0000	0.601	0	0	0
19/06/2009	£ / R	2010/03/15	10.60	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
19/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,396.0000	1,378.0000	(1.289)	0	0	0
19/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	790.0000	800.0000	1.266	0	0	0
19/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	328.0000	320.0000	(2.439)	0	0	0
19/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,723.0000	1,742.0000	1.103	0	0	0
19/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	558.0000	564.0000	1.075	0	0	0
19/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	403.0000	408.0000	1.241	0	0	0
19/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,163.0000	2,143.0000	(0.925)	0	0	0
19/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	294.0000	297.0000	1.020	0	0	0
19/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,008.0000	2,986.0000	(0.731)	0	0	0
19/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	125.0000	122.0000	(2.400)	0	0	0
19/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,520.0000	2,543.0000	0.913	0	0	0
19/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
19/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,454.0000	3,480.0000	0.753	0	0	0
19/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,423.0000	4,449.0000	0.588	0	0	0
19/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,899.0000	3,875.0000	(0.616)	0	0	0
19/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,345.0000	2,368.0000	0.981	0	0	0
19/06/2009	£ / R	2010/06/14			Currency Future	14.0935	14.1200	0.188	0.0000	0.0000	0
19/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,467.0000	1,460.0000	(0.477)	0	0	0
19/06/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,014.0000	1,002.0000	(1.183)	0	0	0
19/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,196.0000	6,222.0000	0.420	0	0	0
19/06/2009	£ / R	2010/06/14	17.30	Call	Currency Future	465.0000	455.0000	(2.151)	0	0	0
19/06/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,937.0000	3,900.0000	(0.940)	0	0	0
19/06/2009	£ / R	2010/06/14	15.60	Put	Currency Future	0.0000	2,200.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,848.0000	3,811.0000	(0.962)	0	0	0
19/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,267.0000	1,257.0000	(0.789)	0	0	0
19/06/2009	£ / R	2010/06/14	15.50	Call	Currency Future	753.0000	741.0000	(1.594)	0	0	0
19/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,947.0000	5,973.0000	0.437	0	0	0
19/06/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,671.0000	3,635.0000	(0.981)	0	0	0
19/06/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,645.0000	2,608.0000	(1.399)	0	0	0
19/06/2009	£ / R	2010/06/14	16.60	Put	Currency Future	0.0000	3,032.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,095.0000	1,058.0000	(3.379)	0	0	0
19/06/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,421.0000	1,382.0000	(2.745)	0	0	0
19/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
19/06/2009	£ / R	2010/06/14	18.30	Call	Currency Future	358.0000	349.0000	(2.514)	0	0	0
19/06/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,150.0000	4,174.0000	0.578	0	0	0
19/06/2009	£ / R	2010/06/14	17.60	Call	Currency Future	430.0000	420.0000	(2.326)	0	0	0
19/06/2009	£ / R	2010/06/14	15.60	Call	Currency Future	0.0000	720.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	973.0000	937.0000	(3.700)	0	0	0
19/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,159.0000	2,121.0000	(1.760)	0	0	0
19/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,720.0000	4,745.0000	0.530	0	0	0
19/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,565.0000	4,529.0000	(0.789)	0	0	0
19/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	277.0000	269.0000	(2.888)	0	0	0
19/06/2009	£ / R	2010/06/14	16.60	Call	Currency Future	0.0000	552.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,133.0000	1,122.0000	(0.971)	0	0	0
19/06/2009	£ / R	2010/06/14	12.50	Put	Currency Future	387.0000	362.0000	(6.460)	0	0	0
19/06/2009	£ / R	2010/06/14	12.10	Put	Currency Future	0.0000	257.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,003.0000	967.0000	(3.589)	0	0	0
19/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,033.0000	997.0000	(3.485)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,202.0000	3,218.0000	0.500	0	0	0
19/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	158.0000	152.0000	(3.797)	0	0	0
19/06/2009	£ / R	2010/06/14	11.10	Put	Currency Future	0.0000	103.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,443.0000	1,435.0000	(0.554)	0	0	12,179
19/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,188.0000	1,178.0000	(0.842)	0	0	0
19/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,227.0000	1,217.0000	(0.815)	0	0	0
19/06/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/06/2009	£ / R	2010/06/14	11.00	Put	Currency Future	108.0000	98.0000	(9.259)	0	0	0
19/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,283.0000	5,249.0000	(0.644)	0	0	0
19/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,983.0000	2,946.0000	(1.240)	0	0	0
19/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	639.0000	628.0000	(1.721)	0	0	0
19/06/2009	£ / R	2010/06/14	16.50	Call	Currency Future	577.0000	566.0000	(1.906)	0	0	0
19/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
19/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,665.0000	6,632.0000	(0.495)	0	0	0
19/06/2009	£ / R	2010/06/14	17.50	Call	Currency Future	441.0000	431.0000	(2.268)	0	0	12,179
19/06/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,980.0000	1,982.0000	0.101	0	0	0
19/06/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,813.0000	2,775.0000	(1.351)	0	0	0
19/06/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,747.0000	4,712.0000	(0.737)	0	0	0
19/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	600.0000	568.0000	(5.333)	0	0	0
19/06/2009	£ / R	2010/06/14	11.10	Call	Currency Future	0.0000	3,123.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,246.0000	1,237.0000	(0.722)	0	0	0
19/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,189.0000	1,152.0000	(3.112)	0	0	0
19/06/2009	£ / R	2010/06/14	18.50	Call	Currency Future	341.0000	332.0000	(2.639)	0	0	0
19/06/2009	£ / R	2010/06/14	12.10	Call	Currency Future	0.0000	2,277.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	915.0000	879.0000	(3.934)	0	0	0
19/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,287.0000	1,278.0000	(0.699)	0	0	0
19/06/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,760.0000	2,772.0000	0.435	0	0	0
19/06/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,480.0000	4,505.0000	0.558	0	0	0
19/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,296.0000	3,313.0000	0.516	0	0	0
19/06/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,654.0000	1,650.0000	(0.242)	0	0	0
19/06/2009	£ / R	2010/06/14	11.60	Put	Currency Future	182.0000	167.0000	(8.242)	0	0	0
19/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	749.0000	715.0000	(4.539)	0	0	0
19/06/2009	£ / R	2010/06/14	13.35	Put	Currency Future	723.0000	690.0000	(4.564)	0	0	0
19/06/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,064.0000	3,078.0000	0.457	0	0	0
19/06/2009	£ / R	2010/06/14	16.90	Call	Currency Future	518.0000	507.0000	(2.124)	0	0	0
19/06/2009	£ / R	2010/06/14	10.00	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/06/14	18.60	Call	Currency Future	0.0000	324.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,050.0000	2,054.0000	0.195	0	0	0
19/06/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,349.0000	2,356.0000	0.298	0	0	0
19/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,308.0000	1,299.0000	(0.688)	0	0	0
19/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,170.0000	1,159.0000	(0.940)	0	0	0
19/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,883.0000	4,848.0000	(0.717)	0	0	0
19/06/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,012.0000	5,979.0000	(0.549)	0	0	0
19/06/2009	£ / R	2010/06/14	12.00	Put	Currency Future	255.0000	236.0000	(7.451)	0	0	0
19/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	187.0000	181.0000	(3.209)	0	0	0
19/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	606.0000	595.0000	(1.815)	0	0	0
19/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,593.0000	1,588.0000	(0.314)	0	0	0
19/06/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,244.0000	6,211.0000	(0.529)	0	0	0
19/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	328.0000	306.0000	(6.707)	0	0	0
19/06/2009	£ / R	2010/06/14	13.00	Put	Currency Future	560.0000	530.0000	(5.357)	0	0	0
19/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	167.0000	152.0000	(8.982)	0	0	0
19/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	326.0000	318.0000	(2.454)	0	0	0
19/06/2009	£ / R	2010/06/14	19.90	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
19/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	797.0000	785.0000	(1.506)	0	0	0
19/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,064.0000	1,027.0000	(3.477)	0	0	0
19/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,158.0000	1,120.0000	(3.282)	0	0	0
19/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,540.0000	3,503.0000	(1.045)	0	0	0
19/06/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,656.0000	4,620.0000	(0.773)	0	0	0
19/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,855.0000	2,818.0000	(1.296)	0	0	0
19/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	451.0000	425.0000	(5.765)	0	0	0
19/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	803.0000	768.0000	(4.359)	0	0	0
19/06/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,151.0000	1,140.0000	(0.956)	0	0	0
19/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	484.0000	473.0000	(2.273)	0	0	0
19/06/2009	£ / R	2010/06/14	18.40	Call	Currency Future	349.0000	340.0000	(2.579)	0	0	0
19/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	459.0000	449.0000	(2.179)	0	0	0
19/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,845.0000	1,845.0000	-	0	0	0
19/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,126.0000	1,089.0000	(3.286)	0	0	0
19/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,278.0000	2,240.0000	(1.668)	0	0	0
19/06/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,324.0000	3,287.0000	(1.113)	0	0	0
19/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,715.0000	3,679.0000	(0.969)	0	0	0
19/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	821.0000	808.0000	(1.583)	0	0	0
19/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,308.0000	1,299.0000	(0.688)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,674.0000	3,695.0000	0.572	0	0	0
19/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	121.0000	108.0000	(10.744)	0	0	0
19/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	357.0000	334.0000	(6.443)	0	0	0
19/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	599.0000	588.0000	(1.836)	0	0	0
19/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,592.0000	2,602.0000	0.386	0	0	0
19/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,207.0000	1,197.0000	(0.829)	0	0	0
19/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	983.0000	971.0000	(1.221)	0	0	0
19/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
19/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	102.0000	93.0000	(8.824)	0	0	0
19/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	354.0000	345.0000	(2.542)	0	0	0
19/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,484.0000	3,503.0000	0.545	0	0	0
19/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,490.0000	1,451.0000	(2.617)	0	0	0
19/06/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,878.0000	1,878.0000	-	0	0	0
19/06/2009	£ / R	2010/06/14	15.40	Call	Currency Future	774.0000	762.0000	(1.550)	0	0	0
19/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,042.0000	2,004.0000	(1.861)	0	0	0
19/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,063.0000	1,052.0000	(1.035)	0	0	0
19/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,624.0000	4,649.0000	0.541	0	0	0
19/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	722.0000	710.0000	(1.662)	0	0	0
19/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	504.0000	475.0000	(5.754)	0	0	0
19/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
19/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	81.0000	75.0000	(7.407)	0	0	0
19/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	434.0000	408.0000	(5.991)	0	0	0
19/06/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,081.0000	2,042.0000	(1.874)	0	0	0
19/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,086.0000	2,090.0000	0.192	0	0	0
19/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,927.0000	1,888.0000	(2.024)	0	0	0
19/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,676.0000	2,687.0000	0.411	0	0	0
19/06/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,004.0000	1,965.0000	(1.946)	0	0	0
19/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	199.0000	182.0000	(8.543)	0	0	0
19/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
19/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	944.0000	908.0000	(3.814)	0	0	0
19/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,747.0000	1,745.0000	(0.114)	0	0	0
19/06/2009	£ / R	2010/06/14	18.60	Put	Currency Future	0.0000	4,804.0000	100.000	0	0	0
19/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	915.0000	879.0000	(3.934)	0	0	0
19/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	786.0000	774.0000	(1.527)	0	0	0
19/06/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,057.0000	4,081.0000	0.592	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,892.0000	3,856.0000	(0.925)	0	0	0
19/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,610.0000	4,575.0000	(0.759)	0	0	0
19/06/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,501.0000	5,527.0000	0.473	0	0	0
19/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,419.0000	1,412.0000	(0.493)	0	0	0
19/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,320.0000	1,282.0000	(2.879)	0	0	0
19/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	342.0000	320.0000	(6.433)	0	0	0
19/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
19/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,595.0000	1,557.0000	(2.382)	0	0	0
19/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,227.0000	1,217.0000	(0.815)	0	0	0
19/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,516.0000	1,510.0000	(0.396)	0	0	0
19/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,491.0000	1,485.0000	(0.402)	0	0	0
19/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,070.0000	4,033.0000	(0.909)	0	0	0
19/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,033.0000	997.0000	(3.485)	0	0	0
19/06/2009	£ / R	2010/06/14	13.25	Put	Currency Future	672.0000	640.0000	(4.762)	0	0	0
19/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,779.0000	1,778.0000	(0.056)	0	0	0
19/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	436.0000	426.0000	(2.294)	0	0	0
19/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	486.0000	458.0000	(5.761)	0	0	0
19/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,293.0000	4,257.0000	(0.839)	0	0	0
19/06/2009	£ / R	2010/06/14	13.30	Put	Currency Future	698.0000	665.0000	(4.728)	0	0	0
19/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	939.0000	927.0000	(1.278)	0	0	0
19/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,396.0000	1,388.0000	(0.573)	0	0	0
19/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,474.0000	4,438.0000	(0.805)	0	0	0
19/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	413.0000	403.0000	(2.421)	0	0	0
19/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	387.0000	377.0000	(2.584)	0	0	0
19/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,080.0000	1,069.0000	(1.019)	0	0	0
19/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,584.0000	3,547.0000	(1.032)	0	0	0
19/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	539.0000	529.0000	(1.855)	0	0	0
19/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,122.0000	2,126.0000	0.189	0	0	0
19/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	368.0000	358.0000	(2.717)	0	0	0
19/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,196.0000	3,159.0000	(1.158)	0	0	0
19/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	776.0000	742.0000	(4.381)	0	0	0
19/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,410.0000	3,373.0000	(1.085)	0	0	0
19/06/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,287.0000	1,249.0000	(2.953)	0	0	0
19/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	477.0000	467.0000	(2.096)	0	0	0
19/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	702.0000	690.0000	(1.709)	0	0	0
19/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	199.0000	182.0000	(8.543)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,358.0000	2,320.0000	(1.612)	0	0	0
19/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	622.0000	611.0000	(1.768)	0	0	0
19/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	146.0000	132.0000	(9.589)	0	0	0
19/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	870.0000	858.0000	(1.379)	0	0	0
19/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,592.0000	2,602.0000	0.386	0	0	0
19/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	74.0000	69.0000	(6.757)	0	0	0
19/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,562.0000	2,525.0000	(1.444)	0	0	0
19/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,484.0000	3,503.0000	0.545	0	0	0
19/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,519.0000	4,484.0000	(0.775)	0	0	0
19/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
19/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,846.0000	2,858.0000	0.422	0	0	0
19/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,845.0000	1,845.0000	-	0	0	0
19/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	152.0000	138.0000	(9.211)	0	0	0
19/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	451.0000	425.0000	(5.765)	0	0	0
19/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,046.0000	1,035.0000	(1.052)	0	0	0
19/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,777.0000	1,738.0000	(2.195)	0	0	0
19/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,729.0000	2,691.0000	(1.392)	0	0	0
19/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,353.0000	1,315.0000	(2.809)	0	0	0
19/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	656.0000	645.0000	(1.677)	0	0	0
19/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,927.0000	1,888.0000	(2.024)	0	0	0
19/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,898.0000	2,860.0000	(1.311)	0	0	0
19/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	504.0000	493.0000	(2.183)	0	0	0
19/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	821.0000	808.0000	(1.583)	0	0	0
19/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
19/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	363.0000	354.0000	(2.479)	0	0	0
19/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
19/06/2009	£ / R	2010/06/14	17.40	Call	Currency Future	453.0000	443.0000	(2.208)	0	0	0
19/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,771.0000	2,733.0000	(1.371)	0	0	0
19/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,433.0000	4,457.0000	0.541	0	0	0
19/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,889.0000	2,902.0000	0.450	0	0	0
19/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	471.0000	461.0000	(2.123)	0	0	0
19/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,291.0000	4,315.0000	0.559	0	0	0
19/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
19/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	226.0000	208.0000	(7.965)	0	0	0
19/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,385.0000	4,410.0000	0.570	0	0	0
19/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,469.0000	2,478.0000	0.365	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	99.0000	90.0000	(9.091)	0	0	0
19/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,343.0000	3,360.0000	0.509	0	0	0
19/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,628.0000	3,591.0000	(1.020)	0	0	0
19/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
19/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,437.0000	3,456.0000	0.553	0	0	0
19/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,769.0000	3,791.0000	0.584	0	0	0
19/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	94.0000	86.0000	(8.511)	0	0	0
19/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	289.0000	269.0000	(6.920)	0	0	0
19/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,759.0000	3,723.0000	(0.958)	0	0	0
19/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	424.0000	414.0000	(2.358)	0	0	0
19/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	591.0000	580.0000	(1.861)	0	0	0
19/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	207.0000	191.0000	(7.729)	0	0	0
19/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,232.0000	2,239.0000	0.314	0	0	0
19/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,965.0000	1,927.0000	(1.934)	0	0	0
19/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
19/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,768.0000	4,793.0000	0.524	0	0	0
19/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	809.0000	797.0000	(1.483)	0	0	0
19/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	4,009.0000	4,032.0000	0.574	0	0	0
19/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	614.0000	603.0000	(1.792)	0	0	0
19/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,981.0000	3,944.0000	(0.929)	0	0	0
19/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,812.0000	1,811.0000	(0.055)	0	0	0
19/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	468.0000	441.0000	(5.769)	0	0	0
19/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	624.0000	592.0000	(5.128)	0	0	0
19/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,567.0000	1,562.0000	(0.319)	0	0	0
19/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,111.0000	3,074.0000	(1.189)	0	0	0
19/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	555.0000	544.0000	(1.982)	0	0	0
19/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
19/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,817.0000	3,839.0000	0.576	0	0	0
19/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,551.0000	2,561.0000	0.392	0	0	0
19/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,103.0000	4,127.0000	0.585	0	0	0
19/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,623.0000	1,619.0000	(0.246)	0	0	0
19/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	265.0000	246.0000	(7.170)	0	0	0
19/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,309.0000	2,316.0000	0.303	0	0	0
19/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	112.0000	100.0000	(10.714)	0	0	0
19/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,155.0000	3,170.0000	0.475	0	0	0
19/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	580.0000	549.0000	(5.345)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	742.0000	730.0000	(1.617)	0	0	0
19/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,199.0000	2,160.0000	(1.774)	0	0	0
19/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
19/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,793.0000	4,758.0000	(0.730)	0	0	0
19/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,026.0000	2,989.0000	(1.223)	0	0	0
19/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	569.0000	559.0000	(1.757)	0	0	0
19/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	337.0000	328.0000	(2.671)	0	0	0
19/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	345.0000	336.0000	(2.609)	0	0	0
19/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,429.0000	2,437.0000	0.329	0	0	0
19/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
19/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,244.0000	4,268.0000	0.566	0	0	0
19/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	235.0000	217.0000	(7.660)	0	0	0
19/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,716.0000	1,713.0000	(0.175)	0	0	0
19/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	522.0000	493.0000	(5.556)	0	0	0
19/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,702.0000	4,666.0000	(0.766)	0	0	0
19/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	245.0000	227.0000	(7.347)	0	0	0
19/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	105.0000	95.0000	(9.524)	0	0	0
19/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,388.0000	2,397.0000	0.377	0	0	0
19/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,249.0000	3,265.0000	0.492	0	0	0
19/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,197.0000	4,221.0000	0.572	0	0	0
19/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
19/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,685.0000	1,681.0000	(0.237)	0	0	0
19/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	763.0000	752.0000	(1.442)	0	0	0
19/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,804.0000	3,767.0000	(0.973)	0	0	0
19/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	447.0000	437.0000	(2.237)	0	0	0
19/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	541.0000	511.0000	(5.545)	0	0	0
19/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,940.0000	2,903.0000	(1.259)	0	0	0
19/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	584.0000	573.0000	(1.884)	0	0	0
19/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,120.0000	2,082.0000	(1.792)	0	0	0
19/06/2009	€ / R	2009/09/14			Currency Future	11.5244	11.4524	(0.625)	0.0000	0.0000	19,707
19/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,394.0000	2,462.0000	2.840	0	0	0
19/06/2009	€ / R	2009/09/14	10.60	Call	Currency Future	1,016.0000	949.0000	(6.594)	0	0	0
19/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
19/06/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,575.0000	2,503.0000	(2.796)	0	0	0
19/06/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,335.0000	1,389.0000	4.045	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	759.0000	798.0000	5.138	0	0	0
19/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
19/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,596.0000	1,656.0000	3.759	0	0	0
19/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
19/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,426.0000	2,353.0000	(3.009)	0	0	0
19/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	109.0000	92.0000	(15.596)	0	0	0
19/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
19/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,153.0000	2,219.0000	3.065	0	0	0
19/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,917.0000	1,981.0000	3.339	0	0	0
19/06/2009	€ / R 2009/09/14	13.70	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
19/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,596.0000	1,656.0000	3.759	0	0	0
19/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	71.0000	58.0000	(18.310)	0	0	0
19/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,824.0000	1,887.0000	3.454	0	0	0
19/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,870.0000	1,934.0000	3.422	0	0	0
19/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
19/06/2009	€ / R 2009/09/14	13.45	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
19/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,824.0000	1,887.0000	3.454	0	0	0
19/06/2009	€ / R 2009/09/14	13.25	Call	Currency Future	52.0000	42.0000	(19.231)	0	0	0
19/06/2009	€ / R 2009/09/14	11.35	Put	Currency Future	340.0000	366.0000	7.647	0	0	0
19/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,249.0000	2,316.0000	2.979	0	0	0
19/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	619.0000	565.0000	(8.724)	0	0	0
19/06/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,076.0000	5,148.0000	1.418	0	0	0
19/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	515.0000	469.0000	(8.932)	0	0	0
19/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
19/06/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,778.0000	1,840.0000	3.487	0	0	0
19/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	244.0000	262.0000	7.377	0	0	0
19/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,153.0000	2,219.0000	3.065	0	0	0
19/06/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,201.0000	2,268.0000	3.044	0	0	0
19/06/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	13.95	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
19/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	332.0000	300.0000	(9.639)	0	0	0
19/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	67.0000	70.0000	4.478	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
19/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,464.0000	1,521.0000	3.893	0	0	0
19/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	318.0000	283.0000	(11.006)	0	0	0
19/06/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,442.0000	2,510.0000	2.785	0	0	0
19/06/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,576.0000	6,648.0000	1.095	0	0	0
19/06/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,141.0000	1,073.0000	(5.960)	0	0	0
19/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,377.0000	1,433.0000	4.067	0	0	0
19/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	488.0000	521.0000	6.762	0	0	0
19/06/2009	€ / R 2009/09/14	12.00	Call	Currency Future	284.0000	251.0000	(11.620)	0	0	0
19/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
19/06/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,964.0000	2,028.0000	3.259	0	0	0
19/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	12.70	Call	Currency Future	117.0000	99.0000	(15.385)	0	0	0
19/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	412.0000	373.0000	(9.466)	0	0	0
19/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	694.0000	730.0000	5.187	0	0	0
19/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
19/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	657.0000	697.0000	6.088	0	0	0
19/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,578.0000	3,649.0000	1.984	0	0	0
19/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	102.0000	85.0000	(16.667)	0	0	0
19/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
19/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	91.0000	97.0000	6.593	0	0	0
19/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,574.0000	5,502.0000	(1.292)	0	0	0
19/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	694.0000	730.0000	5.187	0	0	0
19/06/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,292.0000	1,346.0000	4.180	0	0	0
19/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
19/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	88.0000	73.0000	(17.045)	0	0	0
19/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,394.0000	2,462.0000	2.840	0	0	0
19/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/06/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,926.0000	4,998.0000	1.462	0	0	0
19/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
19/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,074.0000	4,002.0000	(1.767)	0	0	0
19/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,424.0000	5,352.0000	(1.327)	0	0	0
19/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,345.0000	2,413.0000	2.900	0	0	0
19/06/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,426.0000	6,498.0000	1.120	0	0	0
19/06/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	252.0000	222.0000	(11.905)	0	0	0
19/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
19/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,428.0000	3,499.0000	2.071	0	0	0
19/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	488.0000	521.0000	6.762	0	0	0
19/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,870.0000	1,934.0000	3.422	0	0	0
19/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,917.0000	1,981.0000	3.339	0	0	0
19/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	396.0000	425.0000	7.323	0	0	0
19/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	828.0000	869.0000	4.952	0	0	0
19/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	492.0000	448.0000	(8.943)	0	0	0
19/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	899.0000	943.0000	4.894	0	0	0
19/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,297.0000	2,364.0000	2.917	0	0	0
19/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	412.0000	373.0000	(9.466)	0	0	0
19/06/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,329.0000	3,400.0000	2.133	0	0	0
19/06/2009	€ / R 2009/09/14	12.20	Call	Currency Future	224.0000	195.0000	(12.946)	0	0	0
19/06/2009	€ / R 2009/09/14	14.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,106.0000	2,171.0000	3.086	0	0	0
19/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	471.0000	428.0000	(9.130)	0	0	0
19/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
19/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,924.0000	3,852.0000	(1.835)	0	0	0
19/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
19/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,011.0000	1,058.0000	4.649	0	0	0
19/06/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,686.0000	2,756.0000	2.606	0	0	0
19/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	318.0000	283.0000	(11.006)	0	0	0
19/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
19/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	71.0000	58.0000	(18.310)	0	0	0
19/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	367.0000	395.0000	7.629	0	0	0
19/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,588.0000	2,657.0000	2.666	0	0	0
19/06/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,491.0000	2,559.0000	2.730	0	0	0
19/06/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	186.0000	161.0000	(13.441)	0	0	0
19/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
19/06/2009	€ / R 2009/09/14	14.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
19/06/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,376.0000	5,448.0000	1.339	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,081.0000	3,151.0000	2.272	0	0	0
19/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
19/06/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,982.0000	3,052.0000	2.347	0	0	0
19/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,209.0000	1,261.0000	4.301	0	0	0
19/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,641.0000	1,702.0000	3.717	0	0	0
19/06/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,876.0000	6,948.0000	1.047	0	0	0
19/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,883.0000	2,953.0000	2.428	0	0	0
19/06/2009	€ / R 2009/09/14	11.75	Call	Currency Future	361.0000	327.0000	(9.418)	0	0	0
19/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,106.0000	2,171.0000	3.086	0	0	0
19/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,785.0000	2,854.0000	2.478	0	0	0
19/06/2009	€ / R 2009/09/14	11.55	Put	Currency Future	456.0000	488.0000	7.018	0	0	0
19/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	134.0000	114.0000	(14.925)	0	0	0
19/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
19/06/2009	€ / R 2009/09/14	11.55	Call	Currency Future	431.0000	390.0000	(9.513)	0	0	0
19/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,297.0000	2,364.0000	2.917	0	0	0
19/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	143.0000	122.0000	(14.685)	0	0	0
19/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	238.0000	208.0000	(12.605)	0	0	0
19/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
19/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,169.0000	1,220.0000	4.363	0	0	0
19/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	520.0000	554.0000	6.538	0	0	0
19/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	863.0000	906.0000	4.983	0	0	0
19/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,588.0000	2,657.0000	2.666	0	0	0
19/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	394.0000	357.0000	(9.391)	0	0	0
19/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	125.0000	106.0000	(15.200)	0	0	0
19/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
19/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	95.0000	79.0000	(16.842)	0	0	0
19/06/2009	€ / R 2009/09/14	11.45	Call	Currency Future	471.0000	428.0000	(9.130)	0	0	0
19/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,251.0000	1,304.0000	4.237	0	0	0
19/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
19/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,420.0000	1,477.0000	4.014	0	0	0
19/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	622.0000	661.0000	6.270	0	0	0
19/06/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,883.0000	2,953.0000	2.428	0	0	0
19/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,877.0000	3,948.0000	1.831	0	0	0
19/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
19/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,011.0000	1,058.0000	4.649	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/09/14	11.70	Call	Currency Future	377.0000	341.0000	(9.549)	0	0	0
19/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	13.60	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
19/06/2009	€ / R 2009/09/14	11.70	Put	Currency Future	553.0000	589.0000	6.510	0	0	0
19/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,128.0000	2,056.0000	(3.383)	0	0	0
19/06/2009	€ / R 2009/09/14	14.50	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
19/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	186.0000	161.0000	(13.441)	0	0	0
19/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	785.0000	723.0000	(7.898)	0	0	0
19/06/2009	€ / R 2009/09/14	14.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
19/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	238.0000	208.0000	(12.605)	0	0	0
19/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,785.0000	2,854.0000	2.478	0	0	0
19/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	726.0000	764.0000	5.234	0	0	0
19/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	973.0000	1,019.0000	4.728	0	0	0
19/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	863.0000	906.0000	4.983	0	0	0
19/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,209.0000	1,261.0000	4.301	0	0	0
19/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	332.0000	300.0000	(9.639)	0	0	0
19/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	396.0000	425.0000	7.323	0	0	0
19/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,124.0000	5,052.0000	(1.405)	0	0	0
19/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	346.0000	313.0000	(9.538)	0	0	0
19/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	252.0000	222.0000	(11.905)	0	0	0
19/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	828.0000	869.0000	4.952	0	0	0
19/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,251.0000	1,304.0000	4.237	0	0	0
19/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	587.0000	624.0000	6.303	0	0	0
19/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,624.0000	3,552.0000	(1.987)	0	0	0
19/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	125.0000	106.0000	(15.200)	0	0	0
19/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	657.0000	697.0000	6.088	0	0	0
19/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	134.0000	114.0000	(14.925)	0	0	0
19/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	161.0000	171.0000	6.211	0	0	0
19/06/2009	€ / R 2009/09/14	11.95	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
19/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	619.0000	565.0000	(8.724)	0	0	0
19/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,050.0000	1,098.0000	4.571	0	0	0
19/06/2009	€ / R 2009/09/14	11.05	Put	Currency Future	207.0000	220.0000	6.280	0	0	0
19/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	174.0000	150.0000	(13.793)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/09/14	11.05	Call	Currency Future	681.0000	622.0000	(8.664)	0	0	0
19/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	936.0000	981.0000	4.808	0	0	0
19/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	244.0000	262.0000	7.377	0	0	0
19/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,637.0000	2,706.0000	2.617	0	0	0
19/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	210.0000	183.0000	(12.857)	0	0	0
19/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	394.0000	357.0000	(9.391)	0	0	0
19/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
19/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	520.0000	554.0000	6.538	0	0	0
19/06/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,735.0000	2,805.0000	2.559	0	0	0
19/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	268.0000	236.0000	(11.940)	0	0	0
19/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,464.0000	1,521.0000	3.893	0	0	0
19/06/2009	€ / R 2009/09/14	14.25	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
19/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	88.0000	73.0000	(17.045)	0	0	0
19/06/2009	€ / R 2009/09/14	12.05	Put	Currency Future	793.0000	833.0000	5.044	0	0	0
19/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,641.0000	1,702.0000	3.717	0	0	0
19/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
19/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,089.0000	1,138.0000	4.500	0	0	0
19/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,345.0000	2,413.0000	2.900	0	0	0
19/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	198.0000	172.0000	(13.131)	0	0	0
19/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	95.0000	79.0000	(16.842)	0	0	0
19/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,129.0000	1,179.0000	4.429	0	0	0
19/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
19/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	163.0000	140.0000	(14.110)	0	0	0
19/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
19/06/2009	€ / R 2009/09/14	12.50	Call	Currency Future	153.0000	131.0000	(14.379)	0	0	0
19/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,058.0000	2,123.0000	3.158	0	0	0
19/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,420.0000	1,477.0000	4.014	0	0	0
19/06/2009	€ / R 2009/09/14	14.05	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
19/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
19/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,508.0000	1,566.0000	3.846	0	0	0
19/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	314.0000	338.0000	7.643	0	0	0
19/06/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,540.0000	2,608.0000	2.677	0	0	0
19/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	538.0000	491.0000	(8.736)	0	0	0
19/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	590.0000	539.0000	(8.644)	0	0	0
19/06/2009	€ / R 2009/09/14	10.95	Call	Currency Future	750.0000	688.0000	(8.267)	0	0	0
19/06/2009	€ / R 2009/09/14	10.95	Put	Currency Future	175.0000	186.0000	6.286	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
19/06/2009	€ / R	2009/09/14	11.25	Put	Currency Future	289.0000	311.0000	7.612	0	0	0
19/06/2009	€ / R	2009/09/14	11.25	Call	Currency Future	564.0000	514.0000	(8.865)	0	0	0
19/06/2009	€ / R	2009/09/14	11.10	Put	Currency Future	224.0000	240.0000	7.143	0	0	0
19/06/2009	€ / R	2009/09/14	11.10	Call	Currency Future	648.0000	593.0000	(8.488)	0	0	0
19/06/2009	€ / R	2009/09/14	11.20	Put	Currency Future	266.0000	286.0000	7.519	0	0	0
19/06/2009	€ / R	2009/09/14	11.00	Call	Currency Future	715.0000	655.0000	(8.392)	0	0	0
19/06/2009	€ / R	2009/09/14	11.00	Put	Currency Future	191.0000	202.0000	5.759	0	0	0
19/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	61.0000	50.0000	(18.033)	0	0	0
19/06/2009	€ / R	2009/09/14	12.80	Call	Currency Future	102.0000	85.0000	(16.667)	0	0	0
19/06/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,377.0000	1,433.0000	4.067	0	0	0
19/06/2009	€ / R	2009/09/14	13.00	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
19/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,058.0000	2,123.0000	3.158	0	0	0
19/06/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,732.0000	1,794.0000	3.580	0	0	0
19/06/2009	€ / R	2009/09/14	13.20	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
19/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
19/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,687.0000	1,747.0000	3.557	0	0	0
19/06/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,552.0000	1,611.0000	3.802	0	0	0
19/06/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,687.0000	1,747.0000	3.557	0	0	0
19/06/2009	€ / R	2009/09/14	13.15	Call	Currency Future	61.0000	50.0000	(18.033)	0	0	0
19/06/2009	€ / R	2009/09/14	13.50	Put	Currency Future	2,011.0000	2,076.0000	3.232	0	0	0
19/06/2009	€ / R	2009/09/14	13.50	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
19/06/2009	€ / R	2009/09/14	11.35	Put	Currency Future	340.0000	366.0000	7.647	0	0	0
19/06/2009	€ / R	2009/09/14	11.50	Put	Currency Future	426.0000	456.0000	7.042	0	0	0
19/06/2009	€ / R	2009/09/14	11.35	Call	Currency Future	515.0000	469.0000	(8.932)	0	0	0
19/06/2009	€ / R	2009/09/14	11.50	Call	Currency Future	451.0000	409.0000	(9.313)	0	0	0
19/06/2009	€ / R	2009/09/14	11.40	Put	Currency Future	367.0000	395.0000	7.629	0	0	0
19/06/2009	€ / R	2009/09/14	11.40	Call	Currency Future	492.0000	448.0000	(8.943)	0	0	0
19/06/2009	€ / R	2009/12/14			Currency Future	11.6969	11.6244	(0.620)	0.0000	0.0000	9,857
19/06/2009	€ / R	2009/12/14	12.10	Put	Currency Future	923.0000	961.0000	4.117	0	0	0
19/06/2009	€ / R	2009/12/14	13.90	Call	Currency Future	205.0000	187.0000	(8.780)	0	0	0
19/06/2009	€ / R	2009/12/14	13.45	Call	Currency Future	258.0000	238.0000	(7.752)	0	0	0
19/06/2009	€ / R	2009/12/14	10.85	Put	Currency Future	249.0000	263.0000	5.622	0	0	0
19/06/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,994.0000	1,926.0000	(3.410)	0	0	0
19/06/2009	€ / R	2009/12/14	10.60	Put	Currency Future	175.0000	181.0000	3.429	0	0	0
19/06/2009	€ / R	2009/12/14	8.70	Call	Currency Future	3,017.0000	2,944.0000	(2.420)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,542.0000	2,598.0000	2.203	0	0	0
19/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	72.0000	77.0000	6.944	0	0	0
19/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	959.0000	997.0000	3.962	0	0	0
19/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,408.0000	2,463.0000	2.284	0	0	0
19/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,055.0000	2,108.0000	2.579	0	0	0
19/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	996.0000	1,035.0000	3.916	0	0	0
19/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,221.0000	4,284.0000	1.493	0	0	0
19/06/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,126.0000	4,189.0000	1.527	0	0	0
19/06/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,806.0000	3,734.0000	(1.892)	0	0	0
19/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,003.0000	946.0000	(5.683)	0	0	0
19/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
19/06/2009	€ / R 2009/12/14	15.75	Call	Currency Future	73.0000	63.0000	(13.699)	0	0	0
19/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
19/06/2009	€ / R 2009/12/14	8.70	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,460.0000	4,524.0000	1.435	0	0	0
19/06/2009	€ / R 2009/12/14	11.90	Put	Currency Future	785.0000	819.0000	4.331	0	0	0
19/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	184.0000	168.0000	(8.696)	0	0	0
19/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	252.0000	233.0000	(7.540)	0	0	0
19/06/2009	€ / R 2009/12/14	7.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,510.0000	3,571.0000	1.738	0	0	0
19/06/2009	€ / R 2009/12/14	7.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
19/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	189.0000	173.0000	(8.466)	0	0	0
19/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	25.0000	25.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	11.90	Call	Currency Future	582.0000	543.0000	(6.701)	0	0	0
19/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,477.0000	2,404.0000	(2.947)	0	0	0
19/06/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,955.0000	3,882.0000	(1.846)	0	0	0
19/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,942.0000	5,009.0000	1.356	0	0	0
19/06/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,269.0000	4,332.0000	1.476	0	0	0
19/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,143.0000	2,197.0000	2.520	0	0	0
19/06/2009	€ / R 2009/12/14	16.10	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
19/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	506.0000	472.0000	(6.719)	0	0	0
19/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,143.0000	2,197.0000	2.520	0	0	0
19/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	492.0000	459.0000	(6.707)	0	0	0
19/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
19/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,272.0000	1,205.0000	(5.267)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	120.0000	107.0000	(10.833)	0	0	0
19/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	307.0000	284.0000	(7.492)	0	0	0
19/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,707.0000	3,635.0000	(1.942)	0	0	0
19/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
19/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	30.0000	30.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,903.0000	1,835.0000	(3.573)	0	0	0
19/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
19/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,323.0000	3,383.0000	1.806	0	0	0
19/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,710.0000	1,760.0000	2.924	0	0	0
19/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,673.0000	2,600.0000	(2.731)	0	0	0
19/06/2009	€ / R 2009/12/14	11.95	Call	Currency Future	566.0000	528.0000	(6.714)	0	0	0
19/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	205.0000	187.0000	(8.780)	0	0	0
19/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
19/06/2009	€ / R 2009/12/14	8.85	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
19/06/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,968.0000	2,895.0000	(2.460)	0	0	0
19/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,416.0000	6,486.0000	1.091	0	0	0
19/06/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,040.0000	1,971.0000	(3.382)	0	0	0
19/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	341.0000	315.0000	(7.625)	0	0	0
19/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,722.0000	2,649.0000	(2.682)	0	0	0
19/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	520.0000	485.0000	(6.731)	0	0	0
19/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,408.0000	2,463.0000	2.284	0	0	0
19/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	215.0000	228.0000	6.047	0	0	0
19/06/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,870.0000	2,796.0000	(2.578)	0	0	0
19/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
19/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
19/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,544.0000	1,591.0000	3.044	0	0	0
19/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,769.0000	1,701.0000	(3.844)	0	0	0
19/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,658.0000	3,585.0000	(1.996)	0	0	0
19/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	194.0000	177.0000	(8.763)	0	0	0
19/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,011.0000	2,064.0000	2.636	0	0	0
19/06/2009	€ / R 2009/12/14	9.85	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
19/06/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,064.0000	1,006.0000	(5.451)	0	0	0
19/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	332.0000	307.0000	(7.530)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/12/14	11.10	Put	Currency Future	347.0000	365.0000	5.187	0	0	0
19/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,320.0000	2,374.0000	2.328	0	0	0
19/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,096.0000	1,037.0000	(5.383)	0	0	0
19/06/2009	€ / R 2009/12/14	9.10	Put	Currency Future	27.0000	27.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	10.90	Put	Currency Future	267.0000	282.0000	5.618	0	0	0
19/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	240.0000	222.0000	(7.500)	0	0	0
19/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,681.0000	1,614.0000	(3.986)	0	0	0
19/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	888.0000	924.0000	4.054	0	0	0
19/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
19/06/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,858.0000	1,790.0000	(3.660)	0	0	0
19/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,585.0000	1,633.0000	3.028	0	0	0
19/06/2009	€ / R 2009/12/14	10.10	Put	Currency Future	84.0000	90.0000	7.143	0	0	0
19/06/2009	€ / R 2009/12/14	12.05	Call	Currency Future	535.0000	499.0000	(6.729)	0	0	0
19/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,967.0000	2,020.0000	2.694	0	0	0
19/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,099.0000	2,153.0000	2.573	0	0	0
19/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,564.0000	6,635.0000	1.082	0	0	0
19/06/2009	€ / R 2009/12/14	15.90	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
19/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,364.0000	4,428.0000	1.467	0	0	0
19/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	264.0000	244.0000	(7.576)	0	0	0
19/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	246.0000	227.0000	(7.724)	0	0	0
19/06/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,820.0000	2,747.0000	(2.589)	0	0	0
19/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	0
19/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,162.0000	1,102.0000	(5.164)	0	0	0
19/06/2009	€ / R 2009/12/14	8.90	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
19/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,498.0000	2,553.0000	2.202	0	0	0
19/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	240.0000	222.0000	(7.500)	0	0	0
19/06/2009	€ / R 2009/12/14	9.70	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
19/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	944.0000	889.0000	(5.826)	0	0	0
19/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,725.0000	1,657.0000	(3.942)	0	0	0
19/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,723.0000	2,781.0000	2.130	0	0	0
19/06/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,856.0000	3,783.0000	(1.893)	0	0	0
19/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
19/06/2009	€ / R 2009/12/14	15.05	Call	Currency Future	110.0000	98.0000	(10.909)	0	0	0
19/06/2009	€ / R 2009/12/14	11.95	Put	Currency Future	819.0000	853.0000	4.151	0	0	0
19/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,881.0000	1,932.0000	2.711	0	0	0
19/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,624.0000	2,551.0000	(2.782)	0	0	0
19/06/2009	€ / R 2009/12/14	10.70	Put	Currency Future	200.0000	211.0000	5.500	0	0	0
19/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	306.0000	322.0000	5.229	0	0	0
19/06/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,185.0000	2,112.0000	(3.341)	0	0	0
19/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	278.0000	257.0000	(7.554)	0	0	0
19/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	19.0000	19.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	113.0000	101.0000	(10.619)	0	0	0
19/06/2009	€ / R 2009/12/14	9.55	Put	Currency Future	38.0000	38.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,320.0000	2,374.0000	2.328	0	0	0
19/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,651.0000	3,713.0000	1.698	0	0	0
19/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,088.0000	2,017.0000	(3.400)	0	0	0
19/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
19/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	315.0000	291.0000	(7.619)	0	0	0
19/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
19/06/2009	€ / R 2009/12/14	9.65	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
19/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,608.0000	3,536.0000	(1.996)	0	0	0
19/06/2009	€ / R 2009/12/14	11.05	Call	Currency Future	973.0000	917.0000	(5.755)	0	0	0
19/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	299.0000	277.0000	(7.358)	0	0	0
19/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,099.0000	2,153.0000	2.573	0	0	0
19/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,088.0000	5,155.0000	1.317	0	0	0
19/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	78.0000	68.0000	(12.821)	0	0	0
19/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,416.0000	3,477.0000	1.786	0	0	0
19/06/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,412.0000	4,476.0000	1.451	0	0	0
19/06/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,381.0000	5,449.0000	1.264	0	0	0
19/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,364.0000	2,418.0000	2.284	0	0	0
19/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	246.0000	227.0000	(7.724)	0	0	0
19/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,031.0000	4,094.0000	1.563	0	0	0
19/06/2009	€ / R 2009/12/14	10.05	Put	Currency Future	78.0000	83.0000	6.410	0	0	0
19/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	83.0000	73.0000	(12.048)	0	0	0
19/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	307.0000	284.0000	(7.492)	0	0	0
19/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,066.0000	2,993.0000	(2.381)	0	0	0
19/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	467.0000	435.0000	(6.852)	0	0	0
19/06/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,463.0000	3,524.0000	1.761	0	0	0
19/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,710.0000	1,760.0000	2.924	0	0	0
19/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,070.0000	1,110.0000	3.738	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/12/14	16.05	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
19/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,862.0000	6,933.0000	1.035	0	0	0
19/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	211.0000	193.0000	(8.531)	0	0	0
19/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,054.0000	3,982.0000	(1.776)	0	0	0
19/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	26.0000	26.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	18.55	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
19/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,752.0000	1,802.0000	2.854	0	0	0
19/06/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,277.0000	3,336.0000	1.800	0	0	0
19/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
19/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	299.0000	277.0000	(7.358)	0	0	0
19/06/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,838.0000	1,889.0000	2.775	0	0	0
19/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	135.0000	121.0000	(10.370)	0	0	0
19/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	442.0000	412.0000	(6.787)	0	0	0
19/06/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,936.0000	3,998.0000	1.575	0	0	0
19/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,587.0000	2,644.0000	2.203	0	0	0
19/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	211.0000	193.0000	(8.531)	0	0	0
19/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,138.0000	3,197.0000	1.880	0	0	0
19/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	634.0000	592.0000	(6.625)	0	0	0
19/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	326.0000	343.0000	5.215	0	0	0
19/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,752.0000	1,802.0000	2.854	0	0	0
19/06/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,196.0000	1,136.0000	(5.017)	0	0	0
19/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,342.0000	1,387.0000	3.353	0	0	0
19/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,668.0000	1,717.0000	2.938	0	0	0
19/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	76.0000	66.0000	(13.158)	0	0	0
19/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	234.0000	215.0000	(8.120)	0	0	0
19/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,364.0000	2,418.0000	2.284	0	0	0
19/06/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,107.0000	1,149.0000	3.794	0	0	0
19/06/2009	€ / R 2009/12/14	14.85	Call	Currency Future	124.0000	111.0000	(10.484)	0	0	0
19/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	673.0000	628.0000	(6.686)	0	0	0
19/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	315.0000	291.0000	(7.619)	0	0	0
19/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,187.0000	2,241.0000	2.469	0	0	0
19/06/2009	€ / R 2009/12/14	13.25	Call	Currency Future	285.0000	263.0000	(7.719)	0	0	0
19/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,079.0000	4,141.0000	1.520	0	0	0
19/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	996.0000	1,035.0000	3.916	0	0	0
19/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,668.0000	1,717.0000	2.938	0	0	0
19/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,633.0000	2,689.0000	2.127	0	0	0

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19/06/2009	€ / R 2009/12/14	7.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	492.0000	459.0000	(6.707)	0	0	13,387
19/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	916.0000	861.0000	(6.004)	0	0	0
19/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,503.0000	1,550.0000	3.127	0	0	0
19/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	142.0000	129.0000	(9.155)	0	0	12,452
19/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	350.0000	324.0000	(7.429)	0	0	0
19/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,045.0000	3,104.0000	1.938	0	0	0
19/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	687.0000	718.0000	4.512	0	0	0
19/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	341.0000	315.0000	(7.625)	0	0	0
19/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	369.0000	387.0000	4.878	0	0	0
19/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	626.0000	653.0000	4.313	0	0	0
19/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,544.0000	1,591.0000	3.044	0	0	0
19/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	138.0000	125.0000	(9.420)	0	0	0
19/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,033.0000	976.0000	(5.518)	0	0	0
19/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,145.0000	1,188.0000	3.755	0	0	0
19/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	187.0000	196.0000	4.813	0	0	0
19/06/2009	€ / R 2009/12/14	11.55	Put	Currency Future	569.0000	593.0000	4.218	0	0	0
19/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	420.0000	391.0000	(6.905)	0	0	0
19/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,234.0000	1,170.0000	(5.186)	0	0	0
19/06/2009	€ / R 2009/12/14	12.35	Call	Currency Future	454.0000	423.0000	(6.828)	0	0	0
19/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	719.0000	751.0000	4.451	0	0	0
19/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	389.0000	361.0000	(7.198)	0	0	0
19/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	853.0000	889.0000	4.220	0	0	0
19/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	515.0000	538.0000	4.466	0	0	0
19/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,223.0000	1,267.0000	3.598	0	0	0
19/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	752.0000	784.0000	4.255	0	0	0
19/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	131.0000	118.0000	(9.924)	0	0	0
19/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	399.0000	371.0000	(7.018)	0	0	0
19/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	599.0000	559.0000	(6.678)	0	0	0
19/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	762.0000	712.0000	(6.562)	0	0	0
19/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,032.0000	1,072.0000	3.876	0	0	0
19/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,302.0000	1,347.0000	3.456	0	0	0
19/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	143.0000	148.0000	3.497	0	0	0
19/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	616.0000	575.0000	(6.656)	0	0	0
19/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,390.0000	1,323.0000	(4.820)	0	0	0
19/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	399.0000	371.0000	(7.018)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,184.0000	3,243.0000	1.853	0	0	0
19/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	479.0000	447.0000	(6.681)	0	0	0
19/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,091.0000	3,151.0000	1.941	0	0	0
19/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	359.0000	333.0000	(7.242)	0	0	0
19/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,462.0000	1,508.0000	3.146	0	0	0
19/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	286.0000	301.0000	5.245	0	0	0
19/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	369.0000	342.0000	(7.317)	0	0	0
19/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	550.0000	513.0000	(6.727)	0	0	0
19/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,302.0000	1,347.0000	3.456	0	0	0
19/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,422.0000	1,468.0000	3.235	0	0	0
19/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,453.0000	2,508.0000	2.242	0	0	0
19/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
19/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,276.0000	2,329.0000	2.329	0	0	0
19/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,382.0000	1,427.0000	3.256	0	0	0
19/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	223.0000	204.0000	(8.520)	0	0	0
19/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	200.0000	182.0000	(9.000)	0	0	0
19/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	189.0000	173.0000	(8.466)	0	0	0
19/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	442.0000	412.0000	(6.787)	0	0	0
19/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	3,115.0000	3,043.0000	(2.311)	0	0	0
19/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,262.0000	1,307.0000	3.566	0	0	0
19/06/2009	€ / R 2009/12/14	8.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
19/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	431.0000	401.0000	(6.961)	0	0	0
19/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	2,136.0000	2,064.0000	(3.371)	0	0	0
19/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	39.0000	39.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	12.70	Call	Currency Future	379.0000	351.0000	(7.388)	0	0	0
19/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,145.0000	1,188.0000	3.755	0	0	0
19/06/2009	€ / R 2009/12/14	15.60	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
19/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,542.0000	2,598.0000	2.203	0	0	0
19/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,103.0000	4,031.0000	(1.755)	0	0	0
19/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	4,103.0000	4,031.0000	(1.755)	0	0	0
19/06/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,342.0000	1,387.0000	3.353	0	0	0
19/06/2009	€ / R 2009/12/14	12.65	Call	Currency Future	389.0000	361.0000	(7.198)	0	0	0
19/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	409.0000	381.0000	(6.846)	0	0	0
19/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,184.0000	1,227.0000	3.632	0	0	0
19/06/2009	€ / R 2009/12/14	15.60	Put	Currency Future	3,983.0000	4,046.0000	1.582	0	0	0
19/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	179.0000	164.0000	(8.380)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2009/12/14	8.80	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
19/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
19/06/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,919.0000	2,846.0000	(2.501)	0	0	0
19/06/2009	€ / R 2009/12/14	7.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
19/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,202.0000	4,130.0000	(1.713)	0	0	0
19/06/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,906.0000	3,833.0000	(1.869)	0	0	0
19/06/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,948.0000	1,880.0000	(3.491)	0	0	0
19/06/2009	€ / R 2009/12/14	9.80	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
19/06/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,129.0000	1,069.0000	(5.314)	0	0	0
19/06/2009	€ / R 2009/12/14	10.80	Put	Currency Future	232.0000	245.0000	5.603	0	0	0
19/06/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,174.0000	4,237.0000	1.509	0	0	0
19/06/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,230.0000	3,290.0000	1.858	0	0	0
19/06/2009	€ / R 2009/12/14	14.80	Call	Currency Future	127.0000	114.0000	(10.236)	0	0	0
19/06/2009	€ / R 2009/12/14	15.80	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
19/06/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,005.0000	3,932.0000	(1.823)	0	0	0
19/06/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,234.0000	2,161.0000	(3.268)	0	0	0
19/06/2009	€ / R 2009/12/14	9.50	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
19/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	17.0000	17.0000	-	0	0	0
19/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
19/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,214.0000	3,141.0000	(2.271)	0	0	0
19/06/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,350.0000	1,283.0000	(4.963)	0	0	0
19/06/2009	€ / R 2009/12/14	10.50	Put	Currency Future	153.0000	158.0000	3.268	0	0	0
19/06/2009	€ / R 2009/12/14	11.50	Call	Currency Future	739.0000	690.0000	(6.631)	0	0	0
19/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,888.0000	3,951.0000	1.620	0	0	0
19/06/2009	€ / R 2009/12/14	15.50	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
19/06/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,953.0000	3,011.0000	1.964	0	0	0
19/06/2009	€ / R 2009/12/14	14.50	Call	Currency Future	149.0000	136.0000	(8.725)	0	0	0
19/06/2009	€ / R 2009/12/14	11.50	Put	Currency Future	542.0000	565.0000	4.244	0	0	0
19/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	229.0000	210.0000	(8.297)	0	0	0
19/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	264.0000	244.0000	(7.576)	0	0	0
19/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,967.0000	2,020.0000	2.694	0	0	0
19/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,795.0000	1,845.0000	2.786	0	0	0
19/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	234.0000	215.0000	(8.120)	0	0	0
19/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,924.0000	1,976.0000	2.703	0	0	0
19/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	271.0000	250.0000	(7.749)	0	0	0
19/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	271.0000	250.0000	(7.749)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,924.0000	1,976.0000	2.703	0	0	0
19/06/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,187.0000	2,241.0000	2.469	0	0	0
19/06/2009	€ / R	2009/12/14	13.00	Call	Currency Future	323.0000	299.0000	(7.430)	0	0	0
19/06/2009	€ / R	2009/12/14	13.20	Call	Currency Future	292.0000	270.0000	(7.534)	0	0	0
19/06/2009	€ / R	2009/12/14	13.30	Call	Currency Future	278.0000	257.0000	(7.554)	0	0	0
19/06/2009	€ / R	2009/12/14	13.70	Put	Currency Future	2,232.0000	2,285.0000	2.375	0	0	0
19/06/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,626.0000	1,675.0000	3.014	0	0	0
19/06/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,881.0000	1,932.0000	2.711	0	0	0
19/06/2009	€ / R	2009/12/14	11.60	Call	Currency Future	694.0000	647.0000	(6.772)	0	0	0
19/06/2009	€ / R	2009/12/14	11.70	Put	Currency Future	655.0000	685.0000	4.580	0	0	0
19/06/2009	€ / R	2009/12/14	11.60	Put	Currency Future	597.0000	622.0000	4.188	0	0	0
19/06/2009	€ / R	2009/12/14	11.70	Call	Currency Future	652.0000	610.0000	(6.442)	0	0	0
19/06/2009	€ / R	2009/12/14	11.55	Call	Currency Future	716.0000	668.0000	(6.704)	0	0	0
19/06/2009	€ / R	2010/03/15			Currency Future	11.8676	11.7961	(0.602)	0.0000	0.0000	33
19/06/2009	€ / R	2010/03/15	15.80	Call	Currency Future	173.0000	162.0000	(6.358)	0	0	0
19/06/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,427.0000	4,489.0000	1.400	0	0	0
19/06/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,520.0000	4,582.0000	1.372	0	0	0
19/06/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,185.0000	3,242.0000	1.790	0	0	0
19/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	819.0000	780.0000	(4.762)	0	0	0
19/06/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,335.0000	4,396.0000	1.407	0	0	0
19/06/2009	€ / R	2010/03/15	11.25	Put	Currency Future	475.0000	496.0000	4.421	0	0	0
19/06/2009	€ / R	2010/03/15	13.80	Call	Currency Future	371.0000	353.0000	(4.852)	0	0	0
19/06/2009	€ / R	2010/03/15	11.85	Put	Currency Future	802.0000	834.0000	3.990	0	0	0
19/06/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,411.0000	3,470.0000	1.730	0	0	0
19/06/2009	€ / R	2010/03/15	16.25	Call	Currency Future	137.0000	128.0000	(6.569)	0	0	0
19/06/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,304.0000	2,357.0000	2.300	0	0	0
19/06/2009	€ / R	2010/03/15	15.05	Call	Currency Future	229.0000	216.0000	(5.677)	0	0	0
19/06/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,594.0000	3,654.0000	1.669	0	0	0
19/06/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,105.0000	4,166.0000	1.486	0	0	0
19/06/2009	€ / R	2010/03/15	11.05	Call	Currency Future	1,202.0000	1,149.0000	(4.409)	0	0	0
19/06/2009	€ / R	2010/03/15	16.15	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
19/06/2009	€ / R	2010/03/15	15.25	Call	Currency Future	212.0000	200.0000	(5.660)	0	0	0
19/06/2009	€ / R	2010/03/15	14.80	Call	Currency Future	252.0000	238.0000	(5.556)	0	0	0
19/06/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,925.0000	1,859.0000	(3.429)	0	0	0
19/06/2009	€ / R	2010/03/15	14.05	Call	Currency Future	337.0000	319.0000	(5.341)	0	0	0

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19/06/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,693.0000	2,748.0000	2.042	0	0	0
19/06/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,067.0000	1,106.0000	3.655	0	0	0
19/06/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,275.0000	3,333.0000	1.771	0	0	0
19/06/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,519.0000	2,573.0000	2.144	0	0	0
19/06/2009	€ / R	2010/03/15	13.90	Call	Currency Future	358.0000	339.0000	(5.307)	0	0	0
19/06/2009	€ / R	2010/03/15	16.05	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
19/06/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,390.0000	2,443.0000	2.218	0	0	0
19/06/2009	€ / R	2010/03/15	16.00	Call	Currency Future	157.0000	146.0000	(7.006)	0	0	0
19/06/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,503.0000	3,562.0000	1.684	0	0	0
19/06/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,366.0000	3,424.0000	1.723	0	0	0
19/06/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,842.0000	1,777.0000	(3.529)	0	0	0
19/06/2009	€ / R	2010/03/15	9.25	Put	Currency Future	47.0000	47.0000	-	0	0	0
19/06/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,515.0000	1,560.0000	2.970	0	0	0
19/06/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,606.0000	2,660.0000	2.072	0	0	0
19/06/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,762.0000	1,697.0000	(3.689)	0	0	0
19/06/2009	€ / R	2010/03/15	14.90	Call	Currency Future	243.0000	229.0000	(5.761)	0	0	0
19/06/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,836.0000	3,764.0000	(1.877)	0	0	0
19/06/2009	€ / R	2010/03/15	12.85	Call	Currency Future	532.0000	507.0000	(4.699)	0	0	0
19/06/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,761.0000	2,689.0000	(2.608)	0	0	0
19/06/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,837.0000	1,886.0000	2.667	0	0	0
19/06/2009	€ / R	2010/03/15	9.05	Put	Currency Future	40.0000	40.0000	-	0	0	0
19/06/2009	€ / R	2010/03/15	13.85	Call	Currency Future	365.0000	346.0000	(5.205)	0	0	0
19/06/2009	€ / R	2010/03/15	8.15	Put	Currency Future	20.0000	20.0000	-	0	0	0
19/06/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,092.0000	1,042.0000	(4.579)	0	0	0
19/06/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,554.0000	1,600.0000	2.960	0	0	0
19/06/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,857.0000	2,786.0000	(2.485)	0	0	0
19/06/2009	€ / R	2010/03/15	14.85	Call	Currency Future	248.0000	234.0000	(5.645)	0	0	0
19/06/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,738.0000	3,666.0000	(1.926)	0	0	0
19/06/2009	€ / R	2010/03/15	10.25	Put	Currency Future	144.0000	151.0000	4.861	0	0	0
19/06/2009	€ / R	2010/03/15	12.80	Put	Currency Future	1,475.0000	1,521.0000	3.119	0	0	0
19/06/2009	€ / R	2010/03/15	8.05	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
19/06/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,347.0000	2,400.0000	2.258	0	0	0
19/06/2009	€ / R	2010/03/15	9.15	Put	Currency Future	43.0000	43.0000	-	0	0	0
19/06/2009	€ / R	2010/03/15	13.25	Call	Currency Future	454.0000	432.0000	(4.846)	0	0	0
19/06/2009	€ / R	2010/03/15	10.05	Put	Currency Future	107.0000	113.0000	5.607	0	0	0
19/06/2009	€ / R	2010/03/15	14.85	Put	Currency Future	3,230.0000	3,288.0000	1.796	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	220.0000	208.0000	(5.455)	0	0	0
19/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	685.0000	652.0000	(4.818)	0	0	0
19/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	543.0000	517.0000	(4.788)	0	0	0
19/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	305.0000	320.0000	4.918	0	0	0
19/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	125.0000	131.0000	4.800	0	0	0
19/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	75.0000	75.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,714.0000	1,762.0000	2.800	0	0	0
19/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	78.0000	82.0000	5.128	0	0	0
19/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	428.0000	448.0000	4.673	0	0	0
19/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	311.0000	294.0000	(5.466)	0	0	0
19/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,356.0000	1,297.0000	(4.351)	0	0	0
19/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
19/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,034.0000	3,962.0000	(1.785)	0	0	0
19/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	323.0000	306.0000	(5.263)	0	0	0
19/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,639.0000	3,567.0000	(1.979)	0	0	0
19/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,052.0000	1,985.0000	(3.265)	0	0	0
19/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,795.0000	1,844.0000	2.730	0	0	0
19/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,322.0000	1,266.0000	(4.236)	0	0	0
19/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,754.0000	1,803.0000	2.794	0	0	0
19/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
19/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	35.0000	35.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	463.0000	440.0000	(4.968)	0	0	0
19/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,051.0000	2,980.0000	(2.327)	0	0	0
19/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	472.0000	449.0000	(4.873)	0	0	0
19/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,665.0000	2,593.0000	(2.702)	0	0	0
19/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,002.0000	2,931.0000	(2.365)	0	0	0
19/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	317.0000	300.0000	(5.363)	0	0	0
19/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,096.0000	2,028.0000	(3.244)	0	0	0
19/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,146.0000	1,094.0000	(4.538)	0	0	0
19/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
19/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	216.0000	204.0000	(5.556)	0	0	0
19/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
19/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,673.0000	1,721.0000	2.869	0	0	0
19/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,984.0000	3,912.0000	(1.807)	0	0	0
19/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,650.0000	2,704.0000	2.038	0	0	0
19/06/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,289.0000	4,350.0000	1.422	0	0	0

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19/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	85.0000	89.0000	4.706	0	0	0
19/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	451.0000	472.0000	4.656	0	0	0
19/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	170.0000	158.0000	(7.059)	0	0	0
19/06/2009	€ / R 2010/03/15	11.95	Put	Currency Future	865.0000	899.0000	3.931	0	0	0
19/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,291.0000	1,236.0000	(4.260)	0	0	0
19/06/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,119.0000	1,068.0000	(4.558)	0	0	0
19/06/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,886.0000	3,814.0000	(1.853)	0	0	0
19/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,198.0000	4,258.0000	1.429	0	0	0
19/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	134.0000	141.0000	5.224	0	0	0
19/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,633.0000	1,681.0000	2.939	0	0	0
19/06/2009	€ / R 2010/03/15	11.80	Put	Currency Future	771.0000	802.0000	4.021	0	0	0
19/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	165.0000	154.0000	(6.667)	0	0	0
19/06/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,688.0000	3,617.0000	(1.925)	0	0	0
19/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	501.0000	477.0000	(4.790)	0	0	0
19/06/2009	€ / R 2010/03/15	10.90	Put	Currency Future	324.0000	340.0000	4.938	0	0	0
19/06/2009	€ / R 2010/03/15	8.20	Put	Currency Future	21.0000	21.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	343.0000	325.0000	(5.248)	0	0	0
19/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,142.0000	2,071.0000	(3.315)	0	0	0
19/06/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,713.0000	2,641.0000	(2.654)	0	0	0
19/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	233.0000	220.0000	(5.579)	0	0	0
19/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	288.0000	301.0000	4.514	0	0	0
19/06/2009	€ / R 2010/03/15	9.20	Put	Currency Future	45.0000	45.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,476.0000	2,529.0000	2.141	0	0	0
19/06/2009	€ / R 2010/03/15	11.80	Call	Currency Future	839.0000	798.0000	(4.887)	0	0	0
19/06/2009	€ / R 2010/03/15	8.80	Put	Currency Future	32.0000	32.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,802.0000	1,737.0000	(3.607)	0	0	0
19/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,152.0000	4,212.0000	1.445	0	0	0
19/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	833.0000	866.0000	3.962	0	0	0
19/06/2009	€ / R 2010/03/15	7.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,548.0000	3,608.0000	1.691	0	0	0
19/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	364.0000	381.0000	4.670	0	0	0
19/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,082.0000	4,011.0000	(1.739)	0	0	0
19/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,381.0000	4,442.0000	1.392	0	0	0
19/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	99.0000	104.0000	5.051	0	0	0
19/06/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,100.0000	3,028.0000	(2.323)	0	0	0
19/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2010/03/15	8.00	Put	Currency Future	18.0000	18.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	12.90	Call	Currency Future	521.0000	496.0000	(4.798)	0	0	0
19/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,787.0000	3,715.0000	(1.901)	0	0	0
19/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,231.0000	1,177.0000	(4.387)	0	0	0
19/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	801.0000	762.0000	(4.869)	0	0	0
19/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	330.0000	312.0000	(5.455)	0	0	0
19/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,906.0000	2,834.0000	(2.478)	0	0	0
19/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	385.0000	403.0000	4.675	0	0	0
19/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,967.0000	1,901.0000	(3.355)	0	0	0
19/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,562.0000	2,616.0000	2.108	0	0	0
19/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	38.0000	38.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,457.0000	3,516.0000	1.707	0	0	0
19/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	12.00	Call	Currency Future	765.0000	729.0000	(4.706)	0	0	0
19/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	225.0000	212.0000	(5.778)	0	0	0
19/06/2009	€ / R 2010/03/15	12.00	Put	Currency Future	898.0000	932.0000	3.786	0	0	0
19/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	481.0000	458.0000	(4.782)	0	0	0
19/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	732.0000	697.0000	(4.781)	0	0	0
19/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	406.0000	425.0000	4.680	0	0	0
19/06/2009	€ / R 2010/03/15	11.95	Call	Currency Future	783.0000	745.0000	(4.853)	0	0	0
19/06/2009	€ / R 2010/03/15	12.10	Put	Currency Future	964.0000	1,000.0000	3.734	0	0	0
19/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,174.0000	1,121.0000	(4.514)	0	0	0
19/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	19.0000	19.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,390.0000	1,330.0000	(4.317)	0	0	0
19/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,809.0000	2,738.0000	(2.528)	0	0	0
19/06/2009	€ / R 2010/03/15	10.75	Put	Currency Future	272.0000	284.0000	4.412	0	0	0
19/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
19/06/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,437.0000	1,482.0000	3.132	0	0	0
19/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,884.0000	1,818.0000	(3.503)	0	0	0
19/06/2009	€ / R 2010/03/15	12.75	Call	Currency Future	554.0000	528.0000	(4.693)	0	0	0
19/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	116.0000	122.0000	5.172	0	0	0
19/06/2009	€ / R 2010/03/15	9.75	Put	Currency Future	72.0000	72.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,473.0000	4,535.0000	1.386	0	0	0
19/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	31.0000	31.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	491.0000	467.0000	(4.888)	0	0	0
19/06/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,189.0000	2,118.0000	(3.243)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R 2010/03/15	12.20	Call	Currency Future	700.0000	666.0000	(4.857)	0	0	0
19/06/2009	€ / R 2010/03/15	7.75	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
19/06/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,149.0000	3,077.0000	(2.286)	0	0	0
19/06/2009	€ / R 2010/03/15	13.75	Call	Currency Future	378.0000	359.0000	(5.026)	0	0	0
19/06/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,139.0000	3,197.0000	1.848	0	0	0
19/06/2009	€ / R 2010/03/15	12.15	Put	Currency Future	998.0000	1,035.0000	3.707	0	0	0
19/06/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,935.0000	3,863.0000	(1.830)	0	0	0
19/06/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,009.0000	1,943.0000	(3.285)	0	0	0
19/06/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,033.0000	1,070.0000	3.582	0	0	0
19/06/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,058.0000	4,119.0000	1.503	0	0	0
19/06/2009	€ / R 2010/03/15	14.75	Call	Currency Future	257.0000	243.0000	(5.447)	0	0	0
19/06/2009	€ / R 2010/03/15	15.75	Call	Currency Future	176.0000	165.0000	(6.250)	0	0	0
19/06/2009	€ / R 2010/03/15	8.95	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
19/06/2009	€ / R 2010/03/15	12.15	Call	Currency Future	716.0000	681.0000	(4.888)	0	0	0
19/06/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,131.0000	4,060.0000	(1.719)	0	0	0
19/06/2009	€ / R 2010/03/15	12.05	Call	Currency Future	748.0000	712.0000	(4.813)	0	0	0
19/06/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,954.0000	2,883.0000	(2.404)	0	0	0
19/06/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,260.0000	2,313.0000	2.345	0	0	0
19/06/2009	€ / R 2010/03/15	7.95	Put	Currency Future	17.0000	17.0000	-	0	0	0
19/06/2009	€ / R 2010/03/15	12.05	Put	Currency Future	931.0000	966.0000	3.759	0	0	0
19/06/2009	€ / R 2010/03/15	9.95	Put	Currency Future	92.0000	97.0000	5.435	0	0	0
19/06/2009	€ / R 2010/03/15	12.95	Call	Currency Future	511.0000	486.0000	(4.892)	0	0	0
19/06/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,261.0000	1,206.0000	(4.362)	0	0	0
19/06/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,243.0000	4,304.0000	1.438	0	0	0
19/06/2009	€ / R 2010/03/15	10.95	Put	Currency Future	343.0000	360.0000	4.956	0	0	0
19/06/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,593.0000	1,640.0000	2.950	0	0	0
19/06/2009	€ / R 2010/03/15	13.95	Call	Currency Future	350.0000	332.0000	(5.143)	0	0	0
19/06/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,433.0000	2,486.0000	2.178	0	0	0
19/06/2009	€ / R 2010/03/15	15.95	Call	Currency Future	161.0000	150.0000	(6.832)	0	0	0
19/06/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,320.0000	3,378.0000	1.747	0	0	0
19/06/2009	€ / R 2010/03/15	14.95	Call	Currency Future	238.0000	225.0000	(5.462)	0	0	0
19/06/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,094.0000	3,151.0000	1.842	0	0	0
19/06/2009	€ / R 2010/03/15	14.70	Call	Currency Future	262.0000	247.0000	(5.725)	0	0	0
19/06/2009	€ / R 2010/03/15	15.70	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
19/06/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,198.0000	3,126.0000	(2.251)	0	0	0
19/06/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,011.0000	4,072.0000	1.521	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	€ / R	2010/03/15	7.70	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
19/06/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,217.0000	2,269.0000	2.346	0	0	0
19/06/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,398.0000	1,443.0000	3.219	0	0	0
19/06/2009	€ / R	2010/03/15	9.70	Put	Currency Future	69.0000	69.0000	-	0	0	0
19/06/2009	€ / R	2010/03/15	13.70	Call	Currency Future	385.0000	366.0000	(4.935)	0	0	0
19/06/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,425.0000	1,365.0000	(4.211)	0	0	0
19/06/2009	€ / R	2010/03/15	12.70	Call	Currency Future	566.0000	539.0000	(4.770)	0	0	0
19/06/2009	€ / R	2010/03/15	10.70	Put	Currency Future	257.0000	268.0000	4.280	0	0	0
19/06/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,180.0000	4,109.0000	(1.699)	0	0	0
19/06/2009	€ / R	2010/03/15	8.70	Put	Currency Future	30.0000	30.0000	-	0	0	0
19/06/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,236.0000	2,165.0000	(3.175)	0	0	0
19/06/2009	€ / R	2010/03/15	11.70	Call	Currency Future	880.0000	838.0000	(4.773)	0	0	0
19/06/2009	€ / R	2010/03/15	11.70	Put	Currency Future	712.0000	742.0000	4.213	0	0	0
19/06/2009	€ / R	2010/03/15	11.75	Call	Currency Future	859.0000	818.0000	(4.773)	0	0	0
19/06/2009	€ / R	2010/03/15	11.75	Put	Currency Future	742.0000	772.0000	4.043	0	0	0
19/06/2009	AL12	2009/08/06			Index Future	321.6980	320.4940	(0.374)	0.0000	0.0000	0
19/06/2009	AL13	2009/08/06			Index Future	345.6900	245.6770	(28.931)	0.0000	0.0000	7
19/06/2009	AL37	2009/08/06			Index Future	279.7590	279.2480	(0.183)	0.0000	0.0000	0
19/06/2009	AL7T	2009/08/06			Index Future	314.7930	313.9380	(0.272)	0.0000	0.0000	0
19/06/2009	ALBI	2009/08/06			Index Future	292.6470	291.9670	(0.232)	0.0000	0.0000	562
19/06/2009	ALBI	2009/11/05			Index Future	297.7560	297.0650	(0.232)	0.0000	0.0000	0
19/06/2009	ALBI	2010/02/04			Index Future	302.7740	302.0680	(0.233)	0.0000	0.0000	0
19/06/2009	CRD1	2009/08/06			Index Future	125.2820	125.1300	(0.121)	0.0000	0.0000	2
19/06/2009	CRD1	2009/11/05			Index Future	127.4940	127.3390	(0.122)	0.0000	0.0000	0
19/06/2009	CRD1	2010/02/04			Index Future	129.7850	129.6270	(0.122)	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
19/06/2009	GOVI	2009/08/06			jGovi	294.5215	293.8520	(0.227)	0.0000	0.0000	565
19/06/2009	GOVI	2009/11/05			jGovi	299.6640	298.9835	(0.227)	0.0000	0.0000	0
19/06/2009	GOVI	2010/02/04			jGovi	305.0480	304.3550	(0.227)	0.0000	0.0000	0
19/06/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
19/06/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
19/06/2009	J153	2010/08/31			jSwap	7.5350	7.5590	0.319	0.0000	0.0000	0
19/06/2009	J157	2015/09/15			jSwap	8.6970	8.7300	0.379	0.0000	0.0000	0
19/06/2009	J186	2026/12/21			jSwap	8.3430	8.3900	0.563	0.0000	0.0000	0
19/06/2009	J201	2014/12/22			jSwap	8.7470	8.7820	0.400	0.0000	0.0000	0
19/06/2009	J203	2017/09/15			jSwap	8.7890	8.8310	0.478	0.0000	0.0000	0
19/06/2009	J204	2018/12/21			jSwap	8.8720	8.9210	0.552	0.0000	0.0000	0
19/06/2009	J207	2020/01/15			jSwap	8.8320	8.8900	0.657	0.0000	0.0000	0
19/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
19/06/2009	JFRA	2009/08/06			jFra	6.8900	6.9020	0.174	0.0000	0.0000	0
19/06/2009	JFRA	2009/11/05			jFra	6.6980	6.7400	0.627	0.0000	0.0000	0
19/06/2009	JFRA	2010/02/04			jFra	6.8250	6.8600	0.513	0.0000	0.0000	0
19/06/2009	JFRA	2010/05/06			jFra	7.3060	7.3460	0.547	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
19/06/2009	JFRA	2010/08/05			jFra	7.6690	7.7060	0.482	0.0000	0.0000	0
19/06/2009	JFRA	2010/11/04			jFra	7.9710	7.9720	0.013	0.0000	0.0000	0
19/06/2009	JN02	2009/08/06			jNote	7.5210	7.5430	0.293	0.0000	0.0000	0
19/06/2009	JN02	2009/11/05			jNote	7.7550	7.7700	0.193	0.0000	0.0000	0
19/06/2009	JN02	2010/02/04			jNote	8.0380	8.0430	0.062	0.0000	0.0000	0
19/06/2009	JN05	2009/08/06			jNote	8.4510	8.4850	0.402	0.0000	0.0000	0
19/06/2009	JN05	2009/11/05			jNote	8.5840	8.6220	0.443	0.0000	0.0000	0
19/06/2009	JN05	2010/02/04			jNote	8.7320	8.7700	0.435	0.0000	0.0000	0
19/06/2009	JN10	2009/08/06			jNote	8.6690	8.7260	0.658	0.0000	0.0000	0
19/06/2009	JN10	2009/11/05			jNote	8.7240	8.7850	0.699	0.0000	0.0000	0
19/06/2009	JN10	2010/02/04			jNote	8.7870	8.8500	0.717	0.0000	0.0000	0
19/06/2009	JROD	2009/06/30			jRod	8.2440	8.2430	(0.012)	0.0000	0.0000	0
19/06/2009	JROD	2009/07/31			jRod	7.6350	7.6430	0.105	0.0000	0.0000	0
19/06/2009	JROD	2009/08/31			jRod	7.3390	7.3620	0.313	0.0000	0.0000	0
19/06/2009	JROD	2009/09/30			jRod	7.7950	7.8110	0.205	0.0000	0.0000	0
19/06/2009	JROD	2009/10/30			jRod	7.4320	7.4440	0.161	0.0000	0.0000	0
19/06/2009	JROD	2009/11/30			jRod	7.2070	7.2090	0.028	0.0000	0.0000	0
19/06/2009	JROD	2009/12/31			jRod	7.5480	7.5390	(0.119)	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
19/06/2009	OTH1	2009/08/06			Index Future	282.3020	281.5640	(0.261)	0.0000	0.0000	3
19/06/2009	OTH1	2009/11/05			Index Future	287.2860	286.5360	(0.261)	0.0000	0.0000	0
19/06/2009	OTH1	2010/02/04			Index Future	292.4480	291.6840	(0.261)	0.0000	0.0000	0
19/06/2009	R153	2009/08/06			Bond Future	6.7300	6.7770	0.698	0.0000	0.0000	0
19/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,347.0000	3,298.0000	(1.464)	0	0	0
19/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
19/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
19/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,099.0000	3,051.0000	(1.549)	0	0	0
19/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
19/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,247.0000	1,247.0000	-	0	0	0
19/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	26.0000	26.0000	-	0	0	0
19/06/2009	R157	2009/08/06			Bond Future	8.2570	8.2970	0.484	8.2700	8.2700	8,944
19/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,457.0000	5,255.0000	(3.702)	0	0	0
19/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	205.0000	220.0000	7.317	0	0	0
19/06/2009	R157	2009/11/05			Bond Future	8.3370	8.3800	0.516	0.0000	0.0000	0
19/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	982.0000	918.0000	(6.517)	0	0	0
19/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,454.0000	5,614.0000	2.934	0	0	0
19/06/2009	R157	2010/02/04			Bond Future	8.4220	8.4670	0.534	0.0000	0.0000	0
19/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,237.0000	5,378.0000	2.692	0	0	0
19/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,818.0000	1,735.0000	(4.565)	0	0	0
19/06/2009	R157	2010/05/06			Bond Future	8.4930	8.5410	0.565	0.0000	0.0000	0
19/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,291.0000	2,402.0000	4.845	0	0	0
19/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,325.0000	2,206.0000	(5.118)	0	0	0
19/06/2009	R186	2009/08/06			Bond Future	8.8110	8.8520	0.465	8.7800	8.7800	11,624
19/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	127.0000	105.0000	(17.323)	0	0	35
19/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,109.0000	14,487.0000	2.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,274.0000	2,404.0000	5.717	0	0	0
19/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	4,101.0000	3,832.0000	(6.559)	0	0	0
19/06/2009	R186	2009/11/05			Bond Future	8.8550	8.8960	0.463	0.0000	0.0000	0
19/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,267.0000	15,592.0000	2.129	0	0	0
19/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,731.0000	5,916.0000	3.228	0	0	240
19/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	970.0000	900.0000	(7.216)	0	0	5,000
19/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	5,936.0000	5,697.0000	(4.026)	0	0	0
19/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,548.0000	4,704.0000	3.430	0	0	5,000
19/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,709.0000	4,499.0000	(4.460)	0	0	0
19/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,894.0000	13,196.0000	2.342	0	0	0
19/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,427.0000	1,333.0000	(6.587)	0	0	240
19/06/2009	R186	2010/02/04			Bond Future	8.9010	8.9440	0.483	0.0000	0.0000	0
19/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,926.0000	3,761.0000	(4.203)	0	0	0
19/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,396.0000	10,639.0000	2.337	0	0	0
19/06/2009	R186	2010/05/06			Bond Future	8.9460	8.9900	0.492	0.0000	0.0000	0
19/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,456.0000	2,234.0000	(9.039)	0	0	0
19/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	1,950.0000	2,140.0000	9.744	0	0	0
19/06/2009	R201	2009/08/06			Bond Future	8.3380	8.3790	0.492	0.0000	0.0000	2
19/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,038.0000	3,877.0000	(3.987)	0	0	0
19/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	209.0000	224.0000	7.177	0	0	0
19/06/2009	R201	2009/11/05			Bond Future	8.4000	8.4430	0.512	0.0000	0.0000	0
19/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	736.0000	688.0000	(6.522)	0	0	0
19/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,534.0000	4,664.0000	2.867	0	0	0
19/06/2009	R201	2010/02/04			Bond Future	8.4700	8.5160	0.543	0.0000	0.0000	0
19/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,014.0000	5,140.0000	2.513	0	0	0
19/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,093.0000	1,038.0000	(5.032)	0	0	0
19/06/2009	R201	2010/05/06			Bond Future	8.5410	8.5900	0.574	0.0000	0.0000	0
19/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,876.0000	1,783.0000	(4.957)	0	0	0
19/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,031.0000	2,122.0000	4.481	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	R203	2009/08/06			Bond Future	8.7700	8.8100	0.456	0.0000	0.0000	1,570
19/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	773.0000	819.0000	5.951	0	0	0
19/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,415.0000	3,237.0000	(5.212)	0	0	0
19/06/2009	R203	2009/11/05			Bond Future	8.8350	8.8770	0.475	0.0000	0.0000	0
19/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	574.0000	533.0000	(7.143)	0	0	0
19/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,226.0000	8,413.0000	2.273	0	0	0
19/06/2009	R203	2010/02/04			Bond Future	8.9080	8.9520	0.494	0.0000	0.0000	0
19/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,924.0000	6,068.0000	2.431	0	0	0
19/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,069.0000	1,980.0000	(4.302)	0	0	0
19/06/2009	R203	2010/05/06			Bond Future	8.9750	9.0210	0.513	0.0000	0.0000	0
19/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	1,760.0000	1,873.0000	6.420	0	0	0
19/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,889.0000	1,765.0000	(6.564)	0	0	0
19/06/2009	R204	2009/08/06			Bond Future	8.7780	8.8180	0.456	8.7700	8.7700	1,395
19/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	855.0000	907.0000	6.082	0	0	0
19/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,676.0000	3,484.0000	(5.223)	0	0	0
19/06/2009	R204	2009/11/05			Bond Future	8.8340	8.8760	0.475	0.0000	0.0000	0
19/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,037.0000	9,241.0000	2.257	0	0	0
19/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	630.0000	584.0000	(7.302)	0	0	0
19/06/2009	R204	2010/02/04			Bond Future	8.8960	8.9400	0.495	0.0000	0.0000	0
19/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,474.0000	6,632.0000	2.441	0	0	0
19/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,301.0000	2,202.0000	(4.302)	0	0	0
19/06/2009	R204	2010/05/06			Bond Future	8.9580	9.0030	0.502	0.0000	0.0000	0
19/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,945.0000	1,809.0000	(6.992)	0	0	0
19/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	1,706.0000	1,826.0000	7.034	0	0	0
19/06/2009	R206	2009/08/06			Bond Future	8.3430	8.3840	0.491	0.0000	0.0000	1,775
19/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,347.0000	3,214.0000	(3.974)	0	0	0
19/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	175.0000	187.0000	6.857	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,978.0000	5,117.0000	2.792	0	0	0
19/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	36.0000	29.0000	(19.444)	0	0	300
19/06/2009	R206	2009/11/05			Bond Future	8.4110	8.4550	0.523	0.0000	0.0000	0
19/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	595.0000	555.0000	(6.723)	0	0	0
19/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,752.0000	3,862.0000	2.932	0	0	0
19/06/2009	R206	2010/02/04			Bond Future	8.4920	8.5390	0.553	0.0000	0.0000	0
19/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	870.0000	825.0000	(5.172)	0	0	0
19/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,129.0000	4,235.0000	2.567	0	0	0
19/06/2009	R206	2010/05/06			Bond Future	8.5810	8.6320	0.594	0.0000	0.0000	0
19/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,118.0000	2,030.0000	(4.155)	0	0	0
19/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,606.0000	1,673.0000	4.172	0	0	0
19/06/2009	R207	2009/08/06			Bond Future	8.8880	8.9280	0.450	8.8900	8.8900	600
19/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,084.0000	1,146.0000	5.720	0	0	0
19/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	3,297.0000	3,111.0000	(5.641)	0	0	0
19/06/2009	R207	2009/11/05			Bond Future	8.9420	8.9830	0.459	0.0000	0.0000	0
19/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,973.0000	10,182.0000	2.096	0	0	0
19/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	573.0000	532.0000	(7.155)	0	0	0
19/06/2009	R207	2010/02/04			Bond Future	9.0010	9.0450	0.489	0.0000	0.0000	0
19/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,939.0000	7,102.0000	2.349	0	0	0
19/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,290.0000	2,190.0000	(4.367)	0	0	0
19/06/2009	R207	2010/05/06			Bond Future	9.0630	9.1070	0.485	0.0000	0.0000	0
19/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,201.0000	1,302.0000	8.410	0	0	0
19/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,291.0000	2,134.0000	(6.853)	0	0	0
19/06/2009	R208	2009/08/06			Bond Future	8.9870	9.0380	0.567	0.0000	0.0000	0
19/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,335.0000	1,436.0000	7.566	0	0	0
19/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,984.0000	2,761.0000	(7.473)	0	0	0
19/06/2009	R208	2009/11/05			Bond Future	9.0410	9.0930	0.575	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
19/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	742.0000	680.0000	(8.356)	0	0	0
19/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,352.0000	9,614.0000	2.802	0	0	0
19/06/2009	R208	2010/02/04			Bond Future	9.1160	9.1680	0.570	0.0000	0.0000	0
19/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,676.0000	2,547.0000	(4.821)	0	0	0
19/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,573.0000	6,763.0000	2.891	0	0	0
19/06/2009	R208	2010/05/06			Bond Future	9.2070	9.2620	0.597	0.0000	0.0000	0
19/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	1,447.0000	1,603.0000	10.781	0	0	0
19/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,705.0000	1,531.0000	(10.205)	0	0	0
19/06/2009	R209	2009/08/06			Bond Future	8.3820	8.4220	0.477	0.0000	0.0000	4,503
19/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,418.0000	4,157.0000	(5.908)	0	0	0
19/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,346.0000	1,429.0000	6.166	0	0	0
19/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,263.0000	1,134.0000	(10.214)	0	0	1,950
19/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,676.0000	4,892.0000	4.619	0	0	0
19/06/2009	R209	2009/11/05			Bond Future	8.4050	8.4470	0.500	0.0000	0.0000	0
19/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,041.0000	12,326.0000	2.367	0	0	0
19/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	650.0000	597.0000	(8.154)	0	0	5,000
19/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,401.0000	14,707.0000	2.125	0	0	0
19/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,007.0000	933.0000	(7.349)	0	0	0
19/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,011.0000	1,058.0000	4.649	0	0	2,500
19/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,279.0000	10,967.0000	(2.766)	0	0	0
19/06/2009	R209	2010/02/04			Bond Future	8.4310	8.4730	0.498	0.0000	0.0000	0
19/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,271.0000	12,969.0000	(2.276)	0	0	0
19/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,576.0000	1,631.0000	3.490	0	0	0
19/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,422.0000	2,305.0000	(4.831)	0	0	2,500
19/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,070.0000	11,310.0000	2.168	0	0	0
19/06/2009	R209	2010/05/06			Bond Future	8.4540	8.4970	0.509	0.0000	0.0000	0
19/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,654.0000	1,459.0000	(11.790)	0	0	0
19/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	1,266.0000	1,433.0000	13.191	0	0	0
19/06/2009	TRT1	2009/08/06			Index Future	290.7160	290.0550	(0.227)	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	TRT1	2009/11/05			Index Future	295.8490	295.1770	(0.227)	0.0000	0.0000	0
19/06/2009	TRT1	2010/02/04			Index Future	301.1640	300.4800	(0.227)	0.0000	0.0000	0
19/06/2009	ZAAD	2009/09/14			Currency Future	6.5749	6.5977	0.347	0.0000	0.0000	103,728
19/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	796.0000	781.0000	(1.884)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	110.0000	119.0000	8.182	0	0	0
19/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	523.0000	508.0000	(2.868)	0	0	0
19/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	751.0000	772.0000	2.796	0	0	0
19/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	755.0000	740.0000	(1.987)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	635.0000	622.0000	(2.047)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	105.0000	99.0000	(5.714)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	148.0000	155.0000	4.730	0	0	0
19/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	268.0000	280.0000	4.478	0	0	0
19/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	123.0000	115.0000	(6.504)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	502.0000	520.0000	3.586	0	0	0
19/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	398.0000	413.0000	3.769	0	0	0
19/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
19/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	674.0000	660.0000	(2.077)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	484.0000	469.0000	(3.099)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	148.0000	155.0000	4.730	0	0	0
19/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	248.0000	259.0000	4.435	0	0	0
19/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	312.0000	326.0000	4.487	0	0	0
19/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	398.0000	413.0000	3.769	0	0	0
19/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	123.0000	115.0000	(6.504)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	188.0000	179.0000	(4.787)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	635.0000	622.0000	(2.047)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	159.0000	167.0000	5.031	0	0	0
19/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	367.0000	382.0000	4.087	0	0	0
19/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	523.0000	508.0000	(2.868)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	188.0000	179.0000	(4.787)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	229.0000	240.0000	4.803	0	0	0
19/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	90.0000	85.0000	(5.556)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	99.0000	108.0000	9.091	0	0	0
19/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	121.0000	132.0000	9.091	0	0	0
19/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	183.0000	192.0000	4.918	0	0	0
19/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	559.0000	547.0000	(2.147)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	121.0000	132.0000	9.091	0	0	0
19/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	243.0000	232.0000	(4.527)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	580.0000	599.0000	3.276	0	0	0
19/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	465.0000	482.0000	3.656	0	0	0
19/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	714.0000	699.0000	(2.101)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	110.0000	119.0000	8.182	0	0	0
19/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	409.0000	395.0000	(3.423)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	484.0000	469.0000	(3.099)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	596.0000	584.0000	(2.013)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	273.0000	262.0000	(4.029)	0	0	0
19/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
19/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	596.0000	584.0000	(2.013)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	134.0000	145.0000	8.209	0	0	0
19/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	142.0000	134.0000	(5.634)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	248.0000	259.0000	4.435	0	0	0
19/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	164.0000	155.0000	(5.488)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	540.0000	559.0000	3.519	0	0	0
19/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	674.0000	660.0000	(2.077)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	99.0000	108.0000	9.091	0	0	0
19/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	183.0000	192.0000	4.918	0	0	0
19/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	446.0000	431.0000	(3.363)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	268.0000	280.0000	4.478	0	0	0
19/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	339.0000	353.0000	4.130	0	0	0
19/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,075.0000	3,098.0000	0.748	0	0	0
19/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	707.0000	727.0000	2.829	0	0	0
19/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
19/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,325.0000	4,348.0000	0.532	0	0	0
19/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	409.0000	395.0000	(3.423)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	159.0000	167.0000	5.031	0	0	0
19/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	430.0000	447.0000	3.953	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	214.0000	204.0000	(4.673)	0	0	0
19/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	663.0000	684.0000	3.167	0	0	0
19/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	312.0000	326.0000	4.487	0	0	0
19/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	171.0000	179.0000	4.678	0	0	0
19/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	465.0000	482.0000	3.656	0	0	0
19/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,975.0000	2,952.0000	(0.773)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	273.0000	262.0000	(4.029)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	229.0000	240.0000	4.803	0	0	0
19/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,075.0000	6,098.0000	0.379	0	0	0
19/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
19/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,525.0000	4,548.0000	0.508	0	0	0
19/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	305.0000	293.0000	(3.934)	0	0	0
19/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	796.0000	781.0000	(1.884)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	339.0000	353.0000	4.130	0	0	0
19/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,025.0000	6,048.0000	0.382	0	0	0
19/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,575.0000	4,598.0000	0.503	0	0	0
19/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
19/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	882.0000	865.0000	(1.927)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	926.0000	909.0000	(1.836)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	164.0000	155.0000	(5.488)	0	0	0
19/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	289.0000	302.0000	4.498	0	0	0
19/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	839.0000	823.0000	(1.907)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	90.0000	85.0000	(5.556)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	243.0000	232.0000	(4.527)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	305.0000	293.0000	(3.934)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
19/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	338.0000	325.0000	(3.846)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
19/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	621.0000	641.0000	3.221	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,015.0000	997.0000	(1.773)	0	0	0
19/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
19/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	796.0000	817.0000	2.638	0	0	0
19/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
19/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	882.0000	865.0000	(1.927)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	197.0000	207.0000	5.076	0	0	0
19/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	714.0000	699.0000	(2.101)	0	0	0
19/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	373.0000	359.0000	(3.753)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	64.0000	70.0000	9.375	0	0	0
19/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	213.0000	223.0000	4.695	0	0	0
19/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
19/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,025.0000	3,048.0000	0.760	0	0	0
19/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,425.0000	4,402.0000	(0.520)	0	0	0
19/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	970.0000	953.0000	(1.753)	0	0	0
19/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,925.0000	5,902.0000	(0.388)	0	0	0
19/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,825.0000	5,848.0000	0.395	0	0	0
19/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	213.0000	223.0000	4.695	0	0	0
19/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,175.0000	6,152.0000	(0.372)	0	0	0
19/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	338.0000	325.0000	(3.846)	0	0	0
19/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,825.0000	2,848.0000	0.814	0	0	0
19/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,925.0000	2,902.0000	(0.786)	0	0	0
19/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
19/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,675.0000	4,652.0000	(0.492)	0	0	0
19/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,525.0000	1,548.0000	1.508	0	0	0
19/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,575.0000	1,598.0000	1.460	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,486.0000	1,465.0000	(1.413)	0	0	0
19/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,175.0000	3,152.0000	(0.724)	0	0	0
19/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
19/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
19/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,438.0000	1,417.0000	(1.460)	0	0	0
19/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
19/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	540.0000	559.0000	3.519	0	0	0
19/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,681.0000	1,660.0000	(1.249)	0	0	0
19/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,475.0000	4,452.0000	(0.514)	0	0	0
19/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,975.0000	5,952.0000	(0.385)	0	0	0
19/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,326.0000	1,349.0000	1.735	0	0	0
19/06/2009	ZAAD	2009/12/14			Currency Future	6.6319	6.6547	0.344	0.0000	0.0000	357
19/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	773.0000	758.0000	(1.940)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	159.0000	152.0000	(4.403)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	159.0000	152.0000	(4.403)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	697.0000	715.0000	2.582	0	0	0
19/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	520.0000	507.0000	(2.500)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	555.0000	542.0000	(2.342)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	528.0000	544.0000	3.030	0	0	0
19/06/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	355.0000	345.0000	(2.817)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	268.0000	259.0000	(3.358)	0	0	0
19/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	205.0000	213.0000	3.902	0	0	0
19/06/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	591.0000	607.0000	2.707	0	0	0
19/06/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	115.0000	110.0000	(4.348)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	317.0000	327.0000	3.155	0	0	0
19/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	287.0000	297.0000	3.484	0	0	0
19/06/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	128.0000	123.0000	(3.906)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	317.0000	327.0000	3.155	0	0	0

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19/06/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	196.0000	189.0000	(3.571)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	418.0000	407.0000	(2.632)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	591.0000	607.0000	2.707	0	0	0
19/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	485.0000	473.0000	(2.474)	0	0	0
19/06/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	630.0000	616.0000	(2.222)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	660.0000	678.0000	2.727	0	0	0
19/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	474.0000	489.0000	3.165	0	0	0
19/06/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	387.0000	400.0000	3.359	0	0	0
19/06/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	234.0000	242.0000	3.419	0	0	0
19/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	243.0000	234.0000	(3.704)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	450.0000	464.0000	3.111	0	0	0
19/06/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
19/06/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	179.0000	186.0000	3.911	0	0	0
19/06/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,418.0000	4,396.0000	(0.498)	0	0	0
19/06/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	668.0000	653.0000	(2.246)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	302.0000	312.0000	3.311	0	0	0
19/06/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	625.0000	642.0000	2.720	0	0	0
19/06/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	428.0000	442.0000	3.271	0	0	0
19/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
19/06/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	848.0000	831.0000	(2.005)	0	0	0
19/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,082.0000	6,105.0000	0.378	0	0	0
19/06/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	250.0000	258.0000	3.200	0	0	0
19/06/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	528.0000	544.0000	3.030	0	0	0
19/06/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	143.0000	137.0000	(4.196)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	368.0000	380.0000	3.261	0	0	0
19/06/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	261.0000	270.0000	3.448	0	0	0
19/06/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	386.0000	375.0000	(2.850)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	407.0000	420.0000	3.194	0	0	0
19/06/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,523.0000	1,502.0000	(1.379)	0	0	0
19/06/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	702.0000	687.0000	(2.137)	0	0	0
19/06/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	485.0000	473.0000	(2.474)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	407.0000	420.0000	3.194	0	0	0
19/06/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	196.0000	189.0000	(3.571)	0	0	0
19/06/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,922.0000	2,900.0000	(0.753)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	296.0000	287.0000	(3.041)	0	0	0
19/06/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	325.0000	316.0000	(2.769)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	325.0000	316.0000	(2.769)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	557.0000	573.0000	2.873	0	0	0
19/06/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,918.0000	5,895.0000	(0.389)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	368.0000	380.0000	3.261	0	0	0
19/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	350.0000	361.0000	3.143	0	0	0
19/06/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	175.0000	169.0000	(3.429)	0	0	0
19/06/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,218.0000	6,195.0000	(0.370)	0	0	0
19/06/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	386.0000	375.0000	(2.850)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	418.0000	407.0000	(2.632)	0	0	0
19/06/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	350.0000	361.0000	3.143	0	0	0
19/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,468.0000	4,445.0000	(0.515)	0	0	0
19/06/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
19/06/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,754.0000	1,733.0000	(1.197)	0	0	0
19/06/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,582.0000	4,605.0000	0.502	0	0	0
19/06/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,972.0000	2,949.0000	(0.774)	0	0	0
19/06/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	333.0000	344.0000	3.303	0	0	0
19/06/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	15.0000	15.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,082.0000	3,105.0000	0.746	0	0	0
19/06/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	451.0000	439.0000	(2.661)	0	0	0
19/06/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,538.0000	1,560.0000	1.430	0	0	0
19/06/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,297.0000	1,319.0000	1.696	0	0	0
19/06/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,587.0000	1,609.0000	1.386	0	0	0
19/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	555.0000	542.0000	(2.342)	0	0	0
19/06/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
19/06/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	287.0000	297.0000	3.484	0	0	0
19/06/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,968.0000	5,945.0000	(0.385)	0	0	0
19/06/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,282.0000	4,305.0000	0.537	0	0	0
19/06/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,477.0000	1,457.0000	(1.354)	0	0	0
19/06/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	102.0000	98.0000	(3.922)	0	0	0
19/06/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,032.0000	6,055.0000	0.381	0	0	0
19/06/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	812.0000	832.0000	2.463	0	0	0
19/06/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,782.0000	2,805.0000	0.827	0	0	0
19/06/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	734.0000	753.0000	2.589	0	0	0
19/06/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,532.0000	4,555.0000	0.508	0	0	0
19/06/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	218.0000	210.0000	(3.670)	0	0	0
19/06/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,032.0000	3,055.0000	0.759	0	0	0
19/06/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,220.0000	3,198.0000	(0.683)	0	0	0
19/06/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,718.0000	4,695.0000	(0.487)	0	0	0
19/06/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	302.0000	312.0000	3.311	0	0	0
19/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	520.0000	507.0000	(2.500)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	500.0000	515.0000	3.000	0	0	0
19/06/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,782.0000	5,805.0000	0.398	0	0	0
19/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	219.0000	227.0000	3.653	0	0	0
19/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	737.0000	722.0000	(2.035)	0	0	0
19/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	668.0000	653.0000	(2.246)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	243.0000	234.0000	(3.704)	0	0	0
19/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	250.0000	258.0000	3.200	0	0	0
19/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	274.0000	283.0000	3.285	0	0	0
19/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	592.0000	579.0000	(2.196)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	500.0000	515.0000	3.000	0	0	0
19/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	218.0000	210.0000	(3.670)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	592.0000	579.0000	(2.196)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	474.0000	489.0000	3.165	0	0	0
19/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	274.0000	283.0000	3.285	0	0	0
19/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	810.0000	794.0000	(1.975)	0	0	0
19/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	450.0000	464.0000	3.111	0	0	0
19/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	737.0000	722.0000	(2.035)	0	0	0
19/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	219.0000	227.0000	3.653	0	0	0
19/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	268.0000	259.0000	(3.358)	0	0	0
19/06/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	192.0000	199.0000	3.646	0	0	0
19/06/2009	ZAAD	2010/03/15			Currency Future	6.6865	6.7092	0.339	0.0000	0.0000	0
19/06/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	667.0000	682.0000	2.249	0	0	0
19/06/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	519.0000	532.0000	2.505	0	0	0
19/06/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	230.0000	223.0000	(3.043)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	460.0000	472.0000	2.609	0	0	0
19/06/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	413.0000	403.0000	(2.421)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	460.0000	472.0000	2.609	0	0	0
19/06/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	606.0000	594.0000	(1.980)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	474.0000	463.0000	(2.321)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	609.0000	624.0000	2.463	0	0	0
19/06/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	474.0000	463.0000	(2.321)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	732.0000	748.0000	2.186	0	0	0
19/06/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	382.0000	372.0000	(2.618)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	273.0000	265.0000	(2.930)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	500.0000	512.0000	2.400	0	0	0
19/06/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	378.0000	388.0000	2.646	0	0	0
19/06/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	325.0000	316.0000	(2.769)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	539.0000	552.0000	2.412	0	0	0
19/06/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	641.0000	629.0000	(1.872)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	425.0000	436.0000	2.588	0	0	0
19/06/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	213.0000	206.0000	(3.286)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	353.0000	343.0000	(2.833)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	298.0000	289.0000	(3.020)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	538.0000	526.0000	(2.230)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	249.0000	241.0000	(3.213)	0	0	0
19/06/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	584.0000	598.0000	2.397	0	0	0
19/06/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	480.0000	492.0000	2.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/06/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	636.0000	651.0000	2.358	0	0	0
19/06/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	443.0000	432.0000	(2.483)	0	0	0
19/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	393.0000	403.0000	2.545	0	0	0
19/06/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	561.0000	575.0000	2.496	0	0	0
19/06/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	572.0000	560.0000	(2.098)	0	0	0
19/06/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	506.0000	494.0000	(2.372)	0	0	0
19/06/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	442.0000	453.0000	2.489	0	0	0
19/06/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	408.0000	419.0000	2.696	0	0	0
19/06/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	699.0000	715.0000	2.289	0	0	0
19/06/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	196.0000	189.0000	(3.571)	0	0	0
19/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	751.0000	737.0000	(1.864)	0	0	0
19/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	364.0000	373.0000	2.473	0	0	0
19/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	677.0000	664.0000	(1.920)	0	0	0
19/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	338.0000	347.0000	2.663	0	0	0

Grand Total: **804,286**