



Derivatives High/Low Report

High/Low for 26/06/2009

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
26/06/2009	\$ / R 2009/09/14			Currency Future	8.1617	8.0427	(1.458)	8.1400	8.0200	214,743
26/06/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	279.0000	221.0000	(20.789)	0	0	2,000
26/06/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,198.0000	3,311.0000	3.533	0	0	0
26/06/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	654.0000	550.0000	(15.902)	0	0	13,157
26/06/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	32.0000	36.0000	12.500	0	0	2,000
26/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	1,000
26/06/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	92.0000	107.0000	16.304	0	0	200
26/06/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	405.0000	325.0000	(19.753)	0	0	2,000
26/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,268.0000	2,377.0000	4.806	0	0	0
26/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	458.0000	372.0000	(18.777)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	243.0000	283.0000	16.461	0	0	0
26/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	56.0000	42.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,980.0000	2,089.0000	5.505	0	0	0
26/06/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	334.0000	267.0000	(20.060)	0	0	25
26/06/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	384.0000	443.0000	15.365	0	0	0
26/06/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	943.0000	829.0000	(12.089)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	451.0000	515.0000	14.191	0	0	0
26/06/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	296.0000	236.0000	(20.270)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,365.0000	2,473.0000	4.567	0	0	0
26/06/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,932.0000	2,040.0000	5.590	0	0	0
26/06/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	263.0000	208.0000	(20.913)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	322.0000	375.0000	16.460	0	0	25
26/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	61.0000	46.0000	(24.590)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	157.0000	122.0000	(22.293)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,706.0000	2,816.0000	4.065	0	0	0
26/06/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	166.0000	129.0000	(22.289)	0	0	15,157
26/06/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	795.0000	879.0000	10.566	0	0	0
26/06/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	93.0000	71.0000	(23.656)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,694.0000	1,799.0000	6.198	0	0	0
26/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,837.0000	1,943.0000	5.770	0	0	0
26/06/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	522.0000	591.0000	13.218	0	0	0
26/06/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,231.0000	1,329.0000	7.961	0	0	0
26/06/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	559.0000	630.0000	12.701	0	0	0
26/06/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	417.0000	478.0000	14.628	0	0	0
26/06/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	220.0000	173.0000	(21.364)	0	0	30
26/06/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	596.0000	670.0000	12.416	0	0	0
26/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	61.0000	46.0000	(24.590)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	197.0000	229.0000	16.244	0	0	25
26/06/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,220.0000	2,329.0000	4.910	0	0	0
26/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	44.0000	33.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	134.0000	104.0000	(22.388)	0	0	200
26/06/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	754.0000	836.0000	10.875	0	0	0
26/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,322.0000	1,421.0000	7.489	0	0	0
26/06/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	431.0000	348.0000	(19.258)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	32.0000	21.0000	(34.375)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,511.0000	2,620.0000	4.341	0	0	0
26/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	83.0000	64.0000	(22.892)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	83.0000	64.0000	(22.892)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,506.0000	1,609.0000	6.839	0	0	0
26/06/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,952.0000	3,062.0000	3.726	0	0	0
26/06/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	486.0000	553.0000	13.786	0	0	0
26/06/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,322.0000	1,421.0000	7.489	0	0	0
26/06/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,268.0000	2,377.0000	4.806	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
26/06/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,980.0000	2,089.0000	5.505	0	0	0
26/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,694.0000	1,799.0000	6.198	0	0	0
26/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,001.0000	3,112.0000	3.699	0	0	0
26/06/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	714.0000	794.0000	11.204	0	0	0
26/06/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	44.0000	33.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	127.0000	98.0000	(22.835)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	248.0000	195.0000	(21.371)	0	0	25
26/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	175.0000	137.0000	(21.714)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,600.0000	1,704.0000	6.500	0	0	0
26/06/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	965.0000	1,056.0000	9.430	0	0	0
26/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	234.0000	184.0000	(21.368)	0	0	140
26/06/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	208.0000	163.0000	(21.635)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	88.0000	67.0000	(23.864)	0	0	0
26/06/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	56.0000	42.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	219.0000	255.0000	16.438	0	0	140
26/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,276.0000	1,375.0000	7.759	0	0	0
26/06/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,839.0000	4,958.0000	2.459	0	0	0
26/06/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,853.0000	2,963.0000	3.856	0	0	0
26/06/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	18.0000	8.0000	(55.556)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,053.0000	1,146.0000	8.832	0	0	0
26/06/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,741.0000	1,847.0000	6.088	0	0	0
26/06/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	922.0000	1,011.0000	9.653	0	0	0
26/06/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	522.0000	591.0000	13.218	0	0	0
26/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	53.0000	40.0000	(24.528)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,804.0000	2,914.0000	3.923	0	0	0
26/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	115.0000	89.0000	(22.609)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	234.0000	184.0000	(21.368)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	21.0000	11.0000	(47.619)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,559.0000	2,668.0000	4.259	0	0	0
26/06/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,600.0000	1,704.0000	6.500	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
26/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	24.0000	13.0000	(45.833)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,462.0000	2,571.0000	4.427	0	0	0
26/06/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,238.0000	7,357.0000	1.644	0	0	0
26/06/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	635.0000	711.0000	11.969	0	0	0
26/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,413.0000	2,522.0000	4.517	0	0	0
26/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,029.0000	2,137.0000	5.323	0	0	0
26/06/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,738.0000	5,857.0000	2.074	0	0	0
26/06/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,932.0000	2,040.0000	5.590	0	0	0
26/06/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,220.0000	2,329.0000	4.910	0	0	0
26/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	22.0000	12.0000	(45.455)	0	0	0
26/06/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,755.0000	2,865.0000	3.993	0	0	0
26/06/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	121.0000	93.0000	(23.140)	0	0	0
26/06/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	353.0000	408.0000	15.581	0	0	140
26/06/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
26/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	25.0000	15.0000	(40.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,511.0000	2,620.0000	4.341	0	0	0
26/06/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,240.0000	4,359.0000	2.807	0	0	0
26/06/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	314.0000	251.0000	(20.064)	0	0	140
26/06/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,172.0000	2,280.0000	4.972	0	0	0
26/06/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	22.0000	12.0000	(45.455)	0	0	0
26/06/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	196.0000	154.0000	(21.429)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,050.0000	3,162.0000	3.672	0	0	0
26/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,009.0000	1,101.0000	9.118	0	0	0
26/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,789.0000	1,895.0000	5.925	0	0	0
26/06/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,029.0000	2,137.0000	5.323	0	0	0
26/06/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,789.0000	1,895.0000	5.925	0	0	0
26/06/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,952.0000	3,062.0000	3.726	0	0	0
26/06/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,009.0000	1,101.0000	9.118	0	0	0
26/06/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	121.0000	93.0000	(23.140)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	58.0000	44.0000	(24.138)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,647.0000	1,751.0000	6.315	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,038.0000	7,157.0000	1.691	0	0	0
26/06/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	103.0000	80.0000	(22.330)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,124.0000	2,233.0000	5.132	0	0	0
26/06/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	71.0000	54.0000	(23.944)	0	0	0
26/06/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,186.0000	1,283.0000	8.179	0	0	0
26/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,460.0000	1,561.0000	6.918	0	0	0
26/06/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	98.0000	75.0000	(23.469)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,053.0000	1,146.0000	8.832	0	0	0
26/06/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	186.0000	145.0000	(22.043)	0	0	100
26/06/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	36.0000	25.0000	(30.556)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
26/06/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,016.0000	1,897.0000	(5.903)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	141.0000	109.0000	(22.695)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,553.0000	1,656.0000	6.632	0	0	0
26/06/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,553.0000	1,656.0000	6.632	0	0	0
26/06/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	115.0000	89.0000	(22.609)	0	0	0
26/06/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
26/06/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,512.0000	3,393.0000	(3.388)	0	0	0
26/06/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	674.0000	752.0000	11.573	0	0	0
26/06/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	879.0000	967.0000	10.011	0	0	0
26/06/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
26/06/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,462.0000	2,571.0000	4.427	0	0	0
26/06/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,755.0000	2,865.0000	3.993	0	0	0
26/06/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	109.0000	85.0000	(22.018)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	617.0000	515.0000	(16.532)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	814.0000	703.0000	(13.636)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,141.0000	1,237.0000	8.414	0	0	0
26/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
26/06/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,768.0000	1,649.0000	(6.731)	0	0	0
26/06/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	52.0000	60.0000	15.385	0	0	0
26/06/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
26/06/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,262.0000	3,143.0000	(3.648)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	79.0000	60.0000	(24.051)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,991.0000	4,109.0000	2.957	0	0	0
26/06/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,539.0000	5,657.0000	2.130	0	0	0
26/06/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	71.0000	54.0000	(23.944)	0	0	0
26/06/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,988.0000	7,107.0000	1.703	0	0	0
26/06/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,367.0000	1,468.0000	7.388	0	0	0
26/06/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,076.0000	2,185.0000	5.250	0	0	0
26/06/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	121.0000	140.0000	15.702	0	0	0
26/06/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
26/06/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	899.0000	786.0000	(12.570)	0	0	0
26/06/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	582.0000	483.0000	(17.010)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,445.0000	3,560.0000	3.338	0	0	0
26/06/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,413.0000	1,514.0000	7.148	0	0	0
26/06/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,489.0000	5,607.0000	2.150	0	0	0
26/06/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,276.0000	1,158.0000	(9.248)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,440.0000	4,558.0000	2.658	0	0	0
26/06/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,639.0000	4,758.0000	2.565	0	0	0
26/06/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,012.0000	4,893.0000	(2.374)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,966.0000	1,847.0000	(6.053)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	75.0000	57.0000	(24.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	105.0000	122.0000	16.190	0	0	0
26/06/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	4,962.0000	4,843.0000	(2.398)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,148.0000	3,261.0000	3.590	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,462.0000	3,343.0000	(3.437)	0	0	0
26/06/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
26/06/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,041.0000	4,159.0000	2.920	0	0	0
26/06/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,643.0000	3,760.0000	3.212	0	0	0
26/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	19.0000	9.0000	(52.632)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,460.0000	1,561.0000	6.918	0	0	0
26/06/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,076.0000	2,185.0000	5.250	0	0	0
26/06/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,290.0000	4,408.0000	2.751	0	0	0
26/06/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,374.0000	1,255.0000	(8.661)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,172.0000	2,280.0000	4.972	0	0	0
26/06/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,097.0000	1,192.0000	8.660	0	0	0
26/06/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	79.0000	60.0000	(24.051)	0	0	0
26/06/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
26/06/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,608.0000	2,717.0000	4.179	0	0	0
26/06/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,762.0000	4,643.0000	(2.499)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,367.0000	1,468.0000	7.388	0	0	0
26/06/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,179.0000	1,061.0000	(10.008)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
26/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,657.0000	2,766.0000	4.102	0	0	0
26/06/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	53.0000	40.0000	(24.528)	0	0	0
26/06/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,669.0000	1,550.0000	(7.130)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	518.0000	425.0000	(17.954)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	156.0000	182.0000	16.667	0	0	0
26/06/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,034.0000	918.0000	(11.219)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,837.0000	1,943.0000	5.770	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,884.0000	1,992.0000	5.732	0	0	0
26/06/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,741.0000	1,847.0000	6.088	0	0	0
26/06/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	714.0000	794.0000	11.204	0	0	0
26/06/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	18.0000	8.0000	(55.556)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,544.0000	3,660.0000	3.273	0	0	0
26/06/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,317.0000	2,425.0000	4.661	0	0	0
26/06/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	772.0000	663.0000	(14.119)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,539.0000	4,658.0000	2.622	0	0	0
26/06/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	24.0000	13.0000	(45.833)	0	0	0
26/06/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	25.0000	15.0000	(40.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,141.0000	1,237.0000	8.414	0	0	0
26/06/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,490.0000	4,608.0000	2.628	0	0	0
26/06/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,706.0000	2,816.0000	4.065	0	0	0
26/06/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,413.0000	2,522.0000	4.517	0	0	0
26/06/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,099.0000	3,211.0000	3.614	0	0	0
26/06/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	61.0000	70.0000	14.754	0	0	0
26/06/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	103.0000	80.0000	(22.330)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,902.0000	3,013.0000	3.825	0	0	0
26/06/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,719.0000	1,599.0000	(6.981)	0	0	0
26/06/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	14.0000	6.0000	(57.143)	0	0	0
26/06/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,506.0000	1,609.0000	6.839	0	0	0
26/06/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
26/06/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,227.0000	1,110.0000	(9.535)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,190.0000	4,309.0000	2.840	0	0	0
26/06/2009	\$ / R	2009/09/14	6.85	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
26/06/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
26/06/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,902.0000	3,013.0000	3.825	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	856.0000	744.0000	(13.084)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,494.0000	3,610.0000	3.320	0	0	0
26/06/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	14.0000	6.0000	(57.143)	0	0	0
26/06/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	6.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	7.35	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
26/06/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	732.0000	624.0000	(14.754)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	3,001.0000	3,112.0000	3.699	0	0	0
26/06/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	176.0000	205.0000	16.477	0	0	0
26/06/2009	\$ / R 2009/09/14	6.25	Call	Currency Future	1,917.0000	1,798.0000	(6.208)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	19.0000	9.0000	(52.632)	0	0	0
26/06/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	487.0000	398.0000	(18.275)	0	0	0
26/06/2009	\$ / R 2009/09/14	12.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,325.0000	1,207.0000	(8.906)	0	0	0
26/06/2009	\$ / R 2009/09/14	12.25	Put	Currency Future	4,091.0000	4,209.0000	2.884	0	0	0
26/06/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
26/06/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,657.0000	2,766.0000	4.102	0	0	0
26/06/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	175.0000	137.0000	(21.714)	0	0	0
26/06/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	70.0000	81.0000	15.714	0	0	0
26/06/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/06/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,818.0000	1,698.0000	(6.601)	0	0	0
26/06/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,346.0000	3,461.0000	3.437	0	0	0
26/06/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,340.0000	4,458.0000	2.719	0	0	0
26/06/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/06/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,593.0000	3,710.0000	3.256	0	0	0
26/06/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,296.0000	3,411.0000	3.489	0	0	0
26/06/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	138.0000	160.0000	15.942	0	0	0
26/06/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,276.0000	1,375.0000	7.759	0	0	0
26/06/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
26/06/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	549.0000	453.0000	(17.486)	0	0	0
26/06/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,423.0000	1,304.0000	(8.363)	0	0	0
26/06/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	149.0000	116.0000	(22.148)	0	0	0
26/06/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	88.0000	67.0000	(23.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
26/06/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	837.0000	923.0000	10.275	0	0	0
26/06/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	988.0000	873.0000	(11.640)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,472.0000	1,353.0000	(8.084)	0	0	0
26/06/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,141.0000	4,259.0000	2.850	0	0	0
26/06/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,867.0000	1,748.0000	(6.374)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,589.0000	4,708.0000	2.593	0	0	0
26/06/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,570.0000	1,451.0000	(7.580)	0	0	0
26/06/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/06/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,082.0000	966.0000	(10.721)	0	0	0
26/06/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
26/06/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	356.0000	285.0000	(19.944)	0	0	0
26/06/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	294.0000	342.0000	16.327	0	0	0
26/06/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,521.0000	1,402.0000	(7.824)	0	0	0
26/06/2009	\$ / R	2009/12/14			Currency Future	8.2972	8.1785	(1.431)	8.2600	8.1700	31,672
26/06/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	700.0000	758.0000	8.286	0	0	0
26/06/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	220.0000	184.0000	(16.364)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,373.0000	1,456.0000	6.045	0	0	0
26/06/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	88.0000	72.0000	(18.182)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,791.0000	2,894.0000	3.690	0	0	0
26/06/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,625.0000	4,739.0000	2.465	0	0	0
26/06/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	343.0000	372.0000	8.455	0	0	0
26/06/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	961.0000	1,030.0000	7.180	0	0	0
26/06/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,319.0000	2,418.0000	4.269	0	0	0
26/06/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,041.0000	2,137.0000	4.704	0	0	0
26/06/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,527.0000	4,641.0000	2.518	0	0	0
26/06/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,166.0000	5,282.0000	2.245	0	0	0
26/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	772.0000	833.0000	7.902	0	0	0
26/06/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	139.0000	115.0000	(17.266)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	24.0000	19.0000	(20.833)	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
26/06/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	243.0000	203.0000	(16.461)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,137.0000	4,249.0000	2.707	0	0	0
26/06/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	640.0000	551.0000	(13.906)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,649.0000	2,751.0000	3.851	0	0	0
26/06/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	308.0000	259.0000	(15.909)	0	0	0
26/06/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	259.0000	217.0000	(16.216)	0	0	0
26/06/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,245.0000	1,324.0000	6.345	0	0	0
26/06/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,920.0000	5,035.0000	2.337	0	0	0
26/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,162.0000	1,239.0000	6.627	0	0	0
26/06/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	275.0000	299.0000	8.727	0	0	0
26/06/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,416.0000	1,500.0000	5.932	0	0	0
26/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	922.0000	990.0000	7.375	0	0	0
26/06/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	116.0000	96.0000	(17.241)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	722.0000	627.0000	(13.158)	0	0	0
26/06/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,447.0000	1,330.0000	(8.086)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	520.0000	445.0000	(14.423)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	213.0000	178.0000	(16.432)	0	0	3,000
26/06/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	123.0000	132.0000	7.317	0	0	0
26/06/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	110.0000	91.0000	(17.273)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,656.0000	3,764.0000	2.954	0	0	0
26/06/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
26/06/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	167.0000	139.0000	(16.766)	0	0	11,094
26/06/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,373.0000	1,456.0000	6.045	0	0	0
26/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	147.0000	122.0000	(17.007)	0	0	0
26/06/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,821.0000	4,936.0000	2.385	0	0	0
26/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	813.0000	713.0000	(12.300)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	499.0000	427.0000	(14.429)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,770.0000	1,861.0000	5.141	0	0	0
26/06/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,020.0000	910.0000	(10.784)	0	0	13,513
26/06/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	502.0000	549.0000	9.363	0	0	0
26/06/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	227.0000	190.0000	(16.300)	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
26/06/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	216.0000	234.0000	8.333	0	0	0
26/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	480.0000	410.0000	(14.583)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,330.0000	1,412.0000	6.165	0	0	0
26/06/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,429.0000	4,543.0000	2.574	0	0	0
26/06/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,723.0000	4,838.0000	2.435	0	0	0
26/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	319.0000	268.0000	(15.987)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	220.0000	184.0000	(16.364)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,601.0000	2,703.0000	3.922	0	0	0
26/06/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,752.0000	3,861.0000	2.905	0	0	0
26/06/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	922.0000	990.0000	7.375	0	0	0
26/06/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,860.0000	1,952.0000	4.946	0	0	0
26/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	99.0000	82.0000	(17.172)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	884.0000	950.0000	7.466	0	0	0
26/06/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	157.0000	130.0000	(17.197)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,270.0000	3,376.0000	3.242	0	0	0
26/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	235.0000	255.0000	8.511	0	0	0
26/06/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	473.0000	516.0000	9.091	0	0	0
26/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	397.0000	337.0000	(15.113)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,413.0000	2,512.0000	4.103	0	0	0
26/06/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	74.0000	61.0000	(17.568)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	181.0000	196.0000	8.287	0	0	0
26/06/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	700.0000	758.0000	8.286	0	0	0
26/06/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,077.0000	3,182.0000	3.412	0	0	0
26/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,996.0000	2,090.0000	4.709	0	0	0
26/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	331.0000	279.0000	(15.710)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,886.0000	2,990.0000	3.604	0	0	0
26/06/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,125.0000	3,231.0000	3.392	0	0	0
26/06/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
26/06/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,934.0000	3,038.0000	3.545	0	0	0
26/06/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,996.0000	2,090.0000	4.709	0	0	0
26/06/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	83.0000	68.0000	(18.072)	0	0	0
26/06/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
26/06/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	665.0000	722.0000	8.571	0	0	0
26/06/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,681.0000	1,770.0000	5.294	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	278.0000	233.0000	(16.187)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	813.0000	713.0000	(12.300)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	961.0000	1,030.0000	7.180	0	0	0
26/06/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,538.0000	1,421.0000	(7.607)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	412.0000	350.0000	(15.049)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,950.0000	2,044.0000	4.821	0	0	0
26/06/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	79.0000	64.0000	(18.987)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	667.0000	575.0000	(13.793)	0	0	0
26/06/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
26/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	533.0000	582.0000	9.193	0	0	0
26/06/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	10,100
26/06/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	319.0000	347.0000	8.777	0	0	0
26/06/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,401.0000	1,285.0000	(8.280)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,838.0000	2,942.0000	3.665	0	0	0
26/06/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	67.0000	55.0000	(17.910)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	412.0000	350.0000	(15.049)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	216.0000	234.0000	8.333	0	0	0
26/06/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	782.0000	683.0000	(12.660)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,089.0000	4,200.0000	2.715	0	0	0
26/06/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	85.0000	70.0000	(17.647)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,981.0000	3,086.0000	3.522	0	0	0
26/06/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	73.0000	59.0000	(19.178)	0	0	0
26/06/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,068.0000	5,183.0000	2.269	0	0	0
26/06/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	235.0000	255.0000	8.511	0	0	0
26/06/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,162.0000	1,239.0000	6.627	0	0	0
26/06/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,367.0000	3,473.0000	3.148	0	0	0
26/06/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	207.0000	173.0000	(16.425)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,507.0000	2,608.0000	4.029	0	0	0
26/06/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,041.0000	4,152.0000	2.747	0	0	0
26/06/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,463.0000	5,580.0000	2.142	0	0	0
26/06/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	134.0000	112.0000	(16.418)	0	0	0
26/06/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	9,626
26/06/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	319.0000	268.0000	(15.987)	0	0	13,513
26/06/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,460.0000	1,544.0000	5.753	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
26/06/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	104.0000	86.0000	(17.308)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	64.0000	52.0000	(18.750)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	397.0000	337.0000	(15.113)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	178.0000	149.0000	(16.292)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	81.0000	66.0000	(18.519)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,704.0000	3,813.0000	2.943	0	0	0
26/06/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,415.0000	3,522.0000	3.133	0	0	0
26/06/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,087.0000	2,183.0000	4.600	0	0	0
26/06/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	1,093
26/06/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	808.0000	872.0000	7.921	0	0	0
26/06/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,272.0000	2,371.0000	4.357	0	0	0
26/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,080.0000	1,154.0000	6.852	0	0	0
26/06/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	216.0000	234.0000	8.333	0	0	0
26/06/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	782.0000	683.0000	(12.660)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	445.0000	379.0000	(14.831)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	259.0000	217.0000	(16.216)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	172.0000	144.0000	(16.279)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	99.0000	82.0000	(17.172)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,592.0000	1,679.0000	5.465	0	0	0
26/06/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	813.0000	713.0000	(12.300)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,283.0000	4,396.0000	2.638	0	0	0
26/06/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	912.0000	807.0000	(11.513)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	598.0000	650.0000	8.696	0	0	0
26/06/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,077.0000	3,182.0000	3.412	0	0	0
26/06/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
26/06/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,492.0000	1,375.0000	(7.842)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	631.0000	686.0000	8.716	0	0	0
26/06/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	356.0000	300.0000	(15.730)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,725.0000	1,815.0000	5.217	0	0	0
26/06/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,315.0000	5,431.0000	2.183	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	74.0000	61.0000	(17.568)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,656.0000	3,764.0000	2.954	0	0	0
26/06/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	308.0000	259.0000	(15.909)	0	0	0
26/06/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
26/06/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	462.0000	394.0000	(14.719)	0	0	247
26/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	383.0000	324.0000	(15.405)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	172.0000	144.0000	(16.279)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,601.0000	2,703.0000	3.922	0	0	0
26/06/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	878.0000	774.0000	(11.845)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,576.0000	4,690.0000	2.491	0	0	0
26/06/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	165.0000	178.0000	7.879	0	0	0
26/06/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	565.0000	616.0000	9.027	0	0	0
26/06/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	120.0000	99.0000	(17.500)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,235.0000	4,347.0000	2.645	0	0	0
26/06/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,969.0000	5,084.0000	2.314	0	0	0
26/06/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,761.0000	5,878.0000	2.031	0	0	0
26/06/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,255.0000	7,373.0000	1.626	0	0	0
26/06/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	428.0000	364.0000	(14.953)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/06/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,772.0000	1,654.0000	(6.659)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,041.0000	4,152.0000	2.747	0	0	0
26/06/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,821.0000	4,936.0000	2.385	0	0	0
26/06/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,636.0000	1,725.0000	5.440	0	0	0
26/06/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	198.0000	214.0000	8.081	0	0	0
26/06/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	183.0000	153.0000	(16.393)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	845.0000	743.0000	(12.071)	0	0	0
26/06/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,250.0000	3,131.0000	(3.662)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	113.0000	94.0000	(16.814)	0	0	174
26/06/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,180.0000	2,277.0000	4.450	0	0	0
26/06/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	61.0000	49.0000	(19.672)	0	0	0
26/06/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	665.0000	722.0000	8.571	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
26/06/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	331.0000	279.0000	(15.710)	0	0	0
26/06/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	598.0000	650.0000	8.696	0	0	0
26/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,366.0000	2,465.0000	4.184	0	0	0
26/06/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,121.0000	1,196.0000	6.690	0	0	0
26/06/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,561.0000	3,668.0000	3.005	0	0	0
26/06/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	90.0000	75.0000	(16.667)	0	0	0
26/06/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	502.0000	549.0000	9.363	0	0	0
26/06/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	736.0000	795.0000	8.016	0	0	0
26/06/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	772.0000	833.0000	7.902	0	0	0
26/06/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,743.0000	2,846.0000	3.755	0	0	0
26/06/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	884.0000	950.0000	7.466	0	0	0
26/06/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	445.0000	379.0000	(14.831)	0	0	0
26/06/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,414.0000	5,530.0000	2.143	0	0	0
26/06/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	65.0000	53.0000	(18.462)	0	0	0
26/06/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,499.0000	3,381.0000	(3.372)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	127.0000	105.0000	(17.323)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	369.0000	312.0000	(15.447)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,896.0000	4,006.0000	2.823	0	0	0
26/06/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,747.0000	4,629.0000	(2.486)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	480.0000	410.0000	(14.583)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	343.0000	289.0000	(15.743)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	268.0000	225.0000	(16.045)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,905.0000	1,998.0000	4.882	0	0	0
26/06/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	58.0000	47.0000	(18.966)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
26/06/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,012.0000	1,893.0000	(5.915)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	533.0000	582.0000	9.193	0	0	0
26/06/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,366.0000	2,465.0000	4.184	0	0	0
26/06/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	846.0000	911.0000	7.683	0	0	0
26/06/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,318.0000	3,425.0000	3.225	0	0	0
26/06/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
26/06/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	499.0000	427.0000	(14.429)	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
26/06/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	369.0000	312.0000	(15.447)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	113.0000	94.0000	(16.814)	0	0	9,530
26/06/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	343.0000	289.0000	(15.743)	0	0	0
26/06/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	143.0000	119.0000	(16.783)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,058.0000	947.0000	(10.491)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,018.0000	5,134.0000	2.312	0	0	0
26/06/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	846.0000	911.0000	7.683	0	0	0
26/06/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	201.0000	168.0000	(16.418)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,245.0000	1,324.0000	6.345	0	0	0
26/06/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,725.0000	1,815.0000	5.217	0	0	0
26/06/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,554.0000	2,655.0000	3.955	0	0	0
26/06/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	543.0000	463.0000	(14.733)	0	0	0
26/06/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	614.0000	527.0000	(14.169)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	96.0000	79.0000	(17.708)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,029.0000	3,134.0000	3.466	0	0	0
26/06/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	383.0000	324.0000	(15.405)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	110.0000	118.0000	7.273	0	0	0
26/06/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	243.0000	203.0000	(16.461)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,848.0000	3,958.0000	2.859	0	0	0
26/06/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,674.0000	4,788.0000	2.439	0	0	0
26/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,608.0000	3,716.0000	2.993	0	0	0
26/06/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	15.0000	15.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	143.0000	119.0000	(16.783)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	152.0000	126.0000	(17.105)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	189.0000	158.0000	(16.402)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,000.0000	1,071.0000	7.100	0	0	0
26/06/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,503.0000	1,589.0000	5.722	0	0	0
26/06/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,265.0000	5,381.0000	2.203	0	0	0
26/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	367.0000	399.0000	8.719	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,401.0000	1,285.0000	(8.280)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	297.0000	250.0000	(15.825)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,041.0000	2,137.0000	4.704	0	0	0
26/06/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,216.0000	5,332.0000	2.224	0	0	0
26/06/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,332.0000	4,445.0000	2.608	0	0	0
26/06/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,089.0000	4,200.0000	2.715	0	0	0
26/06/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	139.0000	115.0000	(17.266)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	58.0000	47.0000	(18.966)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,772.0000	4,887.0000	2.410	0	0	0
26/06/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,133.0000	2,230.0000	4.548	0	0	0
26/06/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
26/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	445.0000	485.0000	8.989	0	0	0
26/06/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	130.0000	108.0000	(16.923)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	71.0000	58.0000	(18.310)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,381.0000	4,494.0000	2.579	0	0	0
26/06/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,226.0000	2,324.0000	4.403	0	0	0
26/06/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,173.0000	3,279.0000	3.341	0	0	0
26/06/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,512.0000	3,619.0000	3.047	0	0	0
26/06/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,186.0000	4,298.0000	2.676	0	0	0
26/06/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,356.0000	1,241.0000	(8.481)	0	0	0
26/06/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	123.0000	102.0000	(17.073)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,463.0000	3,571.0000	3.119	0	0	0
26/06/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	255.0000	276.0000	8.235	0	0	0
26/06/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,138.0000	1,025.0000	(9.930)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,450.0000	3,331.0000	(3.449)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,549.0000	3,430.0000	(3.353)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,527.0000	4,641.0000	2.518	0	0	0
26/06/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,364.0000	5,480.0000	2.163	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	91.0000	97.0000	6.593	0	0	0
26/06/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,300.0000	3,181.0000	(3.606)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,288.0000	1,368.0000	6.211	0	0	0
26/06/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,612.0000	5,729.0000	2.085	0	0	0
26/06/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,005.0000	7,123.0000	1.685	0	0	0
26/06/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	736.0000	795.0000	8.016	0	0	0
26/06/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,654.0000	2,535.0000	(4.484)	0	0	0
26/06/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	235.0000	196.0000	(16.596)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,608.0000	3,716.0000	2.993	0	0	0
26/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,318.0000	3,425.0000	3.225	0	0	0
26/06/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,308.0000	2,189.0000	(5.156)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,561.0000	3,668.0000	3.005	0	0	0
26/06/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	65.0000	53.0000	(18.462)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	10.0000	10.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,068.0000	5,183.0000	2.269	0	0	0
26/06/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,678.0000	1,560.0000	(7.032)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
26/06/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,944.0000	4,055.0000	2.814	0	0	0
26/06/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,181.0000	1,067.0000	(9.653)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,815.0000	1,906.0000	5.014	0	0	0
26/06/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,696.0000	2,798.0000	3.783	0	0	0
26/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	162.0000	135.0000	(16.667)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,649.0000	3,530.0000	(3.261)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	93.0000	77.0000	(17.204)	0	0	0
26/06/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	590.0000	504.0000	(14.576)	0	0	0
26/06/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,997.0000	4,879.0000	(2.361)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/06/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,308.0000	6,425.0000	1.855	0	0	0
26/06/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	392.0000	426.0000	8.673	0	0	0
26/06/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	84.0000	89.0000	5.952	0	0	0
26/06/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	614.0000	527.0000	(14.169)	0	0	0
26/06/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,505.0000	2,386.0000	(4.750)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	694.0000	601.0000	(13.401)	0	0	0
26/06/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,950.0000	2,044.0000	4.821	0	0	0
26/06/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	297.0000	322.0000	8.418	0	0	0
26/06/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,513.0000	5,629.0000	2.104	0	0	0
26/06/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	752.0000	655.0000	(12.899)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	107.0000	88.0000	(17.757)	0	0	0
26/06/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	278.0000	233.0000	(16.187)	0	0	0
26/06/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,080.0000	1,154.0000	6.852	0	0	0
26/06/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	28.0000	28.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,456.0000	2,337.0000	(4.845)	0	0	0
26/06/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,856.0000	6,974.0000	1.721	0	0	0
26/06/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,460.0000	2,560.0000	4.065	0	0	0
26/06/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	147.0000	122.0000	(17.007)	0	0	0
26/06/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,117.0000	5,233.0000	2.267	0	0	0
26/06/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
26/06/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	99.0000	105.0000	6.061	0	0	0
26/06/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,725.0000	1,607.0000	(6.841)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,848.0000	3,958.0000	2.859	0	0	0
26/06/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
26/06/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	566.0000	483.0000	(14.664)	0	0	0
26/06/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,806.0000	6,924.0000	1.734	0	0	0
26/06/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,576.0000	4,690.0000	2.491	0	0	0
26/06/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	418.0000	454.0000	8.612	0	0	0
26/06/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	17.0000	17.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	367.0000	399.0000	8.719	0	0	0
26/06/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	251.0000	210.0000	(16.335)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,948.0000	3,830.0000	(2.989)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,992.0000	4,103.0000	2.781	0	0	0
26/06/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,952.0000	2,833.0000	(4.031)	0	0	0
26/06/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	445.0000	485.0000	8.989	0	0	0
26/06/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,096.0000	984.0000	(10.219)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,204.0000	1,281.0000	6.395	0	0	0
26/06/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	543.0000	463.0000	(14.733)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,838.0000	2,942.0000	3.665	0	0	0
26/06/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	85.0000	70.0000	(17.647)	0	0	0
26/06/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,557.0000	6,674.0000	1.784	0	0	0
26/06/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,061.0000	1,942.0000	(5.774)	0	0	0
26/06/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/06/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,711.0000	5,828.0000	2.049	0	0	0
26/06/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,048.0000	3,929.0000	(2.940)	0	0	0
26/06/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	31.0000	31.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,415.0000	3,522.0000	3.133	0	0	0
26/06/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	14.0000	14.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,457.0000	6,575.0000	1.827	0	0	0
26/06/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	136.0000	146.0000	7.353	0	0	0
26/06/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,051.0000	2,932.0000	(3.900)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	983.0000	875.0000	(10.987)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	162.0000	135.0000	(16.667)	0	0	0
26/06/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,815.0000	1,906.0000	5.014	0	0	0
26/06/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,507.0000	6,625.0000	1.813	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,868.0000	1,749.0000	(6.370)	0	0	0
26/06/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,055.0000	7,173.0000	1.673	0	0	0
26/06/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	3,002.0000	2,883.0000	(3.964)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,848.0000	3,730.0000	(3.067)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,998.0000	3,879.0000	(2.976)	0	0	0
26/06/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,853.0000	2,734.0000	(4.171)	0	0	0
26/06/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,704.0000	2,585.0000	(4.401)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	319.0000	347.0000	8.777	0	0	0
26/06/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,656.0000	6,774.0000	1.773	0	0	0
26/06/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,699.0000	3,580.0000	(3.217)	0	0	0
26/06/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,555.0000	2,436.0000	(4.658)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,381.0000	4,494.0000	2.579	0	0	0
26/06/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/06/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
26/06/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,585.0000	1,467.0000	(7.445)	0	0	0
26/06/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	667.0000	575.0000	(13.793)	0	0	0
26/06/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,964.0000	1,845.0000	(6.059)	0	0	0
26/06/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,955.0000	7,074.0000	1.711	0	0	0
26/06/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
26/06/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,105.0000	7,223.0000	1.661	0	0	0
26/06/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,406.0000	2,287.0000	(4.946)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,400.0000	3,281.0000	(3.500)	0	0	0
26/06/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	6,606.0000	6,724.0000	1.786	0	0	0
26/06/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	18.0000	18.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,902.0000	2,783.0000	(4.101)	0	0	0
26/06/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,898.0000	3,780.0000	(3.027)	0	0	0
26/06/2009	\$ / R	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/06/2009	\$ / R	2009/12/14	6.40	Call	Currency Future	1,916.0000	1,797.0000	(6.211)	0	0	0
26/06/2009	\$ / R	2010/03/15			Currency Future	8.4310	8.3136	(1.392)	8.3800	8.3800	53
26/06/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	17,948
26/06/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,784.0000	2,878.0000	3.376	0	0	0
26/06/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,441.0000	3,541.0000	2.906	0	0	0
26/06/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,841.0000	1,921.0000	4.345	0	0	0
26/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,884.0000	1,965.0000	4.299	0	0	0
26/06/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,930.0000	5,037.0000	2.170	0	0	0
26/06/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	198.0000	170.0000	(14.141)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	189.0000	162.0000	(14.286)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	265.0000	229.0000	(13.585)	0	0	0
26/06/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	986.0000	1,043.0000	5.781	0	0	0
26/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	228.0000	196.0000	(14.035)	0	0	0
26/06/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	740.0000	787.0000	6.351	0	0	0
26/06/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,508.0000	2,599.0000	3.628	0	0	0
26/06/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,627.0000	1,702.0000	4.610	0	0	0
26/06/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	467.0000	406.0000	(13.062)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,147.0000	2,233.0000	4.006	0	0	0
26/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	323.0000	279.0000	(13.622)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,798.0000	1,878.0000	4.449	0	0	0
26/06/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	308.0000	266.0000	(13.636)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,417.0000	2,506.0000	3.682	0	0	0
26/06/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	315.0000	272.0000	(13.651)	0	0	0
26/06/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	842.0000	893.0000	6.057	0	0	0
26/06/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	203.0000	174.0000	(14.286)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	240.0000	206.0000	(14.167)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,584.0000	1,659.0000	4.735	0	0	0
26/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,376.0000	1,445.0000	5.015	0	0	0
26/06/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	228.0000	196.0000	(14.035)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	158.0000	135.0000	(14.557)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	357.0000	309.0000	(13.445)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,372.0000	2,461.0000	3.752	0	0	0
26/06/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,059.0000	2,143.0000	4.080	0	0	0
26/06/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
26/06/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	447.0000	474.0000	6.040	0	0	0
26/06/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	583.0000	620.0000	6.346	0	0	0
26/06/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	265.0000	229.0000	(13.585)	0	0	0
26/06/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	88.0000	75.0000	(14.773)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,099.0000	1,160.0000	5.551	0	0	0
26/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,646.0000	2,738.0000	3.477	0	0	0
26/06/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	223.0000	192.0000	(13.901)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,372.0000	2,461.0000	3.752	0	0	0
26/06/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,147.0000	2,233.0000	4.006	0	0	0
26/06/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	177.0000	152.0000	(14.124)	0	0	0
26/06/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
26/06/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	350.0000	371.0000	6.000	0	0	0
26/06/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,884.0000	1,965.0000	4.299	0	0	0
26/06/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	218.0000	187.0000	(14.220)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,463.0000	2,553.0000	3.654	0	0	0
26/06/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,207.0000	4,311.0000	2.472	0	0	0
26/06/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	120.0000	102.0000	(15.000)	0	0	0
26/06/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,978.0000	5,085.0000	2.149	0	0	0
26/06/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,192.0000	2,278.0000	3.923	0	0	0
26/06/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,029.0000	924.0000	(10.204)	0	0	0
26/06/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	664.0000	584.0000	(12.048)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,237.0000	2,323.0000	3.844	0	0	0
26/06/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	194.0000	166.0000	(14.433)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,394.0000	3,493.0000	2.917	0	0	0
26/06/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,877.0000	2,971.0000	3.267	0	0	0
26/06/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,642.0000	4,748.0000	2.283	0	0	0
26/06/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,646.0000	2,738.0000	3.477	0	0	0
26/06/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	125.0000	106.0000	(15.200)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	141.0000	121.0000	(14.184)	0	0	0
26/06/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	73.0000	61.0000	(16.438)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	248.0000	261.0000	5.242	0	0	0
26/06/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	644.0000	566.0000	(12.112)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	279.0000	241.0000	(13.620)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	376.0000	326.0000	(13.298)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,584.0000	1,659.0000	4.735	0	0	0
26/06/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,785.0000	4,892.0000	2.236	0	0	0
26/06/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	854.0000	759.0000	(11.124)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	881.0000	785.0000	(10.897)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	571.0000	500.0000	(12.434)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	203.0000	174.0000	(14.286)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,295.0000	1,362.0000	5.174	0	0	0
26/06/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	315.0000	272.0000	(13.651)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,594.0000	4,700.0000	2.307	0	0	0
26/06/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	643.0000	685.0000	6.532	0	0	0
26/06/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	807.0000	857.0000	6.196	0	0	0
26/06/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,600.0000	2,692.0000	3.538	0	0	0
26/06/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	430.0000	373.0000	(13.256)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	386.0000	335.0000	(13.212)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	613.0000	652.0000	6.362	0	0	0
26/06/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	494.0000	431.0000	(12.753)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,928.0000	2,009.0000	4.201	0	0	0
26/06/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	173.0000	148.0000	(14.451)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	373.0000	396.0000	6.166	0	0	0
26/06/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,111.0000	4,214.0000	2.505	0	0	0
26/06/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	624.0000	549.0000	(12.019)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	913.0000	967.0000	5.915	0	0	0
26/06/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	169.0000	145.0000	(14.201)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,692.0000	2,785.0000	3.455	0	0	0
26/06/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,546.0000	4,652.0000	2.332	0	0	0
26/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	523.0000	457.0000	(12.620)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,204.0000	3,302.0000	3.059	0	0	0
26/06/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	259.0000	223.0000	(13.900)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,738.0000	2,831.0000	3.397	0	0	0
26/06/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	778.0000	688.0000	(11.568)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,014.0000	4,117.0000	2.566	0	0	0
26/06/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	154.0000	132.0000	(14.286)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	177.0000	152.0000	(14.124)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,833.0000	4,940.0000	2.214	0	0	0
26/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,103.0000	2,188.0000	4.042	0	0	0
26/06/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,923.0000	3,018.0000	3.250	0	0	0
26/06/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,157.0000	3,255.0000	3.104	0	0	0
26/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,536.0000	3,636.0000	2.828	0	0	0
26/06/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	234.0000	201.0000	(14.103)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,784.0000	2,878.0000	3.376	0	0	0
26/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	117.0000	100.0000	(14.530)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,015.0000	2,098.0000	4.119	0	0	0
26/06/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	467.0000	406.0000	(13.062)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	877.0000	930.0000	6.043	0	0	0
26/06/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	246.0000	212.0000	(13.821)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	135.0000	116.0000	(14.074)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,103.0000	2,188.0000	4.042	0	0	0
26/06/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	185.0000	159.0000	(14.054)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	508.0000	444.0000	(12.598)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,712.0000	1,790.0000	4.556	0	0	0
26/06/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	538.0000	471.0000	(12.454)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	986.0000	1,043.0000	5.781	0	0	0
26/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,554.0000	2,645.0000	3.563	0	0	0
26/06/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,560.0000	5,670.0000	1.978	0	0	0
26/06/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	357.0000	309.0000	(13.445)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,542.0000	1,616.0000	4.799	0	0	0
26/06/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,123.0000	5,231.0000	2.108	0	0	0
26/06/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	674.0000	718.0000	6.528	0	0	0
26/06/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	141.0000	121.0000	(14.184)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,299.0000	3,397.0000	2.971	0	0	0
26/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,110.0000	3,207.0000	3.119	0	0	0
26/06/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,498.0000	4,603.0000	2.334	0	0	0
26/06/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	707.0000	752.0000	6.365	0	0	0
26/06/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	234.0000	201.0000	(14.103)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	130.0000	111.0000	(14.615)	0	0	0
26/06/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
26/06/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	79.0000	66.0000	(16.456)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,417.0000	1,488.0000	5.011	0	0	0
26/06/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,219.0000	5,328.0000	2.089	0	0	0
26/06/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	442.0000	384.0000	(13.122)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,110.0000	3,207.0000	3.119	0	0	0
26/06/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,316.0000	5,426.0000	2.069	0	0	0
26/06/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	272.0000	235.0000	(13.603)	0	0	0
26/06/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	588.0000	516.0000	(12.245)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,061.0000	1,120.0000	5.561	0	0	0
26/06/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,268.0000	5,377.0000	2.069	0	0	0
26/06/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	230.0000	241.0000	4.783	0	0	0
26/06/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,127.0000	1,019.0000	(9.583)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,712.0000	1,790.0000	4.556	0	0	0
26/06/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	323.0000	279.0000	(13.622)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	252.0000	217.0000	(13.889)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
26/06/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,781.0000	4,664.0000	(2.447)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,970.0000	3,065.0000	3.199	0	0	0
26/06/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,346.0000	3,445.0000	2.959	0	0	0
26/06/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,542.0000	1,616.0000	4.799	0	0	0
26/06/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	348.0000	301.0000	(13.506)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,376.0000	1,445.0000	5.015	0	0	0
26/06/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	339.0000	294.0000	(13.274)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,971.0000	2,054.0000	4.211	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,061.0000	955.0000	(9.991)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	293.0000	253.0000	(13.652)	0	0	28,058
26/06/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	366.0000	317.0000	(13.388)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,289.0000	3,171.0000	(3.588)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	480.0000	418.0000	(12.917)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,335.0000	1,404.0000	5.169	0	0	0
26/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	208.0000	178.0000	(14.423)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,014.0000	4,117.0000	2.566	0	0	0
26/06/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	418.0000	363.0000	(13.158)	0	0	17,948
26/06/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	949.0000	1,005.0000	5.901	0	0	0
26/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	144.0000	123.0000	(14.583)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	331.0000	286.0000	(13.595)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,017.0000	3,113.0000	3.182	0	0	0
26/06/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,500.0000	1,573.0000	4.867	0	0	0
26/06/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	213.0000	183.0000	(14.085)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	148.0000	126.0000	(14.865)	0	0	0
26/06/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,826.0000	1,708.0000	(6.462)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,137.0000	1,199.0000	5.453	0	0	0
26/06/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	45.0000	45.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	196.0000	205.0000	4.592	0	0	0
26/06/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	97.0000	83.0000	(14.433)	0	0	28,058
26/06/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	386.0000	335.0000	(13.212)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,327.0000	2,415.0000	3.782	0	0	0
26/06/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	139.0000	119.0000	(14.388)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,074.0000	5,182.0000	2.128	0	0	0
26/06/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	605.0000	532.0000	(12.066)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,966.0000	4,069.0000	2.597	0	0	0
26/06/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,148.0000	3,245.0000	3.081	0	0	0
26/06/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	198.0000	170.0000	(14.141)	0	0	0
26/06/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,985.0000	7,100.0000	1.646	0	0	0
26/06/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	144.0000	123.0000	(14.583)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,215.0000	1,280.0000	5.350	0	0	0
26/06/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,327.0000	2,415.0000	3.782	0	0	0
26/06/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	287.0000	248.0000	(13.589)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	208.0000	178.0000	(14.423)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	293.0000	253.0000	(13.652)	0	0	0
26/06/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,031.0000	4,914.0000	(2.326)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,255.0000	1,321.0000	5.259	0	0	0
26/06/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	252.0000	217.0000	(13.889)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,417.0000	2,506.0000	3.682	0	0	0
26/06/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,458.0000	1,530.0000	4.938	0	0	0
26/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,063.0000	3,160.0000	3.167	0	0	0
26/06/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,171.0000	5,280.0000	2.108	0	0	0
26/06/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
26/06/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	802.0000	711.0000	(11.347)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,537.0000	3,419.0000	(3.336)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,282.0000	2,369.0000	3.812	0	0	0
26/06/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,063.0000	3,160.0000	3.167	0	0	0
26/06/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	181.0000	155.0000	(14.365)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,881.0000	4,989.0000	2.213	0	0	0
26/06/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,233.0000	7,348.0000	1.590	0	0	0
26/06/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,352.0000	4,457.0000	2.413	0	0	0
26/06/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	376.0000	326.0000	(13.298)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	396.0000	344.0000	(13.131)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	83.0000	70.0000	(15.663)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,295.0000	1,362.0000	5.174	0	0	0
26/06/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	122.0000	104.0000	(14.754)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,304.0000	4,408.0000	2.416	0	0	0
26/06/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,015.0000	2,098.0000	4.119	0	0	0
26/06/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	99.0000	84.0000	(15.152)	0	0	0
26/06/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,798.0000	1,878.0000	4.449	0	0	0
26/06/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,971.0000	2,054.0000	4.211	0	0	0
26/06/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,057.0000	1,939.0000	(5.737)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,023.0000	1,081.0000	5.670	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	754.0000	665.0000	(11.804)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	246.0000	212.0000	(13.821)	0	0	0
26/06/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,176.0000	1,240.0000	5.442	0	0	0
26/06/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	421.0000	447.0000	6.176	0	0	0
26/06/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,339.0000	3,221.0000	(3.534)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,756.0000	1,834.0000	4.442	0	0	0
26/06/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,511.0000	5,621.0000	1.996	0	0	0
26/06/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	454.0000	395.0000	(12.996)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,351.0000	2,233.0000	(5.019)	0	0	0
26/06/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	95.0000	97.0000	2.105	0	0	0
26/06/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,600.0000	2,692.0000	3.538	0	0	0
26/06/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
26/06/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,094.0000	986.0000	(9.872)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	279.0000	241.0000	(13.620)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,255.0000	1,321.0000	5.259	0	0	0
26/06/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	213.0000	223.0000	4.695	0	0	0
26/06/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,489.0000	3,588.0000	2.837	0	0	0
26/06/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,918.0000	4,021.0000	2.629	0	0	0
26/06/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,434.0000	1,319.0000	(8.020)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	407.0000	353.0000	(13.268)	0	0	0
26/06/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	473.0000	502.0000	6.131	0	0	0
26/06/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,928.0000	2,009.0000	4.201	0	0	0
26/06/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	259.0000	223.0000	(13.900)	0	0	0
26/06/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	185.0000	159.0000	(14.054)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,830.0000	2,925.0000	3.357	0	0	0
26/06/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	555.0000	589.0000	6.126	0	0	0
26/06/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	181.0000	155.0000	(14.365)	0	0	0
26/06/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,755.0000	5,866.0000	1.929	0	0	0
26/06/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	161.0000	138.0000	(14.286)	0	0	0
26/06/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/06/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,026.0000	5,134.0000	2.149	0	0	0
26/06/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,727.0000	3,828.0000	2.710	0	0	0
26/06/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,736.0000	3,618.0000	(3.158)	0	0	0
26/06/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,830.0000	2,925.0000	3.357	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
26/06/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	828.0000	735.0000	(11.232)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	161.0000	138.0000	(14.286)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	108.0000	92.0000	(14.815)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,299.0000	3,397.0000	2.971	0	0	0
26/06/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,745.0000	2,627.0000	(4.299)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	103.0000	106.0000	2.913	0	0	0
26/06/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,548.0000	2,430.0000	(4.631)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	130.0000	111.0000	(14.615)	0	0	0
26/06/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	32.0000	32.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	300.0000	260.0000	(13.333)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,669.0000	1,746.0000	4.614	0	0	0
26/06/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,780.0000	1,663.0000	(6.573)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,775.0000	3,876.0000	2.675	0	0	0
26/06/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	328.0000	347.0000	5.793	0	0	0
26/06/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,963.0000	1,846.0000	(5.960)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,017.0000	3,113.0000	3.182	0	0	0
26/06/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	300.0000	260.0000	(13.333)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	686.0000	603.0000	(12.099)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	133.0000	113.0000	(15.038)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	120.0000	102.0000	(15.000)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	90.0000	76.0000	(15.556)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	998.0000	895.0000	(10.321)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,877.0000	2,971.0000	3.267	0	0	0
26/06/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,252.0000	3,350.0000	3.014	0	0	0
26/06/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,489.0000	3,588.0000	2.837	0	0	0
26/06/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	49.0000	49.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	158.0000	135.0000	(14.557)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	115.0000	98.0000	(14.783)	0	0	0
26/06/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	397.0000	421.0000	6.045	0	0	0
26/06/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	267.0000	281.0000	5.243	0	0	0
26/06/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/06/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,554.0000	2,645.0000	3.563	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,584.0000	3,684.0000	2.790	0	0	0
26/06/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,062.0000	4,166.0000	2.560	0	0	0
26/06/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,604.0000	1,487.0000	(7.294)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	93.0000	79.0000	(15.054)	0	0	0
26/06/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,608.0000	5,719.0000	1.979	0	0	0
26/06/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,159.0000	4,263.0000	2.501	0	0	0
26/06/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	106.0000	90.0000	(15.094)	0	0	0
26/06/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
26/06/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
26/06/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,871.0000	1,754.0000	(6.253)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,631.0000	3,732.0000	2.782	0	0	0
26/06/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	2,010.0000	1,892.0000	(5.871)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	112.0000	96.0000	(14.286)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	40.0000	40.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,536.0000	3,636.0000	2.828	0	0	0
26/06/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,992.0000	2,874.0000	(3.944)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,844.0000	2,726.0000	(4.149)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,161.0000	1,052.0000	(9.388)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,984.0000	3,867.0000	(2.937)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	101.0000	86.0000	(14.851)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,870.0000	3,973.0000	2.661	0	0	0
26/06/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,943.0000	2,825.0000	(4.010)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,835.0000	3,717.0000	(3.077)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,935.0000	3,817.0000	(2.999)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	117.0000	100.0000	(14.530)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,669.0000	1,746.0000	4.614	0	0	0
26/06/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	68.0000	58.0000	(14.706)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,737.0000	4,844.0000	2.259	0	0	0
26/06/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,106.0000	1,988.0000	(5.603)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,690.0000	4,796.0000	2.260	0	0	0
26/06/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	287.0000	302.0000	5.226	0	0	0
26/06/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,413.0000	5,523.0000	2.032	0	0	0
26/06/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,084.0000	3,966.0000	(2.889)	0	0	0
26/06/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	148.0000	126.0000	(14.865)	0	0	0
26/06/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,091.0000	2,973.0000	(3.818)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,235.0000	1,123.0000	(9.069)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	968.0000	866.0000	(10.537)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,696.0000	2,578.0000	(4.377)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,034.0000	3,916.0000	(2.925)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	407.0000	353.0000	(13.268)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
26/06/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,176.0000	1,240.0000	5.442	0	0	0
26/06/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,735.0000	1,618.0000	(6.744)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,099.0000	1,160.0000	5.551	0	0	0
26/06/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	154.0000	159.0000	3.247	0	0	0
26/06/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,686.0000	3,568.0000	(3.201)	0	0	0
26/06/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	331.0000	286.0000	(13.595)	0	0	0
26/06/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	110.0000	94.0000	(14.545)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	180.0000	188.0000	4.444	0	0	0
26/06/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,679.0000	3,780.0000	2.745	0	0	0
26/06/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,500.0000	1,573.0000	4.867	0	0	0
26/06/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/06/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,042.0000	2,924.0000	(3.879)	0	0	0
26/06/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
26/06/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	142.0000	147.0000	3.521	0	0	0
26/06/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,197.0000	1,086.0000	(9.273)	0	0	0
26/06/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,893.0000	2,775.0000	(4.079)	0	0	0
26/06/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,273.0000	1,161.0000	(8.798)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,487.0000	3,370.0000	(3.355)	0	0	0
26/06/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	6.0000	6.0000	-	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
26/06/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,499.0000	2,381.0000	(4.722)	0	0	0
26/06/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
26/06/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,917.0000	1,799.0000	(6.155)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	36.0000	36.0000	-	0	0	0
26/06/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	71.0000	59.0000	(16.901)	0	0	0
26/06/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	430.0000	373.0000	(13.256)	0	0	0
26/06/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/06/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	909.0000	811.0000	(10.781)	0	0	0
26/06/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
26/06/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
26/06/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,388.0000	3,270.0000	(3.483)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,647.0000	1,531.0000	(7.043)	0	0	0
26/06/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,476.0000	1,361.0000	(7.791)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,560.0000	1,445.0000	(7.372)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	19.0000	19.0000	-	0	0	0
26/06/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,597.0000	2,479.0000	(4.544)	0	0	0
26/06/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,885.0000	3,767.0000	(3.037)	0	0	0
26/06/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/06/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,400.0000	2,282.0000	(4.917)	0	0	0
26/06/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	166.0000	172.0000	3.614	0	0	0
26/06/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/06/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	79.0000	81.0000	2.532	0	0	0
26/06/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,587.0000	3,469.0000	(3.290)	0	0	0
26/06/2009	\$ / R	2010/06/14			Currency Future	8.5638	8.4489	(1.342)	0.0000	0.0000	0
26/06/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	873.0000	911.0000	4.353	0	0	0
26/06/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,463.0000	1,521.0000	3.964	0	0	0
26/06/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	349.0000	307.0000	(12.034)	0	0	0
26/06/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	687.0000	610.0000	(11.208)	0	0	0
26/06/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	477.0000	420.0000	(11.950)	0	0	0
26/06/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,917.0000	1,986.0000	3.599	0	0	0
26/06/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	569.0000	503.0000	(11.599)	0	0	21,978
26/06/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	381.0000	335.0000	(12.073)	0	0	0
26/06/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,749.0000	1,815.0000	3.774	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,155.0000	1,204.0000	4.242	0	0	0
26/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	389.0000	343.0000	(11.825)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,086.0000	2,158.0000	3.452	0	0	0
26/06/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	713.0000	743.0000	4.208	0	0	0
26/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,875.0000	1,944.0000	3.680	0	0	0
26/06/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,994.0000	4,087.0000	2.328	0	0	0
26/06/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	158.0000	136.0000	(13.924)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	743.0000	775.0000	4.307	0	0	0
26/06/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	462.0000	479.0000	3.680	0	0	0
26/06/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	757.0000	674.0000	(10.964)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	776.0000	692.0000	(10.825)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	976.0000	878.0000	(10.041)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	413.0000	364.0000	(11.864)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	624.0000	553.0000	(11.378)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,959.0000	2,029.0000	3.573	0	0	0
26/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,666.0000	1,730.0000	3.842	0	0	0
26/06/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	373.0000	328.0000	(12.064)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	430.0000	379.0000	(11.860)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	439.0000	386.0000	(12.073)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,136.0000	4,230.0000	2.273	0	0	0
26/06/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,625.0000	1,688.0000	3.877	0	0	0
26/06/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	365.0000	321.0000	(12.055)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	927.0000	832.0000	(10.248)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	807.0000	842.0000	4.337	0	0	0
26/06/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	514.0000	533.0000	3.696	0	0	0
26/06/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	721.0000	641.0000	(11.096)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	941.0000	981.0000	4.251	0	0	0
26/06/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	189.0000	162.0000	(14.286)	0	0	21,978
26/06/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	438.0000	453.0000	3.425	0	0	0
26/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	421.0000	371.0000	(11.876)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	655.0000	580.0000	(11.450)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,525.0000	3,614.0000	2.525	0	0	0
26/06/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,002.0000	901.0000	(10.080)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	150.0000	129.0000	(14.000)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,171.0000	2,245.0000	3.409	0	0	0
26/06/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	421.0000	371.0000	(11.876)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,707.0000	1,772.0000	3.808	0	0	0
26/06/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	671.0000	595.0000	(11.326)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,193.0000	1,242.0000	4.107	0	0	0
26/06/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	775.0000	808.0000	4.258	0	0	0
26/06/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,544.0000	1,604.0000	3.886	0	0	0
26/06/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,707.0000	1,772.0000	3.808	0	0	0
26/06/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	907.0000	946.0000	4.300	0	0	0
26/06/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,119.0000	1,166.0000	4.200	0	0	0
26/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	335.0000	294.0000	(12.239)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,791.0000	1,858.0000	3.741	0	0	0
26/06/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	582.0000	515.0000	(11.512)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,257.0000	2,332.0000	3.323	0	0	0
26/06/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,169.0000	1,061.0000	(9.239)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	556.0000	491.0000	(11.691)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	321.0000	281.0000	(12.461)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	305.0000	312.0000	2.295	0	0	0
26/06/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	704.0000	625.0000	(11.222)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,001.0000	2,072.0000	3.548	0	0	0
26/06/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,086.0000	2,158.0000	3.452	0	0	0
26/06/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	430.0000	379.0000	(11.860)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	739.0000	657.0000	(11.096)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	467.0000	411.0000	(11.991)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	349.0000	307.0000	(12.034)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,666.0000	1,730.0000	3.842	0	0	0
26/06/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,503.0000	1,563.0000	3.992	0	0	0
26/06/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	148.0000	127.0000	(14.189)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	169.0000	146.0000	(13.609)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	172.0000	148.0000	(13.953)	0	0	29,129
26/06/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	976.0000	1,017.0000	4.201	0	0	0
26/06/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,184.0000	4,278.0000	2.247	0	0	0
26/06/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,230.0000	1,120.0000	(8.943)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,758.0000	3,849.0000	2.422	0	0	0
26/06/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	457.0000	403.0000	(11.816)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,805.0000	3,897.0000	2.418	0	0	0
26/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,345.0000	1,400.0000	4.089	0	0	0
26/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	509.0000	449.0000	(11.788)	0	0	2,533

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,749.0000	1,815.0000	3.774	0	0	0
26/06/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,046.0000	1,091.0000	4.302	0	0	0
26/06/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	413.0000	364.0000	(11.864)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	540.0000	561.0000	3.889	0	0	0
26/06/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	487.0000	429.0000	(11.910)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,584.0000	1,646.0000	3.914	0	0	0
26/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	342.0000	300.0000	(12.281)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,139.0000	1,032.0000	(9.394)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	840.0000	876.0000	4.286	0	0	0
26/06/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	610.0000	540.0000	(11.475)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,424.0000	1,481.0000	4.003	0	0	0
26/06/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,043.0000	2,115.0000	3.524	0	0	0
26/06/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	325.0000	333.0000	2.462	0	0	0
26/06/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	357.0000	314.0000	(12.045)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	498.0000	439.0000	(11.847)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	267.0000	271.0000	1.498	0	0	0
26/06/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	448.0000	394.0000	(12.054)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,128.0000	2,201.0000	3.430	0	0	0
26/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,384.0000	1,440.0000	4.046	0	0	0
26/06/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	639.0000	566.0000	(11.424)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	155.0000	133.0000	(14.194)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	532.0000	469.0000	(11.842)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,011.0000	1,054.0000	4.253	0	0	0
26/06/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,041.0000	4,134.0000	2.301	0	0	0
26/06/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,791.0000	1,858.0000	3.741	0	0	0
26/06/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	904.0000	810.0000	(10.398)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	405.0000	357.0000	(11.852)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,268.0000	1,320.0000	4.101	0	0	0
26/06/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	596.0000	527.0000	(11.577)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,345.0000	1,400.0000	4.089	0	0	0
26/06/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	405.0000	357.0000	(11.852)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,852.0000	3,944.0000	2.388	0	0	0
26/06/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,082.0000	1,128.0000	4.251	0	0	0
26/06/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	509.0000	449.0000	(11.788)	0	0	26,596
26/06/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	838.0000	748.0000	(10.740)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	520.0000	459.0000	(11.731)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,199.0000	1,090.0000	(9.091)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,833.0000	1,901.0000	3.710	0	0	0
26/06/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,618.0000	3,708.0000	2.488	0	0	0
26/06/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,774.0000	5,875.0000	1.749	0	0	0
26/06/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,875.0000	1,944.0000	3.680	0	0	0
26/06/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	285.0000	291.0000	2.105	0	0	0
26/06/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	397.0000	350.0000	(11.839)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	130.0000	111.0000	(14.615)	0	0	0
26/06/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	87.0000	74.0000	(14.943)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	328.0000	287.0000	(12.500)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,566.0000	4,662.0000	2.102	0	0	0
26/06/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,926.0000	3,009.0000	2.837	0	0	0
26/06/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,128.0000	2,201.0000	3.430	0	0	0
26/06/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	145.0000	143.0000	(1.379)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	182.0000	157.0000	(13.736)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	240.0000	208.0000	(13.333)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	342.0000	300.0000	(12.281)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	296.0000	258.0000	(12.838)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
26/06/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	389.0000	343.0000	(11.825)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,384.0000	1,440.0000	4.046	0	0	0
26/06/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	127.0000	125.0000	(1.575)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	498.0000	439.0000	(11.847)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	203.0000	175.0000	(13.793)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	166.0000	143.0000	(13.855)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,478.0000	3,567.0000	2.559	0	0	0
26/06/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	143.0000	122.0000	(14.685)	0	0	0
26/06/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,232.0000	7,339.0000	1.480	0	0	0
26/06/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,307.0000	1,360.0000	4.055	0	0	0
26/06/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	335.0000	294.0000	(12.239)	0	0	0
26/06/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	951.0000	854.0000	(10.200)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,339.0000	3,426.0000	2.606	0	0	0
26/06/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,902.0000	5,000.0000	1.999	0	0	0
26/06/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,171.0000	2,245.0000	3.409	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	308.0000	269.0000	(12.662)	0	0	0
26/06/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,599.0000	2,482.0000	(4.502)	0	0	0
26/06/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	107.0000	91.0000	(14.953)	0	0	0
26/06/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,691.0000	1,574.0000	(6.919)	0	0	0
26/06/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	567.0000	590.0000	4.056	0	0	0
26/06/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	488.0000	505.0000	3.484	0	0	0
26/06/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,947.0000	4,039.0000	2.331	0	0	0
26/06/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	90.0000	87.0000	(3.333)	0	0	0
26/06/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,064.0000	4,949.0000	(2.271)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,247.0000	3,333.0000	2.649	0	0	0
26/06/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	161.0000	138.0000	(14.286)	0	0	0
26/06/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	2,035.0000	1,917.0000	(5.799)	0	0	0
26/06/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	881.0000	789.0000	(10.443)	0	0	0
26/06/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	192.0000	166.0000	(13.542)	0	0	0
26/06/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,345.0000	2,421.0000	3.241	0	0	0
26/06/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,017.0000	3,101.0000	2.784	0	0	0
26/06/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
26/06/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,126.0000	2,008.0000	(5.550)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	211.0000	182.0000	(13.744)	0	0	0
26/06/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
26/06/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,998.0000	5,097.0000	1.981	0	0	0
26/06/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,815.0000	4,700.0000	(2.388)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	263.0000	229.0000	(12.928)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,880.0000	2,963.0000	2.882	0	0	0
26/06/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	175.0000	151.0000	(13.714)	0	0	0
26/06/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,214.0000	2,288.0000	3.342	0	0	0
26/06/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	391.0000	403.0000	3.069	0	0	0
26/06/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,699.0000	2,780.0000	3.001	0	0	0
26/06/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
26/06/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,191.0000	5,290.0000	1.907	0	0	0
26/06/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,329.0000	3,214.0000	(3.454)	0	0	0
26/06/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	153.0000	131.0000	(14.379)	0	0	0
26/06/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,758.0000	4,855.0000	2.039	0	0	0
26/06/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	105.0000	89.0000	(15.238)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	2,790.0000	2,871.0000	2.903	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,903.0000	1,785.0000	(6.201)	0	0	0
26/06/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,046.0000	5,145.0000	1.962	0	0	0
26/06/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,089.0000	4,182.0000	2.274	0	0	0
26/06/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,432.0000	2,510.0000	3.207	0	0	0
26/06/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,710.0000	4,807.0000	2.059	0	0	0
26/06/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	110.0000	94.0000	(14.545)	0	0	0
26/06/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,988.0000	7,094.0000	1.517	0	0	0
26/06/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	145.0000	125.0000	(13.793)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	2,835.0000	2,917.0000	2.892	0	0	0
26/06/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	315.0000	275.0000	(12.698)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,155.0000	3,240.0000	2.694	0	0	0
26/06/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,577.0000	3,461.0000	(3.243)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	244.0000	212.0000	(13.115)	0	0	0
26/06/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,279.0000	4,374.0000	2.220	0	0	0
26/06/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	231.0000	200.0000	(13.420)	0	0	0
26/06/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
26/06/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
26/06/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	624.0000	649.0000	4.006	0	0	0
26/06/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	219.0000	189.0000	(13.699)	0	0	0
26/06/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
26/06/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/06/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
26/06/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	94.0000	80.0000	(14.894)	0	0	0
26/06/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	164.0000	164.0000	-	0	0	0
26/06/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	103.0000	88.0000	(14.563)	0	0	0
26/06/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,991.0000	1,873.0000	(5.927)	0	0	0
26/06/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,388.0000	2,465.0000	3.224	0	0	0
26/06/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	249.0000	216.0000	(13.253)	0	0	0
26/06/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	140.0000	120.0000	(14.286)	0	0	0
26/06/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
26/06/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,874.0000	3,758.0000	(2.994)	0	0	0
26/06/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	302.0000	264.0000	(12.583)	0	0	0
26/06/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	253.0000	220.0000	(13.043)	0	0	0
26/06/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	235.0000	238.0000	1.277	0	0	0
26/06/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,888.0000	2,772.0000	(4.017)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	72.0000	68.0000	(5.556)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,614.0000	4,711.0000	2.102	0	0	0
26/06/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,327.0000	4,422.0000	2.196	0	0	0
26/06/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,665.0000	3,755.0000	2.456	0	0	0
26/06/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,947.0000	1,829.0000	(6.061)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	128.0000	109.0000	(14.844)	0	0	0
26/06/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,301.0000	2,376.0000	3.259	0	0	0
26/06/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,299.0000	1,186.0000	(8.699)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,725.0000	3,609.0000	(3.114)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	235.0000	204.0000	(13.191)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	346.0000	356.0000	2.890	0	0	0
26/06/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,110.0000	1,005.0000	(9.459)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	96.0000	93.0000	(3.125)	0	0	0
26/06/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,530.0000	5,631.0000	1.826	0	0	0
26/06/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,676.0000	3,560.0000	(3.156)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,972.0000	3,055.0000	2.793	0	0	0
26/06/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,900.0000	3,992.0000	2.359	0	0	0
26/06/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,083.0000	2,967.0000	(3.763)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,695.0000	2,578.0000	(4.341)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	163.0000	140.0000	(14.110)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/06/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,854.0000	4,951.0000	1.998	0	0	0
26/06/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,936.0000	2,820.0000	(3.951)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	4,072.0000	3,956.0000	(2.849)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,775.0000	1,657.0000	(6.648)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	117.0000	100.0000	(14.530)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,379.0000	3,263.0000	(3.433)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	179.0000	154.0000	(13.966)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,860.0000	1,742.0000	(6.344)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	1,055.0000	952.0000	(9.763)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,408.0000	2,291.0000	(4.859)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,744.0000	2,825.0000	2.952	0	0	0
26/06/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	111.0000	108.0000	(2.703)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,791.0000	2,675.0000	(4.156)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,528.0000	1,413.0000	(7.526)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	248.0000	252.0000	1.613	0	0	0
26/06/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,463.0000	1,521.0000	3.964	0	0	0
26/06/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,503.0000	2,386.0000	(4.674)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,743.0000	2,626.0000	(4.265)	0	0	0
26/06/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,230.0000	1,281.0000	4.146	0	0	0
26/06/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,817.0000	1,699.0000	(6.494)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	103.0000	101.0000	(1.942)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
26/06/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,018.0000	6,120.0000	1.695	0	0	0
26/06/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,082.0000	978.0000	(9.612)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,985.0000	2,869.0000	(3.886)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,609.0000	1,492.0000	(7.272)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,478.0000	3,362.0000	(3.335)	0	0	0
26/06/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,231.0000	4,326.0000	2.245	0	0	0
26/06/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,775.0000	3,659.0000	(3.073)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,239.0000	5,339.0000	1.909	0	0	0
26/06/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	368.0000	379.0000	2.989	0	0	0
26/06/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	223.0000	193.0000	(13.453)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,456.0000	2,338.0000	(4.805)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	258.0000	224.0000	(13.178)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,428.0000	3,312.0000	(3.384)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,293.0000	3,380.0000	2.642	0	0	0
26/06/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,923.0000	3,807.0000	(2.957)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	207.0000	179.0000	(13.527)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,973.0000	3,857.0000	(2.920)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,080.0000	1,962.0000	(5.673)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	125.0000	108.0000	(13.600)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	154.0000	153.0000	(0.649)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,950.0000	5,048.0000	1.980	0	0	0
26/06/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,262.0000	1,151.0000	(8.796)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,568.0000	1,452.0000	(7.398)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	114.0000	97.0000	(14.912)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,063.0000	3,147.0000	2.742	0	0	0
26/06/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	227.0000	196.0000	(13.656)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	477.0000	420.0000	(11.950)	0	0	0
26/06/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	544.0000	480.0000	(11.765)	0	0	0
26/06/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,662.0000	4,759.0000	2.081	0	0	0
26/06/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,411.0000	1,297.0000	(8.079)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	197.0000	198.0000	0.508	0	0	0
26/06/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,712.0000	3,802.0000	2.425	0	0	0
26/06/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
26/06/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,109.0000	3,194.0000	2.734	0	0	0
26/06/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,033.0000	2,918.0000	(3.792)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,732.0000	1,615.0000	(6.755)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	4,022.0000	3,907.0000	(2.859)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
26/06/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	119.0000	116.0000	(2.521)	0	0	0
26/06/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	414.0000	427.0000	3.140	0	0	0
26/06/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,028.0000	926.0000	(9.922)	0	0	0
26/06/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,647.0000	2,530.0000	(4.420)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,626.0000	3,510.0000	(3.199)	0	0	0
26/06/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,143.0000	5,242.0000	1.925	0	0	0
26/06/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,201.0000	3,287.0000	2.687	0	0	0
26/06/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
26/06/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,067.0000	6,169.0000	1.681	0	0	0
26/06/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	215.0000	186.0000	(13.488)	0	0	0
26/06/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,115.0000	6,217.0000	1.668	0	0	0
26/06/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	79.0000	66.0000	(16.456)	0	0	0
26/06/2009	£ / R	2009/09/14			Currency Future	13.2961	13.2711	(0.188)	13.3500	8.1300	21,723
26/06/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,787.0000	1,800.0000	0.727	0	0	0
26/06/2009	£ / R	2009/09/14	15.85	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
26/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	527.0000	523.0000	(0.759)	0	0	0
26/06/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,196.0000	5,171.0000	(0.481)	0	0	0
26/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	291.0000	266.0000	(8.591)	0	0	0
26/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	343.0000	316.0000	(7.872)	0	0	0
26/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	525.0000	496.0000	(5.524)	0	0	0
26/06/2009	£ / R	2009/09/14	15.25	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0
26/06/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,579.0000	2,599.0000	0.775	0	0	0
26/06/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	267.0000	262.0000	(1.873)	0	0	0
26/06/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,525.0000	1,535.0000	0.656	0	0	0
26/06/2009	£ / R	2009/09/14	15.95	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
26/06/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,696.0000	3,671.0000	(0.676)	0	0	0
26/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,003.0000	1,005.0000	0.199	0	0	0
26/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	73.0000	61.0000	(16.438)	0	0	0
26/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,293.0000	2,311.0000	0.785	0	0	0
26/06/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,202.0000	2,176.0000	(1.181)	0	0	0
26/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	663.0000	633.0000	(4.525)	0	0	0
26/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
26/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,611.0000	1,622.0000	0.683	0	0	0
26/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
26/06/2009	£ / R	2009/09/14	11.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	845.0000	845.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,922.0000	1,936.0000	0.728	0	0	0
26/06/2009	£ / R	2009/09/14	15.55	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
26/06/2009	£ / R	2009/09/14	12.60	Call	Currency Future	866.0000	835.0000	(3.580)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,044.0000	1,046.0000	0.192	0	0	0
26/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	78.0000	66.0000	(15.385)	0	0	0
26/06/2009	£ / R	2009/09/14	15.05	Call	Currency Future	78.0000	66.0000	(15.385)	0	0	0
26/06/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	249.0000	243.0000	(2.410)	0	0	0
26/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	280.0000	255.0000	(8.929)	0	0	0
26/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	696.0000	695.0000	(0.144)	0	0	0
26/06/2009	£ / R	2009/09/14	14.95	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
26/06/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,483.0000	2,502.0000	0.765	0	0	0
26/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	423.0000	395.0000	(6.619)	0	0	0
26/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	884.0000	884.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	379.0000	375.0000	(1.055)	0	0	0
26/06/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,013.0000	2,029.0000	0.795	0	0	0
26/06/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,293.0000	2,311.0000	0.785	0	0	0
26/06/2009	£ / R	2009/09/14	13.45	Call	Currency Future	405.0000	377.0000	(6.914)	0	0	0
26/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
26/06/2009	£ / R	2009/09/14	15.75	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
26/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	695.0000	664.0000	(4.460)	0	0	0
26/06/2009	£ / R	2009/09/14	13.45	Put	Currency Future	559.0000	556.0000	(0.537)	0	0	0
26/06/2009	£ / R	2009/09/14	14.70	Call	Currency Future	121.0000	106.0000	(12.397)	0	0	0
26/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,832.0000	1,845.0000	0.710	0	0	0
26/06/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	13.30	Put	Currency Future	465.0000	461.0000	(0.860)	0	0	0
26/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	352.0000	348.0000	(1.136)	0	0	0
26/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	0
26/06/2009	£ / R	2009/09/14	16.05	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
26/06/2009	£ / R	2009/09/14	13.30	Call	Currency Future	461.0000	432.0000	(6.291)	0	0	0
26/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	549.0000	519.0000	(5.464)	0	0	0
26/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	807.0000	807.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	15.20	Call	Currency Future	64.0000	53.0000	(17.188)	0	0	0
26/06/2009	£ / R	2009/09/14	16.10	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
26/06/2009	£ / R	2009/09/14	12.75	Call	Currency Future	761.0000	730.0000	(4.074)	0	0	0
26/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	240.0000	217.0000	(9.583)	0	0	0
26/06/2009	£ / R	2009/09/14	13.70	Put	Currency Future	733.0000	731.0000	(0.273)	0	0	0
26/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,698.0000	1,710.0000	0.707	0	0	0
26/06/2009	£ / R	2009/09/14	14.00	Call	Currency Future	259.0000	235.0000	(9.266)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/09/14	13.40	Put	Currency Future	527.0000	523.0000	(0.759)	0	0	0
26/06/2009	£ / R	2009/09/14	12.75	Put	Currency Future	215.0000	209.0000	(2.791)	0	0	0
26/06/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,003.0000	1,005.0000	0.199	0	0	0
26/06/2009	£ / R	2009/09/14	14.75	Call	Currency Future	114.0000	99.0000	(13.158)	0	0	0
26/06/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,821.0000	2,842.0000	0.744	0	0	0
26/06/2009	£ / R	2009/09/14	12.50	Call	Currency Future	940.0000	910.0000	(3.191)	0	0	0
26/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,400.0000	1,407.0000	0.500	0	0	0
26/06/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,698.0000	1,710.0000	0.707	0	0	0
26/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
26/06/2009	£ / R	2009/09/14	13.10	Put	Currency Future	352.0000	348.0000	(1.136)	0	0	0
26/06/2009	£ / R	2009/09/14	14.25	Call	Currency Future	206.0000	185.0000	(10.194)	0	0	0
26/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	146.0000	128.0000	(12.329)	0	0	0
26/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
26/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	231.0000	208.0000	(9.957)	0	0	0
26/06/2009	£ / R	2009/09/14	14.05	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
26/06/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,568.0000	1,578.0000	0.638	0	0	0
26/06/2009	£ / R	2009/09/14	14.00	Put	Currency Future	963.0000	964.0000	0.104	0	0	0
26/06/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,160.0000	1,164.0000	0.345	0	0	0
26/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
26/06/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,400.0000	1,407.0000	0.500	0	0	0
26/06/2009	£ / R	2009/09/14	12.65	Call	Currency Future	830.0000	800.0000	(3.614)	0	0	0
26/06/2009	£ / R	2009/09/14	12.60	Put	Currency Future	170.0000	164.0000	(3.529)	0	0	0
26/06/2009	£ / R	2009/09/14	13.85	Put	Currency Future	845.0000	845.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,877.0000	1,890.0000	0.693	0	0	0
26/06/2009	£ / R	2009/09/14	13.95	Call	Currency Future	269.0000	245.0000	(8.922)	0	0	0
26/06/2009	£ / R	2009/09/14	13.10	Call	Currency Future	549.0000	519.0000	(5.464)	0	0	0
26/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,238.0000	1,243.0000	0.404	0	0	0
26/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	442.0000	413.0000	(6.561)	0	0	0
26/06/2009	£ / R	2009/09/14	13.75	Put	Currency Future	769.0000	769.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,968.0000	1,982.0000	0.711	0	0	0
26/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,085.0000	1,087.0000	0.184	0	0	0
26/06/2009	£ / R	2009/09/14	13.50	Put	Currency Future	592.0000	589.0000	(0.507)	0	0	0
26/06/2009	£ / R	2009/09/14	12.65	Put	Currency Future	184.0000	178.0000	(3.261)	0	0	0
26/06/2009	£ / R	2009/09/14	17.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	503.0000	474.0000	(5.765)	0	0	0
26/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	184.0000	164.0000	(10.870)	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
26/06/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,922.0000	1,936.0000	0.728	0	0	0
26/06/2009	£ / R	2009/09/14	13.70	Call	Currency Future	329.0000	302.0000	(8.207)	0	0	0
26/06/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,832.0000	1,845.0000	0.710	0	0	0
26/06/2009	£ / R	2009/09/14	14.55	Call	Currency Future	146.0000	128.0000	(12.329)	0	0	0
26/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	407.0000	403.0000	(0.983)	0	0	0
26/06/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,354.0000	6,379.0000	0.393	0	0	0
26/06/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,773.0000	2,793.0000	0.721	0	0	0
26/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	496.0000	492.0000	(0.806)	0	0	0
26/06/2009	£ / R	2009/09/14	13.75	Call	Currency Future	316.0000	290.0000	(8.228)	0	0	0
26/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	137.0000	120.0000	(12.409)	0	0	0
26/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
26/06/2009	£ / R	2009/09/14	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	14.20	Call	Currency Future	218.0000	196.0000	(10.092)	0	0	0
26/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,441.0000	1,449.0000	0.555	0	0	0
26/06/2009	£ / R	2009/09/14	16.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
26/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,655.0000	1,666.0000	0.665	0	0	0
26/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,059.0000	2,075.0000	0.777	0	0	0
26/06/2009	£ / R	2009/09/14	13.50	Call	Currency Future	388.0000	361.0000	(6.959)	0	0	0
26/06/2009	£ / R	2009/09/14	14.60	Call	Currency Future	137.0000	120.0000	(12.409)	0	0	0
26/06/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,017.0000	3,038.0000	0.696	0	0	0
26/06/2009	£ / R	2009/09/14	13.25	Put	Currency Future	436.0000	432.0000	(0.917)	0	0	0
26/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	303.0000	278.0000	(8.251)	0	0	0
26/06/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,742.0000	1,755.0000	0.746	0	0	0
26/06/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,676.0000	2,696.0000	0.747	0	0	0
26/06/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,278.0000	1,283.0000	0.391	0	0	0
26/06/2009	£ / R	2009/09/14	13.25	Call	Currency Future	482.0000	453.0000	(6.017)	0	0	0
26/06/2009	£ / R	2009/09/14	13.85	Call	Currency Future	291.0000	266.0000	(8.591)	0	0	0
26/06/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,059.0000	2,075.0000	0.777	0	0	0
26/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,627.0000	2,647.0000	0.761	0	0	0
26/06/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,122.0000	1,125.0000	0.267	0	0	0
26/06/2009	£ / R	2009/09/14	15.15	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
26/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	174.0000	154.0000	(11.494)	0	0	0
26/06/2009	£ / R	2009/09/14	15.30	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
26/06/2009	£ / R	2009/09/14	16.00	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
26/06/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,146.0000	4,121.0000	(0.603)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,199.0000	1,203.0000	0.334	0	0	0
26/06/2009	£ / R	2009/09/14	15.00	Call	Currency Future	83.0000	71.0000	(14.458)	0	0	0
26/06/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,724.0000	2,745.0000	0.771	0	0	0
26/06/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,646.0000	5,621.0000	(0.443)	0	0	0
26/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	195.0000	174.0000	(10.769)	0	0	0
26/06/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,441.0000	1,449.0000	0.555	0	0	0
26/06/2009	£ / R	2009/09/14	15.90	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
26/06/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,483.0000	1,492.0000	0.607	0	0	0
26/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,106.0000	2,122.0000	0.760	0	0	0
26/06/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,483.0000	1,492.0000	0.607	0	0	0
26/06/2009	£ / R	2009/09/14	14.45	Call	Currency Future	164.0000	145.0000	(11.585)	0	0	0
26/06/2009	£ / R	2009/09/14	14.90	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
26/06/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,627.0000	2,647.0000	0.761	0	0	0
26/06/2009	£ / R	2009/09/14	13.90	Put	Currency Future	884.0000	884.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	13.15	Call	Currency Future	525.0000	496.0000	(5.524)	0	0	0
26/06/2009	£ / R	2009/09/14	10.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
26/06/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,199.0000	2,216.0000	0.773	0	0	0
26/06/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,318.0000	1,324.0000	0.455	0	0	0
26/06/2009	£ / R	2009/09/14	12.85	Call	Currency Future	695.0000	664.0000	(4.460)	0	0	0
26/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,531.0000	2,551.0000	0.790	0	0	0
26/06/2009	£ / R	2009/09/14	13.90	Call	Currency Future	280.0000	255.0000	(8.929)	0	0	0
26/06/2009	£ / R	2009/09/14	13.05	Call	Currency Future	573.0000	544.0000	(5.061)	0	0	0
26/06/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,647.0000	2,622.0000	(0.944)	0	0	0
26/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,152.0000	2,169.0000	0.790	0	0	0
26/06/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,104.0000	6,129.0000	0.410	0	0	0
26/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,340.0000	2,358.0000	0.769	0	0	0
26/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	129.0000	113.0000	(12.403)	0	0	0
26/06/2009	£ / R	2009/09/14	12.85	Put	Currency Future	249.0000	243.0000	(2.410)	0	0	0
26/06/2009	£ / R	2009/09/14	13.95	Put	Currency Future	923.0000	924.0000	0.108	0	0	0
26/06/2009	£ / R	2009/09/14	13.80	Put	Currency Future	807.0000	807.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,804.0000	6,829.0000	0.367	0	0	0
26/06/2009	£ / R	2009/09/14	12.95	Call	Currency Future	632.0000	602.0000	(4.747)	0	0	0
26/06/2009	£ / R	2009/09/14	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	14.80	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/06/2009	£ / R	2009/09/14	14.15	Call	Currency Future	231.0000	208.0000	(9.957)	0	0	0
26/06/2009	£ / R	2009/09/14	14.85	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	0
26/06/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,152.0000	2,169.0000	0.790	0	0	0
26/06/2009	£ / R	2009/09/14	13.40	Call	Currency Future	423.0000	395.0000	(6.619)	0	0	0
26/06/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,222.0000	1,193.0000	(2.373)	0	0	0
26/06/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,611.0000	1,622.0000	0.683	0	0	0
26/06/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,115.0000	3,137.0000	0.706	0	0	0
26/06/2009	£ / R	2009/09/14	15.45	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
26/06/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,085.0000	1,087.0000	0.184	0	0	0
26/06/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,655.0000	1,666.0000	0.665	0	0	0
26/06/2009	£ / R	2009/09/14	13.55	Put	Currency Future	626.0000	624.0000	(0.319)	0	0	0
26/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
26/06/2009	£ / R	2009/09/14	13.15	Put	Currency Future	379.0000	375.0000	(1.055)	0	0	0
26/06/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,854.0000	4,879.0000	0.515	0	0	0
26/06/2009	£ / R	2009/09/14	14.65	Call	Currency Future	129.0000	113.0000	(12.403)	0	0	0
26/06/2009	£ / R	2009/09/14	16.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
26/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
26/06/2009	£ / R	2009/09/14	13.55	Call	Currency Future	372.0000	345.0000	(7.258)	0	0	0
26/06/2009	£ / R	2009/09/14	15.40	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
26/06/2009	£ / R	2009/09/14	13.80	Call	Currency Future	303.0000	278.0000	(8.251)	0	0	0
26/06/2009	£ / R	2009/09/14	13.00	Call	Currency Future	602.0000	573.0000	(4.817)	0	0	0
26/06/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,361.0000	3,384.0000	0.684	0	0	0
26/06/2009	£ / R	2009/09/14	14.35	Call	Currency Future	184.0000	164.0000	(10.870)	0	0	0
26/06/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,531.0000	2,551.0000	0.790	0	0	0
26/06/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,877.0000	1,890.0000	0.693	0	0	0
26/06/2009	£ / R	2009/09/14	12.95	Put	Currency Future	286.0000	281.0000	(1.748)	0	0	0
26/06/2009	£ / R	2009/09/14	12.15	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
26/06/2009	£ / R	2009/09/14	11.90	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
26/06/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,435.0000	2,454.0000	0.780	0	0	0
26/06/2009	£ / R	2009/09/14	14.50	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
26/06/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	16.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/06/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,238.0000	1,243.0000	0.404	0	0	0
26/06/2009	£ / R	2009/09/14	14.40	Call	Currency Future	174.0000	154.0000	(11.494)	0	0	0
26/06/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,359.0000	1,365.0000	0.442	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,304.0000	5,329.0000	0.471	0	0	0
26/06/2009	£ / R	2009/09/14	13.00	Put	Currency Future	306.0000	301.0000	(1.634)	0	0	0
26/06/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,246.0000	2,263.0000	0.757	0	0	0
26/06/2009	£ / R	2009/09/14	15.10	Call	Currency Future	73.0000	61.0000	(16.438)	0	0	0
26/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	661.0000	659.0000	(0.303)	0	0	0
26/06/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,605.0000	4,629.0000	0.521	0	0	0
26/06/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,278.0000	1,283.0000	0.391	0	0	0
26/06/2009	£ / R	2009/09/14	15.35	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
26/06/2009	£ / R	2009/09/14	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2009	£ / R	2009/09/14	15.70	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
26/06/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,106.0000	2,122.0000	0.760	0	0	0
26/06/2009	£ / R	2009/09/14	13.05	Put	Currency Future	327.0000	323.0000	(1.223)	0	0	0
26/06/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,199.0000	1,203.0000	0.334	0	0	0
26/06/2009	£ / R	2009/09/14	15.60	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/06/2009	£ / R	2009/09/14	12.80	Call	Currency Future	727.0000	697.0000	(4.127)	0	0	0
26/06/2009	£ / R	2009/09/14	13.65	Put	Currency Future	696.0000	695.0000	(0.144)	0	0	0
26/06/2009	£ / R	2009/09/14	14.30	Call	Currency Future	195.0000	174.0000	(10.769)	0	0	0
26/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	199.0000	193.0000	(3.015)	0	0	0
26/06/2009	£ / R	2009/09/14	13.65	Call	Currency Future	343.0000	316.0000	(7.872)	0	0	0
26/06/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,340.0000	2,358.0000	0.769	0	0	0
26/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	795.0000	764.0000	(3.899)	0	0	0
26/06/2009	£ / R	2009/09/14	12.80	Put	Currency Future	231.0000	226.0000	(2.165)	0	0	0
26/06/2009	£ / R	2009/09/14	13.60	Put	Currency Future	661.0000	659.0000	(0.303)	0	0	0
26/06/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,807.0000	3,831.0000	0.630	0	0	0
26/06/2009	£ / R	2009/09/14	14.10	Call	Currency Future	240.0000	217.0000	(9.583)	0	0	0
26/06/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,044.0000	1,046.0000	0.192	0	0	0
26/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	357.0000	330.0000	(7.563)	0	0	0
26/06/2009	£ / R	2009/09/14	13.35	Put	Currency Future	496.0000	492.0000	(0.806)	0	0	0
26/06/2009	£ / R	2009/09/14	13.60	Call	Currency Future	357.0000	330.0000	(7.563)	0	0	0
26/06/2009	£ / R	2009/09/14	12.45	Call	Currency Future	978.0000	948.0000	(3.067)	0	0	0
26/06/2009	£ / R	2009/09/14	12.55	Call	Currency Future	903.0000	872.0000	(3.433)	0	0	0
26/06/2009	£ / R	2009/09/14	13.35	Call	Currency Future	442.0000	413.0000	(6.561)	0	0	0
26/06/2009	£ / R	2009/09/14	13.20	Put	Currency Future	407.0000	403.0000	(0.983)	0	0	0
26/06/2009	£ / R	2009/09/14	12.55	Put	Currency Future	157.0000	151.0000	(3.822)	0	0	0
26/06/2009	£ / R	2009/09/14	13.20	Call	Currency Future	503.0000	474.0000	(5.765)	0	0	0
26/06/2009	£ / R	2009/09/14	12.45	Put	Currency Future	132.0000	127.0000	(3.788)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/09/14	12.70	Put	Currency Future	199.0000	193.0000	(3.015)	0	0	0
26/06/2009	£ / R	2009/09/14	12.70	Call	Currency Future	795.0000	764.0000	(3.899)	0	0	0
26/06/2009	£ / R	2009/09/14	12.50	Put	Currency Future	144.0000	139.0000	(3.472)	0	0	0
26/06/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,441.0000	1,413.0000	(1.943)	0	0	0
26/06/2009	£ / R	2009/09/14	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,388.0000	2,406.0000	0.754	0	0	0
26/06/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,897.0000	2,871.0000	(0.897)	0	0	0
26/06/2009	£ / R	2009/09/14	15.65	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
26/06/2009	£ / R	2009/09/14	15.80	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
26/06/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	15.50	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
26/06/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,396.0000	4,371.0000	(0.569)	0	0	0
26/06/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,896.0000	5,871.0000	(0.424)	0	0	0
26/06/2009	£ / R	2009/09/14	12.90	Call	Currency Future	663.0000	633.0000	(4.525)	0	0	0
26/06/2009	£ / R	2009/09/14	12.90	Put	Currency Future	267.0000	262.0000	(1.873)	0	0	0
26/06/2009	£ / R	2009/12/14			Currency Future	13.5130	13.4920	(0.155)	0.0000	0.0000	12,521
26/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,490.0000	1,484.0000	(0.403)	0	0	0
26/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	909.0000	877.0000	(3.520)	0	0	0
26/06/2009	£ / R	2009/12/14	12.35	Put	Currency Future	237.0000	228.0000	(3.797)	0	0	0
26/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	0.0000	668.0000	100.000	0	0	0
26/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	367.0000	339.0000	(7.629)	0	0	0
26/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,006.0000	994.0000	(1.193)	0	0	0
26/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	772.0000	760.0000	(1.554)	0	0	0
26/06/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,164.0000	4,143.0000	(0.504)	0	0	0
26/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	522.0000	490.0000	(6.130)	0	0	0
26/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,109.0000	1,098.0000	(0.992)	0	0	0
26/06/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,913.0000	5,892.0000	(0.355)	0	0	0
26/06/2009	£ / R	2009/12/14	15.20	Call	Currency Future	232.0000	209.0000	(9.914)	0	0	0
26/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	666.0000	634.0000	(4.805)	0	0	0
26/06/2009	£ / R	2009/12/14	13.55	Put	Currency Future	740.0000	729.0000	(1.486)	0	0	0
26/06/2009	£ / R	2009/12/14	15.05	Call	Currency Future	261.0000	237.0000	(9.195)	0	0	0
26/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	496.0000	485.0000	(2.218)	0	0	0
26/06/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,043.0000	2,043.0000	-	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
26/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	0.0000	536.0000	100.000	0	0	0
26/06/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,454.0000	1,447.0000	(0.481)	0	0	0
26/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	803.0000	792.0000	(1.370)	0	0	0
26/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	505.0000	473.0000	(6.337)	0	0	0
26/06/2009	£ / R	2009/12/14	15.35	Call	Currency Future	206.0000	185.0000	(10.194)	0	0	0
26/06/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,413.0000	4,392.0000	(0.476)	0	0	0
26/06/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,454.0000	1,447.0000	(0.481)	0	0	0
26/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	380.0000	352.0000	(7.368)	0	0	0
26/06/2009	£ / R	2009/12/14	9.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	£ / R	2009/12/14	14.60	Call	Currency Future	367.0000	339.0000	(7.629)	0	0	0
26/06/2009	£ / R	2009/12/14	13.95	Call	Currency Future	569.0000	536.0000	(5.800)	0	0	0
26/06/2009	£ / R	2009/12/14	10.85	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
26/06/2009	£ / R	2009/12/14	13.95	Put	Currency Future	0.0000	994.0000	100.000	0	0	0
26/06/2009	£ / R	2009/12/14	14.70	Call	Currency Future	341.0000	314.0000	(7.918)	0	0	0
26/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	353.0000	326.0000	(7.649)	0	0	0
26/06/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,691.0000	2,667.0000	(0.892)	0	0	0
26/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,109.0000	1,098.0000	(0.992)	0	0	0
26/06/2009	£ / R	2009/12/14	14.15	Call	Currency Future	505.0000	473.0000	(6.337)	0	0	0
26/06/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,719.0000	1,715.0000	(0.233)	0	0	0
26/06/2009	£ / R	2009/12/14	13.00	Call	Currency Future	967.0000	935.0000	(3.309)	0	0	0
26/06/2009	£ / R	2009/12/14	16.85	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
26/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,142.0000	1,131.0000	(0.963)	0	0	0
26/06/2009	£ / R	2009/12/14	14.95	Call	Currency Future	282.0000	257.0000	(8.865)	0	0	0
26/06/2009	£ / R	2009/12/14	13.00	Put	Currency Future	454.0000	443.0000	(2.423)	0	0	0
26/06/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,400.0000	1,370.0000	(2.143)	0	0	0
26/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	0.0000	710.0000	100.000	0	0	0
26/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	540.0000	508.0000	(5.926)	0	0	0
26/06/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,565.0000	1,559.0000	(0.383)	0	0	0
26/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,417.0000	1,410.0000	(0.494)	0	0	0
26/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	772.0000	760.0000	(1.554)	0	0	0
26/06/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,392.0000	3,404.0000	0.354	0	0	0
26/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,311.0000	1,302.0000	(0.686)	0	0	0
26/06/2009	£ / R	2009/12/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/12/14	15.15	Call	Currency Future	241.0000	218.0000	(9.544)	0	0	0
26/06/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,142.0000	1,131.0000	(0.963)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	685.0000	652.0000	(4.818)	0	0	0
26/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	424.0000	394.0000	(7.075)	0	0	0
26/06/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,878.0000	1,876.0000	(0.106)	0	0	0
26/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	936.0000	924.0000	(1.282)	0	0	0
26/06/2009	£ / R	2009/12/14	12.95	Put	Currency Future	434.0000	423.0000	(2.535)	0	0	0
26/06/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,849.0000	4,867.0000	0.371	0	0	0
26/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	522.0000	490.0000	(6.130)	0	0	0
26/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	971.0000	959.0000	(1.236)	0	0	0
26/06/2009	£ / R	2009/12/14	14.75	Call	Currency Future	328.0000	301.0000	(8.232)	0	0	0
26/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,276.0000	1,267.0000	(0.705)	0	0	0
26/06/2009	£ / R	2009/12/14	14.65	Call	Currency Future	353.0000	326.0000	(7.649)	0	0	0
26/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	649.0000	616.0000	(5.085)	0	0	0
26/06/2009	£ / R	2009/12/14	12.95	Call	Currency Future	997.0000	965.0000	(3.210)	0	0	0
26/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,077.0000	1,066.0000	(1.021)	0	0	0
26/06/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,931.0000	2,907.0000	(0.819)	0	0	0
26/06/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,490.0000	1,484.0000	(0.403)	0	0	0
26/06/2009	£ / R	2009/12/14	13.50	Put	Currency Future	710.0000	698.0000	(1.690)	0	0	0
26/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	783.0000	752.0000	(3.959)	0	0	0
26/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	836.0000	824.0000	(1.435)	0	0	0
26/06/2009	£ / R	2009/12/14	18.35	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
26/06/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,591.0000	1,561.0000	(1.886)	0	0	0
26/06/2009	£ / R	2009/12/14	14.55	Call	Currency Future	380.0000	352.0000	(7.368)	0	0	0
26/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	650.0000	639.0000	(1.692)	0	0	0
26/06/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,208.0000	1,198.0000	(0.828)	0	0	0
26/06/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,417.0000	1,410.0000	(0.494)	0	0	0
26/06/2009	£ / R	2009/12/14	13.50	Call	Currency Future	723.0000	690.0000	(4.564)	0	0	0
26/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	620.0000	610.0000	(1.613)	0	0	0
26/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	685.0000	652.0000	(4.818)	0	0	0
26/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	763.0000	731.0000	(4.194)	0	0	0
26/06/2009	£ / R	2009/12/14	13.40	Put	Currency Future	650.0000	639.0000	(1.692)	0	0	0
26/06/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	584.0000	551.0000	(5.651)	0	0	0
26/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	599.0000	566.0000	(5.509)	0	0	0
26/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	599.0000	566.0000	(5.509)	0	0	0
26/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	518.0000	507.0000	(2.124)	0	0	0
26/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	439.0000	409.0000	(6.834)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,919.0000	1,917.0000	(0.104)	0	0	0
26/06/2009	£ / R	2009/12/14	13.55	Call	Currency Future	703.0000	671.0000	(4.552)	0	0	0
26/06/2009	£ / R	2009/12/14	13.70	Put	Currency Future	836.0000	824.0000	(1.435)	0	0	0
26/06/2009	£ / R	2009/12/14	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,109.0000	1,098.0000	(0.992)	0	0	0
26/06/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,339.0000	6,360.0000	0.331	0	0	0
26/06/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,090.0000	6,110.0000	0.328	0	0	0
26/06/2009	£ / R	2009/12/14	13.45	Call	Currency Future	743.0000	710.0000	(4.441)	0	0	0
26/06/2009	£ / R	2009/12/14	13.85	Call	Currency Future	599.0000	566.0000	(5.509)	0	0	0
26/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	415.0000	404.0000	(2.651)	0	0	0
26/06/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,346.0000	1,338.0000	(0.594)	0	0	0
26/06/2009	£ / R	2009/12/14	19.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	£ / R	2009/12/14	15.10	Call	Currency Future	251.0000	228.0000	(9.163)	0	0	0
26/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	936.0000	924.0000	(1.282)	0	0	0
26/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,028.0000	996.0000	(3.113)	0	0	0
26/06/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,663.0000	5,642.0000	(0.371)	0	0	0
26/06/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,603.0000	4,620.0000	0.369	0	0	0
26/06/2009	£ / R	2009/12/14	13.45	Put	Currency Future	680.0000	668.0000	(1.765)	0	0	0
26/06/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,798.0000	1,795.0000	(0.167)	0	0	0
26/06/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	£ / R	2009/12/14	14.25	Call	Currency Future	471.0000	440.0000	(6.582)	0	0	0
26/06/2009	£ / R	2009/12/14	12.10	Put	Currency Future	178.0000	169.0000	(5.056)	0	0	0
26/06/2009	£ / R	2009/12/14	13.70	Call	Currency Future	649.0000	616.0000	(5.085)	0	0	0
26/06/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,716.0000	3,694.0000	(0.592)	0	0	0
26/06/2009	£ / R	2009/12/14	14.45	Call	Currency Future	409.0000	380.0000	(7.090)	0	0	0
26/06/2009	£ / R	2009/12/14	10.60	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
26/06/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,175.0000	1,164.0000	(0.936)	0	0	0
26/06/2009	£ / R	2009/12/14	9.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	632.0000	599.0000	(5.222)	0	0	0
26/06/2009	£ / R	2009/12/14	16.60	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
26/06/2009	£ / R	2009/12/14	13.85	Put	Currency Future	936.0000	924.0000	(1.282)	0	0	0
26/06/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,273.0000	2,246.0000	(1.188)	0	0	0
26/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	869.0000	857.0000	(1.381)	0	0	0
26/06/2009	£ / R	2009/12/14	14.10	Call	Currency Future	522.0000	490.0000	(6.130)	0	0	0
26/06/2009	£ / R	2009/12/14	14.85	Call	Currency Future	304.0000	279.0000	(8.224)	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
26/06/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,213.0000	5,192.0000	(0.403)	0	0	0
26/06/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,157.0000	3,167.0000	0.317	0	0	0
26/06/2009	£ / R	2009/12/14	14.20	Call	Currency Future	488.0000	456.0000	(6.557)	0	0	0
26/06/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,641.0000	1,637.0000	(0.244)	0	0	0
26/06/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,077.0000	1,066.0000	(1.021)	0	0	0
26/06/2009	£ / R	2009/12/14	13.40	Call	Currency Future	763.0000	731.0000	(4.194)	0	0	0
26/06/2009	£ / R	2009/12/14	18.10	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
26/06/2009	£ / R	2009/12/14	13.65	Put	Currency Future	803.0000	792.0000	(1.370)	0	0	0
26/06/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,838.0000	1,836.0000	(0.109)	0	0	0
26/06/2009	£ / R	2009/12/14	13.30	Put	Currency Future	591.0000	581.0000	(1.692)	0	0	0
26/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,680.0000	1,676.0000	(0.238)	0	0	0
26/06/2009	£ / R	2009/12/14	13.30	Call	Currency Future	804.0000	773.0000	(3.856)	0	0	0
26/06/2009	£ / R	2009/12/14	13.65	Call	Currency Future	666.0000	634.0000	(4.805)	0	0	0
26/06/2009	£ / R	2009/12/14	11.30	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
26/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	540.0000	530.0000	(1.852)	0	0	0
26/06/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,090.0000	1,059.0000	(2.844)	0	0	0
26/06/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,528.0000	1,522.0000	(0.393)	0	0	0
26/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	293.0000	268.0000	(8.532)	0	0	0
26/06/2009	£ / R	2009/12/14	12.80	Put	Currency Future	377.0000	367.0000	(2.653)	0	0	0
26/06/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,254.0000	2,257.0000	0.133	0	0	0
26/06/2009	£ / R	2009/12/14	12.90	Put	Currency Future	415.0000	404.0000	(2.651)	0	0	0
26/06/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,788.0000	6,809.0000	0.309	0	0	0
26/06/2009	£ / R	2009/12/14	14.40	Call	Currency Future	424.0000	394.0000	(7.075)	0	0	0
26/06/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,758.0000	1,755.0000	(0.171)	0	0	0
26/06/2009	£ / R	2009/12/14	13.75	Call	Currency Future	632.0000	599.0000	(5.222)	0	0	0
26/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	554.0000	522.0000	(5.776)	0	0	0
26/06/2009	£ / R	2009/12/14	14.80	Call	Currency Future	316.0000	290.0000	(8.228)	0	0	0
26/06/2009	£ / R	2009/12/14	13.90	Put	Currency Future	971.0000	959.0000	(1.236)	0	0	0
26/06/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,603.0000	1,598.0000	(0.312)	0	0	0
26/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,041.0000	1,030.0000	(1.057)	0	0	0
26/06/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,295.0000	5,314.0000	0.359	0	0	0
26/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	881.0000	849.0000	(3.632)	0	0	0
26/06/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,123.0000	1,091.0000	(2.850)	0	0	0
26/06/2009	£ / R	2009/12/14	15.60	Call	Currency Future	167.0000	149.0000	(10.778)	0	0	0
26/06/2009	£ / R	2009/12/14	13.75	Put	Currency Future	869.0000	857.0000	(1.381)	0	0	0
26/06/2009	£ / R	2009/12/14	14.05	Call	Currency Future	540.0000	508.0000	(5.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/12/14	18.80	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/06/2009	£ / R	2009/12/14	13.90	Call	Currency Future	584.0000	551.0000	(5.651)	0	0	0
26/06/2009	£ / R	2009/12/14	15.00	Call	Currency Future	271.0000	247.0000	(8.856)	0	0	0
26/06/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,381.0000	1,374.0000	(0.507)	0	0	0
26/06/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,242.0000	1,232.0000	(0.805)	0	0	0
26/06/2009	£ / R	2009/12/14	14.50	Call	Currency Future	394.0000	366.0000	(7.107)	0	0	0
26/06/2009	£ / R	2009/12/14	13.60	Call	Currency Future	685.0000	652.0000	(4.818)	0	0	0
26/06/2009	£ / R	2009/12/14	13.20	Put	Currency Future	540.0000	530.0000	(1.852)	0	0	0
26/06/2009	£ / R	2009/12/14	13.10	Put	Currency Future	496.0000	485.0000	(2.218)	0	0	0
26/06/2009	£ / R	2009/12/14	14.30	Call	Currency Future	455.0000	424.0000	(6.813)	0	0	0
26/06/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,823.0000	3,837.0000	0.366	0	0	0
26/06/2009	£ / R	2009/12/14	13.80	Put	Currency Future	902.0000	890.0000	(1.330)	0	0	0
26/06/2009	£ / R	2009/12/14	15.80	Call	Currency Future	142.0000	125.0000	(11.972)	0	0	0
26/06/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,223.0000	1,191.0000	(2.617)	0	0	0
26/06/2009	£ / R	2009/12/14	13.80	Call	Currency Future	615.0000	582.0000	(5.366)	0	0	0
26/06/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,429.0000	2,433.0000	0.165	0	0	0
26/06/2009	£ / R	2009/12/14	12.60	Put	Currency Future	310.0000	299.0000	(3.548)	0	0	0
26/06/2009	£ / R	2009/12/14	17.30	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/06/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,028.0000	996.0000	(3.113)	0	0	0
26/06/2009	£ / R	2009/12/14	12.70	Put	Currency Future	342.0000	332.0000	(2.924)	0	0	0
26/06/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,155.0000	1,124.0000	(2.684)	0	0	0
26/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	853.0000	822.0000	(3.634)	0	0	0
26/06/2009	£ / R	2009/12/14	13.60	Put	Currency Future	772.0000	760.0000	(1.554)	0	0	0
26/06/2009	£ / R	2009/12/14	13.20	Call	Currency Future	853.0000	822.0000	(3.634)	0	0	0
26/06/2009	£ / R	2009/12/14	13.15	Call	Currency Future	881.0000	849.0000	(3.632)	0	0	0
26/06/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,276.0000	1,267.0000	(0.705)	0	0	0
26/06/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,680.0000	1,676.0000	(0.238)	0	0	0
26/06/2009	£ / R	2009/12/14	14.90	Call	Currency Future	293.0000	268.0000	(8.532)	0	0	0
26/06/2009	£ / R	2009/12/14	14.35	Call	Currency Future	439.0000	409.0000	(6.834)	0	0	0
26/06/2009	£ / R	2009/12/14	13.05	Put	Currency Future	475.0000	464.0000	(2.316)	0	0	0
26/06/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,311.0000	1,302.0000	(0.686)	0	0	0
26/06/2009	£ / R	2009/12/14	13.05	Call	Currency Future	938.0000	906.0000	(3.412)	0	0	0
26/06/2009	£ / R	2009/12/14	12.85	Put	Currency Future	396.0000	385.0000	(2.778)	0	0	0
26/06/2009	£ / R	2009/12/14	13.25	Call	Currency Future	826.0000	795.0000	(3.753)	0	0	0
26/06/2009	£ / R	2009/12/14	13.10	Call	Currency Future	909.0000	877.0000	(3.520)	0	0	0
26/06/2009	£ / R	2009/12/14	13.15	Put	Currency Future	518.0000	507.0000	(2.124)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2009/12/14	13.25	Put	Currency Future	563.0000	553.0000	(1.776)	0	0	0
26/06/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,059.0000	1,027.0000	(3.022)	0	0	0
26/06/2009	£ / R	2009/12/14	12.75	Put	Currency Future	360.0000	349.0000	(3.056)	0	0	0
26/06/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,041.0000	1,030.0000	(1.057)	0	0	0
26/06/2009	£ / R	2009/12/14	14.00	Call	Currency Future	554.0000	522.0000	(5.776)	0	0	0
26/06/2009	£ / R	2009/12/14	13.35	Call	Currency Future	783.0000	752.0000	(3.959)	0	0	0
26/06/2009	£ / R	2009/12/14	13.35	Put	Currency Future	620.0000	610.0000	(1.613)	0	0	0
26/06/2009	£ / R	2010/03/15			Currency Future	13.7297	13.7130	(0.122)	13.7800	13.7800	20
26/06/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,001.0000	970.0000	(3.097)	0	0	0
26/06/2009	£ / R	2010/03/15	15.90	Call	Currency Future	400.0000	371.0000	(7.250)	0	0	0
26/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	0.0000	888.0000	100.000	0	0	0
26/06/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,117.0000	1,101.0000	(1.432)	0	0	0
26/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	891.0000	875.0000	(1.796)	0	0	0
26/06/2009	£ / R	2010/03/15	14.05	Call	Currency Future	797.0000	764.0000	(4.141)	0	0	0
26/06/2009	£ / R	2010/03/15	13.55	Call	Currency Future	980.0000	949.0000	(3.163)	0	0	0
26/06/2009	£ / R	2010/03/15	13.70	Call	Currency Future	921.0000	888.0000	(3.583)	0	0	0
26/06/2009	£ / R	2010/03/15	13.55	Put	Currency Future	801.0000	786.0000	(1.873)	0	0	0
26/06/2009	£ / R	2010/03/15	13.70	Put	Currency Future	0.0000	875.0000	100.000	0	0	0
26/06/2009	£ / R	2010/03/15	13.75	Put	Currency Future	922.0000	906.0000	(1.735)	0	0	0
26/06/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,372.0000	4,368.0000	(0.091)	0	0	0
26/06/2009	£ / R	2010/03/15	16.90	Put	Currency Future	3,452.0000	3,444.0000	(0.232)	0	0	0
26/06/2009	£ / R	2010/03/15	13.85	Put	Currency Future	985.0000	969.0000	(1.624)	0	0	0
26/06/2009	£ / R	2010/03/15	11.90	Put	Currency Future	170.0000	167.0000	(1.765)	0	0	0
26/06/2009	£ / R	2010/03/15	17.90	Call	Currency Future	202.0000	181.0000	(10.396)	0	0	0
26/06/2009	£ / R	2010/03/15	10.90	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
26/06/2009	£ / R	2010/03/15	16.90	Call	Currency Future	282.0000	257.0000	(8.865)	0	0	0
26/06/2009	£ / R	2010/03/15	13.90	Call	Currency Future	847.0000	815.0000	(3.778)	0	0	0
26/06/2009	£ / R	2010/03/15	13.85	Call	Currency Future	865.0000	832.0000	(3.815)	0	0	0
26/06/2009	£ / R	2010/03/15	12.90	Put	Currency Future	462.0000	453.0000	(1.948)	0	0	0
26/06/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,292.0000	1,266.0000	(2.012)	0	0	0
26/06/2009	£ / R	2010/03/15	13.50	Put	Currency Future	771.0000	757.0000	(1.816)	0	0	0
26/06/2009	£ / R	2010/03/15	14.90	Put	Currency Future	1,741.0000	1,726.0000	(0.862)	0	0	0
26/06/2009	£ / R	2010/03/15	14.90	Call	Currency Future	571.0000	539.0000	(5.604)	0	0	0
26/06/2009	£ / R	2010/03/15	10.90	Call	Currency Future	2,898.0000	2,881.0000	(0.587)	0	0	0
26/06/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,018.0000	1,002.0000	(1.572)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R 2010/03/15	9.90	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
26/06/2009	£ / R 2010/03/15	13.60	Put	Currency Future	830.0000	815.0000	(1.807)	0	0	0
26/06/2009	£ / R 2010/03/15	9.90	Call	Currency Future	3,874.0000	3,856.0000	(0.465)	0	0	0
26/06/2009	£ / R 2010/03/15	13.75	Call	Currency Future	902.0000	869.0000	(3.659)	0	0	0
26/06/2009	£ / R 2010/03/15	13.60	Call	Currency Future	960.0000	928.0000	(3.333)	0	0	0
26/06/2009	£ / R 2010/03/15	13.65	Call	Currency Future	940.0000	908.0000	(3.404)	0	0	0
26/06/2009	£ / R 2010/03/15	13.65	Put	Currency Future	860.0000	845.0000	(1.744)	0	0	0
26/06/2009	£ / R 2010/03/15	13.80	Call	Currency Future	883.0000	851.0000	(3.624)	0	0	0
26/06/2009	£ / R 2010/03/15	9.65	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
26/06/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,570.0000	2,558.0000	(0.467)	0	0	0
26/06/2009	£ / R 2010/03/15	13.80	Put	Currency Future	953.0000	938.0000	(1.574)	0	0	0
26/06/2009	£ / R 2010/03/15	11.90	Call	Currency Future	2,000.0000	1,980.0000	(1.000)	0	0	0
26/06/2009	£ / R 2010/03/15	10.85	Put	Currency Future	67.0000	67.0000	-	0	0	0
26/06/2009	£ / R 2010/03/15	10.85	Call	Currency Future	2,947.0000	2,930.0000	(0.577)	0	0	0
26/06/2009	£ / R 2010/03/15	13.95	Put	Currency Future	1,050.0000	1,034.0000	(1.524)	0	0	0
26/06/2009	£ / R 2010/03/15	9.85	Call	Currency Future	3,922.0000	3,904.0000	(0.459)	0	0	0
26/06/2009	£ / R 2010/03/15	12.75	Call	Currency Future	1,386.0000	1,361.0000	(1.804)	0	0	0
26/06/2009	£ / R 2010/03/15	13.95	Call	Currency Future	830.0000	797.0000	(3.976)	0	0	0
26/06/2009	£ / R 2010/03/15	11.85	Put	Currency Future	163.0000	160.0000	(1.840)	0	0	0
26/06/2009	£ / R 2010/03/15	9.65	Call	Currency Future	4,112.0000	4,094.0000	(0.438)	0	0	0
26/06/2009	£ / R 2010/03/15	14.75	Call	Currency Future	604.0000	572.0000	(5.298)	0	0	0
26/06/2009	£ / R 2010/03/15	9.60	Call	Currency Future	4,160.0000	4,142.0000	(0.433)	0	0	0
26/06/2009	£ / R 2010/03/15	9.85	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
26/06/2009	£ / R 2010/03/15	9.60	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
26/06/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,323.0000	1,297.0000	(1.965)	0	0	0
26/06/2009	£ / R 2010/03/15	10.60	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
26/06/2009	£ / R 2010/03/15	14.85	Put	Currency Future	1,702.0000	1,687.0000	(0.881)	0	0	0
26/06/2009	£ / R 2010/03/15	14.85	Call	Currency Future	581.0000	550.0000	(5.336)	0	0	0
26/06/2009	£ / R 2010/03/15	10.60	Call	Currency Future	3,190.0000	3,172.0000	(0.564)	0	0	0
26/06/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,325.0000	4,321.0000	(0.092)	0	0	0
26/06/2009	£ / R 2010/03/15	17.85	Call	Currency Future	205.0000	184.0000	(10.244)	0	0	0
26/06/2009	£ / R 2010/03/15	16.85	Put	Currency Future	3,407.0000	3,398.0000	(0.264)	0	0	0
26/06/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,451.0000	1,426.0000	(1.723)	0	0	0
26/06/2009	£ / R 2010/03/15	16.85	Call	Currency Future	286.0000	261.0000	(8.741)	0	0	0
26/06/2009	£ / R 2010/03/15	11.60	Call	Currency Future	2,261.0000	2,242.0000	(0.840)	0	0	0
26/06/2009	£ / R 2010/03/15	12.65	Put	Currency Future	371.0000	363.0000	(2.156)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,527.0000	2,515.0000	(0.475)	0	0	0
26/06/2009	£ / R	2010/03/15	11.65	Put	Currency Future	137.0000	135.0000	(1.460)	0	0	0
26/06/2009	£ / R	2010/03/15	12.85	Put	Currency Future	443.0000	434.0000	(2.032)	0	0	0
26/06/2009	£ / R	2010/03/15	10.65	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
26/06/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,216.0000	2,198.0000	(0.812)	0	0	0
26/06/2009	£ / R	2010/03/15	15.85	Call	Currency Future	407.0000	378.0000	(7.125)	0	0	0
26/06/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,141.0000	3,124.0000	(0.541)	0	0	0
26/06/2009	£ / R	2010/03/15	14.65	Call	Currency Future	628.0000	596.0000	(5.096)	0	0	0
26/06/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,043.0000	2,023.0000	(0.979)	0	0	0
26/06/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,232.0000	4,227.0000	(0.118)	0	0	0
26/06/2009	£ / R	2010/03/15	11.60	Put	Currency Future	131.0000	129.0000	(1.527)	0	0	0
26/06/2009	£ / R	2010/03/15	15.65	Call	Currency Future	435.0000	406.0000	(6.667)	0	0	0
26/06/2009	£ / R	2010/03/15	11.75	Put	Currency Future	149.0000	147.0000	(1.342)	0	0	0
26/06/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,265.0000	1,238.0000	(2.134)	0	0	0
26/06/2009	£ / R	2010/03/15	12.60	Put	Currency Future	354.0000	347.0000	(1.977)	0	0	0
26/06/2009	£ / R	2010/03/15	14.65	Put	Currency Future	1,548.0000	1,533.0000	(0.969)	0	0	0
26/06/2009	£ / R	2010/03/15	11.95	Put	Currency Future	180.0000	177.0000	(1.667)	0	0	0
26/06/2009	£ / R	2010/03/15	17.75	Call	Currency Future	212.0000	190.0000	(10.377)	0	0	0
26/06/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,227.0000	3,217.0000	(0.310)	0	0	0
26/06/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,960.0000	1,940.0000	(1.020)	0	0	0
26/06/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,316.0000	3,308.0000	(0.241)	0	0	0
26/06/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,356.0000	2,343.0000	(0.552)	0	0	0
26/06/2009	£ / R	2010/03/15	12.95	Put	Currency Future	485.0000	475.0000	(2.062)	0	0	0
26/06/2009	£ / R	2010/03/15	16.75	Call	Currency Future	296.0000	271.0000	(8.446)	0	0	0
26/06/2009	£ / R	2010/03/15	16.65	Call	Currency Future	306.0000	280.0000	(8.497)	0	0	0
26/06/2009	£ / R	2010/03/15	14.95	Call	Currency Future	560.0000	529.0000	(5.536)	0	0	0
26/06/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,624.0000	1,609.0000	(0.924)	0	0	0
26/06/2009	£ / R	2010/03/15	17.65	Call	Currency Future	219.0000	197.0000	(10.046)	0	0	0
26/06/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,780.0000	1,766.0000	(0.787)	0	0	0
26/06/2009	£ / R	2010/03/15	15.75	Call	Currency Future	421.0000	391.0000	(7.126)	0	0	0
26/06/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,139.0000	4,134.0000	(0.121)	0	0	0
26/06/2009	£ / R	2010/03/15	15.95	Call	Currency Future	393.0000	364.0000	(7.379)	0	0	0
26/06/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,441.0000	2,428.0000	(0.533)	0	0	0
26/06/2009	£ / R	2010/03/15	17.95	Call	Currency Future	197.0000	176.0000	(10.660)	0	0	0
26/06/2009	£ / R	2010/03/15	12.75	Put	Currency Future	406.0000	398.0000	(1.970)	0	0	0
26/06/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,484.0000	1,460.0000	(1.617)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,497.0000	3,489.0000	(0.229)	0	0	0
26/06/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,129.0000	2,110.0000	(0.892)	0	0	0
26/06/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,093.0000	4,087.0000	(0.147)	0	0	0
26/06/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,417.0000	4,413.0000	(0.091)	0	0	0
26/06/2009	£ / R	2010/03/15	10.75	Put	Currency Future	64.0000	64.0000	-	0	0	0
26/06/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,182.0000	3,173.0000	(0.283)	0	0	0
26/06/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,613.0000	2,601.0000	(0.459)	0	0	0
26/06/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,044.0000	3,027.0000	(0.558)	0	0	0
26/06/2009	£ / R	2010/03/15	14.60	Call	Currency Future	640.0000	608.0000	(5.000)	0	0	0
26/06/2009	£ / R	2010/03/15	9.55	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
26/06/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,510.0000	1,495.0000	(0.993)	0	0	0
26/06/2009	£ / R	2010/03/15	10.95	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
26/06/2009	£ / R	2010/03/15	15.60	Call	Currency Future	443.0000	413.0000	(6.772)	0	0	0
26/06/2009	£ / R	2010/03/15	16.95	Call	Currency Future	277.0000	252.0000	(9.025)	0	0	0
26/06/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,518.0000	1,494.0000	(1.581)	0	0	0
26/06/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,313.0000	2,300.0000	(0.562)	0	0	0
26/06/2009	£ / R	2010/03/15	9.95	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
26/06/2009	£ / R	2010/03/15	11.55	Put	Currency Future	125.0000	124.0000	(0.800)	0	0	0
26/06/2009	£ / R	2010/03/15	16.60	Call	Currency Future	312.0000	286.0000	(8.333)	0	0	0
26/06/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,852.0000	2,834.0000	(0.631)	0	0	0
26/06/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,825.0000	3,807.0000	(0.471)	0	0	0
26/06/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,305.0000	2,287.0000	(0.781)	0	0	0
26/06/2009	£ / R	2010/03/15	12.55	Put	Currency Future	338.0000	331.0000	(2.071)	0	0	0
26/06/2009	£ / R	2010/03/15	17.60	Call	Currency Future	222.0000	200.0000	(9.910)	0	0	0
26/06/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,208.0000	4,190.0000	(0.428)	0	0	0
26/06/2009	£ / R	2010/03/15	10.55	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
26/06/2009	£ / R	2010/03/15	14.55	Call	Currency Future	652.0000	620.0000	(4.908)	0	0	0
26/06/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,239.0000	3,221.0000	(0.556)	0	0	0
26/06/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,552.0000	1,529.0000	(1.482)	0	0	0
26/06/2009	£ / R	2010/03/15	15.55	Call	Currency Future	451.0000	421.0000	(6.652)	0	0	0
26/06/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,473.0000	1,457.0000	(1.086)	0	0	0
26/06/2009	£ / R	2010/03/15	14.50	Call	Currency Future	665.0000	633.0000	(4.812)	0	0	0
26/06/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,046.0000	4,041.0000	(0.124)	0	0	0
26/06/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,436.0000	1,420.0000	(1.114)	0	0	0
26/06/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,137.0000	3,128.0000	(0.287)	0	0	0
26/06/2009	£ / R	2010/03/15	16.55	Call	Currency Future	317.0000	291.0000	(8.202)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/03/15	9.75	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
26/06/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,271.0000	2,258.0000	(0.572)	0	0	0
26/06/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,016.0000	3,999.0000	(0.423)	0	0	0
26/06/2009	£ / R	2010/03/15	17.55	Call	Currency Future	226.0000	204.0000	(9.735)	0	0	0
26/06/2009	£ / R	2010/03/15	15.50	Call	Currency Future	459.0000	428.0000	(6.754)	0	0	0
26/06/2009	£ / R	2010/03/15	11.50	Put	Currency Future	120.0000	118.0000	(1.667)	0	0	0
26/06/2009	£ / R	2010/03/15	16.50	Call	Currency Future	323.0000	296.0000	(8.359)	0	0	0
26/06/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,229.0000	2,215.0000	(0.628)	0	0	0
26/06/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,349.0000	2,331.0000	(0.766)	0	0	0
26/06/2009	£ / R	2010/03/15	10.50	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
26/06/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,287.0000	3,270.0000	(0.517)	0	0	0
26/06/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,093.0000	3,083.0000	(0.323)	0	0	0
26/06/2009	£ / R	2010/03/15	9.50	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
26/06/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,256.0000	4,238.0000	(0.423)	0	0	0
26/06/2009	£ / R	2010/03/15	17.50	Call	Currency Future	230.0000	207.0000	(10.000)	0	0	0
26/06/2009	£ / R	2010/03/15	12.50	Put	Currency Future	322.0000	316.0000	(1.863)	0	0	0
26/06/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,000.0000	3,994.0000	(0.150)	0	0	0
26/06/2009	£ / R	2010/03/15	11.80	Put	Currency Future	156.0000	154.0000	(1.282)	0	0	0
26/06/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,354.0000	1,328.0000	(1.920)	0	0	0
26/06/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,086.0000	2,067.0000	(0.911)	0	0	0
26/06/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,279.0000	4,274.0000	(0.117)	0	0	0
26/06/2009	£ / R	2010/03/15	14.80	Call	Currency Future	593.0000	561.0000	(5.396)	0	0	0
26/06/2009	£ / R	2010/03/15	17.80	Call	Currency Future	208.0000	187.0000	(10.096)	0	0	0
26/06/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,362.0000	3,353.0000	(0.268)	0	0	0
26/06/2009	£ / R	2010/03/15	16.80	Call	Currency Future	291.0000	266.0000	(8.591)	0	0	0
26/06/2009	£ / R	2010/03/15	15.80	Call	Currency Future	414.0000	384.0000	(7.246)	0	0	0
26/06/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,663.0000	1,648.0000	(0.902)	0	0	0
26/06/2009	£ / R	2010/03/15	12.80	Put	Currency Future	424.0000	415.0000	(2.123)	0	0	0
26/06/2009	£ / R	2010/03/15	10.80	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
26/06/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,484.0000	2,471.0000	(0.523)	0	0	0
26/06/2009	£ / R	2010/03/15	9.80	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
26/06/2009	£ / R	2010/03/15	14.70	Call	Currency Future	616.0000	584.0000	(5.195)	0	0	0
26/06/2009	£ / R	2010/03/15	12.70	Put	Currency Future	388.0000	380.0000	(2.062)	0	0	0
26/06/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,418.0000	1,393.0000	(1.763)	0	0	0
26/06/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,586.0000	1,571.0000	(0.946)	0	0	0
26/06/2009	£ / R	2010/03/15	15.70	Call	Currency Future	428.0000	398.0000	(7.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,398.0000	2,385.0000	(0.542)	0	0	0
26/06/2009	£ / R	2010/03/15	17.70	Call	Currency Future	215.0000	193.0000	(10.233)	0	0	0
26/06/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,272.0000	3,262.0000	(0.306)	0	0	0
26/06/2009	£ / R	2010/03/15	16.70	Call	Currency Future	301.0000	275.0000	(8.638)	0	0	0
26/06/2009	£ / R	2010/03/15	11.70	Put	Currency Future	143.0000	141.0000	(1.399)	0	0	0
26/06/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,173.0000	2,154.0000	(0.874)	0	0	0
26/06/2009	£ / R	2010/03/15	10.70	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
26/06/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,093.0000	3,075.0000	(0.582)	0	0	0
26/06/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,185.0000	4,180.0000	(0.119)	0	0	0
26/06/2009	£ / R	2010/03/15	9.70	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
26/06/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,064.0000	4,046.0000	(0.443)	0	0	0
26/06/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,995.0000	2,978.0000	(0.568)	0	0	0
26/06/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,969.0000	3,951.0000	(0.454)	0	0	0
26/06/2009	£ / R	2010/06/14			Currency Future	13.9432	13.9334	(0.070)	0.0000	0.0000	0
26/06/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,278.0000	1,255.0000	(1.800)	0	0	0
26/06/2009	£ / R	2010/06/14	13.40	Put	Currency Future	757.0000	740.0000	(2.246)	0	0	0
26/06/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,471.0000	4,460.0000	(0.246)	0	0	0
26/06/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,134.0000	3,123.0000	(0.351)	0	0	0
26/06/2009	£ / R	2010/06/14	12.80	Put	Currency Future	482.0000	471.0000	(2.282)	0	0	0
26/06/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,046.0000	3,025.0000	(0.689)	0	0	0
26/06/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,650.0000	4,635.0000	(0.323)	0	0	0
26/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,051.0000	1,030.0000	(1.998)	0	0	0
26/06/2009	£ / R	2010/06/14	9.50	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
26/06/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,625.0000	1,604.0000	(1.292)	0	0	0
26/06/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,300.0000	1,273.0000	(2.077)	0	0	12,179
26/06/2009	£ / R	2010/06/14	11.50	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
26/06/2009	£ / R	2010/06/14	12.30	Put	Currency Future	318.0000	311.0000	(2.201)	0	0	0
26/06/2009	£ / R	2010/06/14	14.25	Call	Currency Future	971.0000	939.0000	(3.296)	0	0	0
26/06/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,151.0000	1,122.0000	(2.520)	0	0	0
26/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,094.0000	1,063.0000	(2.834)	0	0	0
26/06/2009	£ / R	2010/06/14	10.50	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	0
26/06/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,323.0000	1,296.0000	(2.041)	0	0	0
26/06/2009	£ / R	2010/06/14	12.40	Put	Currency Future	347.0000	340.0000	(2.017)	0	0	0
26/06/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,346.0000	1,320.0000	(1.932)	0	0	0
26/06/2009	£ / R	2010/06/14	13.75	Put	Currency Future	958.0000	938.0000	(2.088)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R 2010/06/14	16.50	Call	Currency Future	489.0000	458.0000	(6.339)	0	0	0
26/06/2009	£ / R 2010/06/14	13.25	Put	Currency Future	677.0000	661.0000	(2.363)	0	0	0
26/06/2009	£ / R 2010/06/14	15.40	Call	Currency Future	672.0000	640.0000	(4.762)	0	0	0
26/06/2009	£ / R 2010/06/14	13.30	Put	Currency Future	703.0000	687.0000	(2.276)	0	0	0
26/06/2009	£ / R 2010/06/14	15.50	Call	Currency Future	652.0000	620.0000	(4.908)	0	0	0
26/06/2009	£ / R 2010/06/14	15.40	Put	Currency Future	2,128.0000	2,106.0000	(1.034)	0	0	0
26/06/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,311.0000	1,289.0000	(1.678)	0	0	0
26/06/2009	£ / R 2010/06/14	14.50	Put	Currency Future	1,450.0000	1,427.0000	(1.586)	0	0	0
26/06/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,350.0000	5,340.0000	(0.187)	0	0	0
26/06/2009	£ / R 2010/06/14	16.90	Call	Currency Future	435.0000	406.0000	(6.667)	0	0	0
26/06/2009	£ / R 2010/06/14	18.30	Call	Currency Future	293.0000	269.0000	(8.191)	0	0	0
26/06/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,083.0000	1,061.0000	(2.031)	0	0	0
26/06/2009	£ / R 2010/06/14	14.50	Call	Currency Future	893.0000	861.0000	(3.583)	0	0	0
26/06/2009	£ / R 2010/06/14	11.60	Put	Currency Future	168.0000	165.0000	(1.786)	0	0	0
26/06/2009	£ / R 2010/06/14	19.90	Call	Currency Future	161.0000	144.0000	(10.559)	0	0	0
26/06/2009	£ / R 2010/06/14	17.30	Put	Currency Future	3,745.0000	3,726.0000	(0.507)	0	0	0
26/06/2009	£ / R 2010/06/14	13.70	Put	Currency Future	928.0000	908.0000	(2.155)	0	0	0
26/06/2009	£ / R 2010/06/14	12.50	Put	Currency Future	378.0000	370.0000	(2.116)	0	0	0
26/06/2009	£ / R 2010/06/14	10.10	Call	Currency Future	3,904.0000	3,892.0000	(0.307)	0	0	0
26/06/2009	£ / R 2010/06/14	17.30	Call	Currency Future	388.0000	360.0000	(7.216)	0	0	0
26/06/2009	£ / R 2010/06/14	17.50	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	12,179
26/06/2009	£ / R 2010/06/14	10.50	Call	Currency Future	3,517.0000	3,506.0000	(0.313)	0	0	0
26/06/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,703.0000	2,682.0000	(0.777)	0	0	0
26/06/2009	£ / R 2010/06/14	13.35	Put	Currency Future	730.0000	713.0000	(2.329)	0	0	0
26/06/2009	£ / R 2010/06/14	11.10	Call	Currency Future	2,944.0000	2,933.0000	(0.374)	0	0	0
26/06/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,742.0000	4,728.0000	(0.295)	0	0	0
26/06/2009	£ / R 2010/06/14	16.30	Put	Currency Future	2,873.0000	2,852.0000	(0.731)	0	0	0
26/06/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,076.0000	1,044.0000	(2.974)	0	0	0
26/06/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,596.0000	2,583.0000	(0.501)	0	0	0
26/06/2009	£ / R 2010/06/14	17.60	Call	Currency Future	356.0000	330.0000	(7.303)	0	0	0
26/06/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,392.0000	3,372.0000	(0.590)	0	0	0
26/06/2009	£ / R 2010/06/14	15.30	Put	Currency Future	2,049.0000	2,027.0000	(1.074)	0	0	0
26/06/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,822.0000	1,804.0000	(0.988)	0	0	0
26/06/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,013.0000	3,996.0000	(0.424)	0	0	0
26/06/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,328.0000	4,317.0000	(0.254)	0	0	0
26/06/2009	£ / R 2010/06/14	18.40	Call	Currency Future	285.0000	261.0000	(8.421)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/06/14	15.30	Call	Currency Future	692.0000	660.0000	(4.624)	0	0	0
26/06/2009	£ / R	2010/06/14	13.95	Put	Currency Future	0.0000	1,061.0000	100.000	0	0	0
26/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,171.0000	1,142.0000	(2.477)	0	0	0
26/06/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,209.0000	2,187.0000	(0.996)	0	0	0
26/06/2009	£ / R	2010/06/14	16.10	Call	Currency Future	546.0000	515.0000	(5.678)	0	0	0
26/06/2009	£ / R	2010/06/14	9.65	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
26/06/2009	£ / R	2010/06/14	10.90	Put	Currency Future	91.0000	90.0000	(1.099)	0	0	0
26/06/2009	£ / R	2010/06/14	14.30	Call	Currency Future	955.0000	923.0000	(3.351)	0	0	0
26/06/2009	£ / R	2010/06/14	13.95	Call	Currency Future	0.0000	1,044.0000	100.000	0	0	0
26/06/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,171.0000	1,142.0000	(2.477)	0	0	0
26/06/2009	£ / R	2010/06/14	13.10	Put	Currency Future	602.0000	588.0000	(2.326)	0	0	0
26/06/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,900.0000	2,889.0000	(0.379)	0	0	0
26/06/2009	£ / R	2010/06/14	16.30	Call	Currency Future	517.0000	486.0000	(5.996)	0	0	0
26/06/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,445.0000	1,421.0000	(1.661)	0	0	0
26/06/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,370.0000	1,345.0000	(1.825)	0	0	0
26/06/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,961.0000	1,945.0000	(0.816)	0	0	0
26/06/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,923.0000	3,906.0000	(0.433)	0	0	0
26/06/2009	£ / R	2010/06/14	10.10	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
26/06/2009	£ / R	2010/06/14	13.45	Put	Currency Future	784.0000	767.0000	(2.168)	0	0	0
26/06/2009	£ / R	2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/06/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,089.0000	2,066.0000	(1.101)	0	0	0
26/06/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,511.0000	2,499.0000	(0.478)	0	0	0
26/06/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,568.0000	4,557.0000	(0.241)	0	0	0
26/06/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,789.0000	3,771.0000	(0.475)	0	0	0
26/06/2009	£ / R	2010/06/14	13.70	Put	Currency Future	928.0000	908.0000	(2.155)	0	0	0
26/06/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,796.0000	5,786.0000	(0.173)	0	0	0
26/06/2009	£ / R	2010/06/14	9.40	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
26/06/2009	£ / R	2010/06/14	17.35	Call	Currency Future	382.0000	354.0000	(7.330)	0	0	0
26/06/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,022.0000	990.0000	(3.131)	0	0	0
26/06/2009	£ / R	2010/06/14	8.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/06/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,277.0000	1,250.0000	(2.114)	0	0	0
26/06/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,045.0000	6,035.0000	(0.165)	0	0	0
26/06/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,916.0000	2,895.0000	(0.720)	0	0	0
26/06/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,179.0000	1,156.0000	(1.951)	0	0	0
26/06/2009	£ / R	2010/06/14	16.35	Call	Currency Future	509.0000	479.0000	(5.894)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,925.0000	1,909.0000	(0.831)	0	0	0
26/06/2009	£ / R	2010/06/14	18.35	Call	Currency Future	289.0000	265.0000	(8.304)	0	0	0
26/06/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,721.0000	1,702.0000	(1.104)	0	0	0
26/06/2009	£ / R	2010/06/14	12.10	Put	Currency Future	264.0000	259.0000	(1.894)	0	0	0
26/06/2009	£ / R	2010/06/14	12.85	Put	Currency Future	501.0000	489.0000	(2.395)	0	0	0
26/06/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,051.0000	1,030.0000	(1.998)	0	0	0
26/06/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,107.0000	2,093.0000	(0.664)	0	0	0
26/06/2009	£ / R	2010/06/14	15.35	Call	Currency Future	682.0000	650.0000	(4.692)	0	0	0
26/06/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,039.0000	1,008.0000	(2.984)	0	0	0
26/06/2009	£ / R	2010/06/14	11.15	Put	Currency Future	107.0000	105.0000	(1.869)	0	0	0
26/06/2009	£ / R	2010/06/14	11.10	Put	Currency Future	101.0000	100.0000	(0.990)	0	0	0
26/06/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,594.0000	1,573.0000	(1.317)	0	0	0
26/06/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,020.0000	999.0000	(2.059)	0	0	0
26/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,428.0000	2,415.0000	(0.535)	0	0	0
26/06/2009	£ / R	2010/06/14	15.60	Call	Currency Future	633.0000	601.0000	(5.055)	0	0	0
26/06/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,890.0000	1,873.0000	(0.899)	0	0	0
26/06/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,696.0000	4,682.0000	(0.298)	0	0	0
26/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,971.0000	1,948.0000	(1.167)	0	0	0
26/06/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,057.0000	1,026.0000	(2.933)	0	0	0
26/06/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,094.0000	1,063.0000	(2.834)	0	0	0
26/06/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,290.0000	2,268.0000	(0.961)	0	0	0
26/06/2009	£ / R	2010/06/14	12.35	Put	Currency Future	332.0000	325.0000	(2.108)	0	0	0
26/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	714.0000	682.0000	(4.482)	0	0	0
26/06/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,778.0000	6,774.0000	(0.059)	0	0	0
26/06/2009	£ / R	2010/06/14	16.60	Call	Currency Future	476.0000	446.0000	(6.303)	0	0	0
26/06/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,113.0000	1,082.0000	(2.785)	0	0	0
26/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
26/06/2009	£ / R	2010/06/14	20.60	Call	Currency Future	121.0000	107.0000	(11.570)	0	0	0
26/06/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,927.0000	4,914.0000	(0.264)	0	0	0
26/06/2009	£ / R	2010/06/14	12.65	Put	Currency Future	428.0000	419.0000	(2.103)	0	0	0
26/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	446.0000	436.0000	(2.242)	0	0	0
26/06/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,114.0000	1,092.0000	(1.975)	0	0	0
26/06/2009	£ / R	2010/06/14	19.10	Call	Currency Future	222.0000	202.0000	(9.009)	0	0	0
26/06/2009	£ / R	2010/06/14	18.60	Call	Currency Future	271.0000	247.0000	(8.856)	0	0	0
26/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,689.0000	1,669.0000	(1.184)	0	0	0
26/06/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,133.0000	3,112.0000	(0.670)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,612.0000	3,593.0000	(0.526)	0	0	0
26/06/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,211.0000	1,189.0000	(1.817)	0	0	0
26/06/2009	£ / R	2010/06/14	15.75	Call	Currency Future	605.0000	573.0000	(5.289)	0	0	0
26/06/2009	£ / R	2010/06/14	14.35	Call	Currency Future	939.0000	907.0000	(3.408)	0	0	0
26/06/2009	£ / R	2010/06/14	10.00	Call	Currency Future	3,997.0000	3,985.0000	(0.300)	0	0	0
26/06/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,412.0000	2,390.0000	(0.912)	0	0	0
26/06/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,132.0000	1,102.0000	(2.650)	0	0	0
26/06/2009	£ / R	2010/06/14	13.00	Put	Currency Future	560.0000	547.0000	(2.321)	0	0	0
26/06/2009	£ / R	2010/06/14	14.75	Call	Currency Future	823.0000	790.0000	(4.010)	0	0	0
26/06/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,146.0000	1,124.0000	(1.920)	0	0	0
26/06/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,657.0000	1,637.0000	(1.207)	0	0	0
26/06/2009	£ / R	2010/06/14	18.65	Call	Currency Future	265.0000	242.0000	(8.679)	0	0	0
26/06/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,004.0000	973.0000	(3.088)	0	0	0
26/06/2009	£ / R	2010/06/14	18.50	Call	Currency Future	278.0000	254.0000	(8.633)	0	0	0
26/06/2009	£ / R	2010/06/14	10.85	Put	Currency Future	89.0000	87.0000	(2.247)	0	0	0
26/06/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,346.0000	1,323.0000	(1.709)	0	0	0
26/06/2009	£ / R	2010/06/14	12.75	Put	Currency Future	464.0000	453.0000	(2.371)	0	0	0
26/06/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,835.0000	4,821.0000	(0.290)	0	0	0
26/06/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,614.0000	3,602.0000	(0.332)	0	0	0
26/06/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,689.0000	1,669.0000	(1.184)	0	0	0
26/06/2009	£ / R	2010/06/14	13.50	Put	Currency Future	812.0000	794.0000	(2.217)	0	0	0
26/06/2009	£ / R	2010/06/14	15.25	Call	Currency Future	703.0000	671.0000	(4.552)	0	0	0
26/06/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,972.0000	4,959.0000	(0.261)	0	0	0
26/06/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,503.0000	1,480.0000	(1.530)	0	0	0
26/06/2009	£ / R	2010/06/14	11.40	Put	Currency Future	138.0000	136.0000	(1.449)	0	0	0
26/06/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,305.0000	2,292.0000	(0.564)	0	0	0
26/06/2009	£ / R	2010/06/14	13.80	Put	Currency Future	989.0000	968.0000	(2.123)	0	0	0
26/06/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,010.0000	1,987.0000	(1.144)	0	0	0
26/06/2009	£ / R	2010/06/14	20.15	Call	Currency Future	146.0000	130.0000	(10.959)	0	0	0
26/06/2009	£ / R	2010/06/14	12.00	Put	Currency Future	242.0000	238.0000	(1.653)	0	0	0
26/06/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,681.0000	2,669.0000	(0.448)	0	0	0
26/06/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,182.0000	3,171.0000	(0.346)	0	0	0
26/06/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,185.0000	2,171.0000	(0.641)	0	0	0
26/06/2009	£ / R	2010/06/14	10.40	Put	Currency Future	70.0000	69.0000	(1.429)	0	0	0
26/06/2009	£ / R	2010/06/14	9.85	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
26/06/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,855.0000	3,843.0000	(0.311)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,255.0000	1,228.0000	(2.151)	0	0	0
26/06/2009	£ / R	2010/06/14	10.75	Put	Currency Future	84.0000	83.0000	(1.190)	0	0	0
26/06/2009	£ / R	2010/06/14	10.00	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
26/06/2009	£ / R	2010/06/14	16.75	Call	Currency Future	455.0000	425.0000	(6.593)	0	0	0
26/06/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,138.0000	4,126.0000	(0.290)	0	0	0
26/06/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,039.0000	3,028.0000	(0.362)	0	0	0
26/06/2009	£ / R	2010/06/14	14.40	Call	Currency Future	923.0000	891.0000	(3.467)	0	0	0
26/06/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,280.0000	4,269.0000	(0.257)	0	0	0
26/06/2009	£ / R	2010/06/14	11.00	Put	Currency Future	96.0000	95.0000	(1.042)	0	0	0
26/06/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,262.0000	3,242.0000	(0.613)	0	0	0
26/06/2009	£ / R	2010/06/14	11.85	Put	Currency Future	212.0000	208.0000	(1.887)	0	0	0
26/06/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,788.0000	4,774.0000	(0.292)	0	0	0
26/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,325.0000	3,314.0000	(0.331)	0	0	0
26/06/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,148.0000	4,132.0000	(0.386)	0	0	0
26/06/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,325.0000	3,314.0000	(0.331)	0	0	0
26/06/2009	£ / R	2010/06/14	14.60	Call	Currency Future	864.0000	832.0000	(3.704)	0	0	0
26/06/2009	£ / R	2010/06/14	9.70	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
26/06/2009	£ / R	2010/06/14	18.45	Call	Currency Future	282.0000	258.0000	(8.511)	0	0	0
26/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	185.0000	182.0000	(1.622)	0	0	0
26/06/2009	£ / R	2010/06/14	11.70	Put	Currency Future	185.0000	182.0000	(1.622)	0	0	0
26/06/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,168.0000	2,146.0000	(1.015)	0	0	0
26/06/2009	£ / R	2010/06/14	10.70	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
26/06/2009	£ / R	2010/06/14	17.45	Call	Currency Future	372.0000	344.0000	(7.527)	0	0	0
26/06/2009	£ / R	2010/06/14	18.20	Call	Currency Future	301.0000	277.0000	(7.973)	0	0	0
26/06/2009	£ / R	2010/06/14	12.70	Put	Currency Future	446.0000	436.0000	(2.242)	0	0	0
26/06/2009	£ / R	2010/06/14	16.45	Call	Currency Future	496.0000	465.0000	(6.250)	0	0	0
26/06/2009	£ / R	2010/06/14	15.20	Call	Currency Future	714.0000	682.0000	(4.482)	0	0	0
26/06/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,521.0000	1,498.0000	(1.512)	0	0	0
26/06/2009	£ / R	2010/06/14	15.45	Call	Currency Future	662.0000	630.0000	(4.834)	0	0	0
26/06/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,971.0000	1,948.0000	(1.167)	0	0	0
26/06/2009	£ / R	2010/06/14	10.15	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
26/06/2009	£ / R	2010/06/14	12.95	Put	Currency Future	540.0000	527.0000	(2.407)	0	0	0
26/06/2009	£ / R	2010/06/14	16.20	Call	Currency Future	531.0000	500.0000	(5.838)	0	0	0
26/06/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,379.0000	5,368.0000	(0.204)	0	0	0
26/06/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,002.0000	2,982.0000	(0.666)	0	0	0
26/06/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,788.0000	2,767.0000	(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
26/06/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,070.0000	2,055.0000	(0.725)	0	0	0
26/06/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,878.0000	3,861.0000	(0.438)	0	0	0
26/06/2009	£ / R	2010/06/14	17.75	Call	Currency Future	342.0000	315.0000	(7.895)	0	0	0
26/06/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,558.0000	4,543.0000	(0.329)	0	0	0
26/06/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,380.0000	1,358.0000	(1.594)	0	0	0
26/06/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,656.0000	3,637.0000	(0.520)	0	0	0
26/06/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,419.0000	1,395.0000	(1.691)	0	0	0
26/06/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,146.0000	2,132.0000	(0.652)	0	0	0
26/06/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,630.0000	1,607.0000	(1.411)	0	0	0
26/06/2009	£ / R	2010/06/14	17.20	Call	Currency Future	399.0000	371.0000	(7.018)	0	0	0
26/06/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,387.0000	2,374.0000	(0.545)	0	0	0
26/06/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,968.0000	3,951.0000	(0.428)	0	0	0
26/06/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,428.0000	2,415.0000	(0.535)	0	0	0
26/06/2009	£ / R	2010/06/14	9.75	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
26/06/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,834.0000	3,816.0000	(0.469)	0	0	0
26/06/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,278.0000	3,266.0000	(0.366)	0	0	0
26/06/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,533.0000	1,511.0000	(1.435)	0	0	0
26/06/2009	£ / R	2010/06/14	16.40	Call	Currency Future	503.0000	472.0000	(6.163)	0	0	0
26/06/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,232.0000	4,221.0000	(0.260)	0	0	0
26/06/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,950.0000	3,938.0000	(0.304)	0	0	0
26/06/2009	£ / R	2010/06/14	17.40	Call	Currency Future	377.0000	349.0000	(7.427)	0	0	0
26/06/2009	£ / R	2010/06/14	11.75	Put	Currency Future	193.0000	190.0000	(1.554)	0	0	0
26/06/2009	£ / R	2010/06/14	10.05	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
26/06/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,831.0000	2,809.0000	(0.777)	0	0	0
26/06/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,992.0000	2,980.0000	(0.401)	0	0	0
26/06/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,353.0000	6,347.0000	(0.094)	0	0	0
26/06/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,959.0000	2,938.0000	(0.710)	0	0	0
26/06/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,118.0000	6,111.0000	(0.114)	0	0	0
26/06/2009	£ / R	2010/06/14	16.25	Call	Currency Future	524.0000	493.0000	(5.916)	0	0	0
26/06/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,616.0000	4,605.0000	(0.238)	0	0	0
26/06/2009	£ / R	2010/06/14	12.15	Put	Currency Future	277.0000	272.0000	(1.805)	0	0	0
26/06/2009	£ / R	2010/06/14	18.25	Call	Currency Future	297.0000	273.0000	(8.081)	0	0	0
26/06/2009	£ / R	2010/06/14	9.35	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/06/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,604.0000	4,589.0000	(0.326)	0	0	0
26/06/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,724.0000	2,713.0000	(0.404)	0	0	0
26/06/2009	£ / R	2010/06/14	15.65	Call	Currency Future	623.0000	592.0000	(4.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/06/14	17.25	Call	Currency Future	393.0000	365.0000	(7.125)	0	0	0
26/06/2009	£ / R	2010/06/14	10.35	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
26/06/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,700.0000	3,682.0000	(0.486)	0	0	0
26/06/2009	£ / R	2010/06/14	17.55	Call	Currency Future	361.0000	334.0000	(7.479)	0	0	0
26/06/2009	£ / R	2010/06/14	17.15	Call	Currency Future	405.0000	376.0000	(7.160)	0	0	0
26/06/2009	£ / R	2010/06/14	16.65	Call	Currency Future	469.0000	439.0000	(6.397)	0	0	0
26/06/2009	£ / R	2010/06/14	11.35	Put	Currency Future	131.0000	129.0000	(1.527)	0	0	0
26/06/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,330.0000	2,308.0000	(0.944)	0	0	0
26/06/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,662.0000	3,650.0000	(0.328)	0	0	0
26/06/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,176.0000	3,155.0000	(0.661)	0	0	0
26/06/2009	£ / R	2010/06/14	13.15	Put	Currency Future	626.0000	612.0000	(2.236)	0	0	0
26/06/2009	£ / R	2010/06/14	15.00	Call	Currency Future	760.0000	727.0000	(4.342)	0	0	0
26/06/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,058.0000	4,041.0000	(0.419)	0	0	0
26/06/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,816.0000	1,794.0000	(1.211)	0	0	0
26/06/2009	£ / R	2010/06/14	17.65	Call	Currency Future	351.0000	325.0000	(7.407)	0	0	0
26/06/2009	£ / R	2010/06/14	11.95	Put	Currency Future	232.0000	228.0000	(1.724)	0	0	0
26/06/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,375.0000	4,359.0000	(0.366)	0	0	0
26/06/2009	£ / R	2010/06/14	10.95	Put	Currency Future	94.0000	92.0000	(2.128)	0	0	0
26/06/2009	£ / R	2010/06/14	11.05	Put	Currency Future	98.0000	97.0000	(1.020)	0	0	0
26/06/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,480.0000	3,460.0000	(0.575)	0	0	0
26/06/2009	£ / R	2010/06/14	16.00	Call	Currency Future	562.0000	531.0000	(5.516)	0	0	0
26/06/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,225.0000	2,211.0000	(0.629)	0	0	0
26/06/2009	£ / R	2010/06/14	18.00	Call	Currency Future	318.0000	293.0000	(7.862)	0	0	0
26/06/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,619.0000	2,598.0000	(0.802)	0	0	0
26/06/2009	£ / R	2010/06/14	17.00	Call	Currency Future	423.0000	394.0000	(6.856)	0	0	0
26/06/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,265.0000	2,251.0000	(0.618)	0	0	0
26/06/2009	£ / R	2010/06/14	9.90	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
26/06/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,091.0000	4,079.0000	(0.293)	0	0	0
26/06/2009	£ / R	2010/06/14	11.90	Put	Currency Future	222.0000	218.0000	(1.802)	0	0	0
26/06/2009	£ / R	2010/06/14	12.90	Put	Currency Future	520.0000	508.0000	(2.308)	0	0	0
26/06/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,563.0000	1,542.0000	(1.344)	0	0	0
26/06/2009	£ / R	2010/06/14	9.95	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
26/06/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,087.0000	3,075.0000	(0.389)	0	0	0
26/06/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,044.0000	4,032.0000	(0.297)	0	0	0
26/06/2009	£ / R	2010/06/14	15.55	Call	Currency Future	642.0000	610.0000	(4.984)	0	0	0
26/06/2009	£ / R	2010/06/14	13.05	Put	Currency Future	581.0000	567.0000	(2.410)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,474.0000	1,450.0000	(1.628)	0	0	0
26/06/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,249.0000	2,227.0000	(0.978)	0	0	0
26/06/2009	£ / R	2010/06/14	16.55	Call	Currency Future	482.0000	452.0000	(6.224)	0	0	0
26/06/2009	£ / R	2010/06/14	18.55	Call	Currency Future	274.0000	251.0000	(8.394)	0	0	0
26/06/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,881.0000	4,867.0000	(0.287)	0	0	0
26/06/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,089.0000	3,068.0000	(0.680)	0	0	0
26/06/2009	£ / R	2010/06/14	12.05	Put	Currency Future	253.0000	248.0000	(1.976)	0	0	0
26/06/2009	€ / R	2009/09/14			Currency Future	11.3438	11.3115	(0.285)	11.3500	11.3500	19,763
26/06/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,663.0000	2,693.0000	1.127	0	0	0
26/06/2009	€ / R	2009/09/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R	2009/09/14	13.55	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
26/06/2009	€ / R	2009/09/14	12.10	Call	Currency Future	172.0000	147.0000	(14.535)	0	0	0
26/06/2009	€ / R	2009/09/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R	2009/09/14	13.90	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
26/06/2009	€ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R	2009/09/14	13.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/06/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,606.0000	6,639.0000	0.500	0	0	0
26/06/2009	€ / R	2009/09/14	16.90	Put	Currency Future	5,556.0000	5,589.0000	0.594	0	0	0
26/06/2009	€ / R	2009/09/14	11.75	Call	Currency Future	263.0000	232.0000	(11.787)	0	0	0
26/06/2009	€ / R	2009/09/14	12.10	Put	Currency Future	928.0000	936.0000	0.862	0	0	0
26/06/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,507.0000	3,539.0000	0.912	0	0	0
26/06/2009	€ / R	2009/09/14	16.45	Put	Currency Future	5,106.0000	5,139.0000	0.646	0	0	0
26/06/2009	€ / R	2009/09/14	13.60	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
26/06/2009	€ / R	2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R	2009/09/14	12.50	Call	Currency Future	96.0000	79.0000	(17.708)	0	0	0
26/06/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,613.0000	2,643.0000	1.148	0	0	0
26/06/2009	€ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,564.0000	2,594.0000	1.170	0	0	0
26/06/2009	€ / R	2009/09/14	18.40	Put	Currency Future	7,056.0000	7,089.0000	0.468	0	0	0
26/06/2009	€ / R	2009/09/14	11.95	Call	Currency Future	210.0000	183.0000	(12.857)	0	0	0
26/06/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,860.0000	2,891.0000	1.084	0	0	0
26/06/2009	€ / R	2009/09/14	12.05	Put	Currency Future	890.0000	897.0000	0.787	0	0	0
26/06/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,792.0000	1,816.0000	1.339	0	0	0
26/06/2009	€ / R	2009/09/14	10.45	Call	Currency Future	964.0000	923.0000	(4.253)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,252.0000	1,267.0000	1.198	0	0	0
26/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
26/06/2009	€ / R 2009/09/14	14.00	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,270.0000	2,298.0000	1.233	0	0	0
26/06/2009	€ / R 2009/09/14	11.75	Put	Currency Future	669.0000	671.0000	0.299	0	0	0
26/06/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,295.0000	1,311.0000	1.236	0	0	0
26/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,761.0000	2,792.0000	1.123	0	0	0
26/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	781.0000	785.0000	0.512	0	0	0
26/06/2009	€ / R 2009/09/14	11.95	Put	Currency Future	817.0000	822.0000	0.612	0	0	0
26/06/2009	€ / R 2009/09/14	12.55	Call	Currency Future	89.0000	72.0000	(19.101)	0	0	0
26/06/2009	€ / R 2009/09/14	14.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/06/2009	€ / R 2009/09/14	11.90	Put	Currency Future	781.0000	785.0000	0.512	0	0	0
26/06/2009	€ / R 2009/09/14	12.05	Call	Currency Future	184.0000	159.0000	(13.587)	0	0	0
26/06/2009	€ / R 2009/09/14	13.80	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/06/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,394.0000	2,362.0000	(1.337)	0	0	0
26/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,210.0000	1,224.0000	1.157	0	0	0
26/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,126.0000	1,139.0000	1.155	0	0	0
26/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
26/06/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,029.0000	2,055.0000	1.281	0	0	0
26/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	225.0000	197.0000	(12.444)	0	0	0
26/06/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,045.0000	1,056.0000	1.053	0	0	0
26/06/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,466.0000	2,495.0000	1.176	0	0	0
26/06/2009	€ / R 2009/09/14	7.45	Call	Currency Future	3,894.0000	3,862.0000	(0.822)	0	0	0
26/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
26/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/06/2009	€ / R 2009/09/14	14.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2009	€ / R 2009/09/14	11.60	Call	Currency Future	302.0000	269.0000	(10.927)	0	0	0
26/06/2009	€ / R 2009/09/14	15.40	Put	Currency Future	4,056.0000	4,089.0000	0.814	0	0	0
26/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	746.0000	749.0000	0.402	0	0	0
26/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	120.0000	100.0000	(16.667)	0	0	0
26/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
26/06/2009	€ / R 2009/09/14	12.40	Call	Currency Future	111.0000	93.0000	(16.216)	0	0	0
26/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,561.0000	1,581.0000	1.281	0	0	0
26/06/2009	€ / R 2009/09/14	11.00	Put	Currency Future	212.0000	202.0000	(4.717)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/09/14	12.30	Call	Currency Future	129.0000	109.0000	(15.504)	0	0	0
26/06/2009	€ / R 2009/09/14	12.00	Call	Currency Future	197.0000	171.0000	(13.198)	0	0	0
26/06/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	13.35	Put	Currency Future	2,029.0000	2,055.0000	1.281	0	0	0
26/06/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,168.0000	1,181.0000	1.113	0	0	0
26/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	240.0000	211.0000	(12.083)	0	0	0
26/06/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,126.0000	1,139.0000	1.155	0	0	0
26/06/2009	€ / R 2009/09/14	11.90	Call	Currency Future	225.0000	197.0000	(12.444)	0	0	0
26/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	472.0000	432.0000	(8.475)	0	0	0
26/06/2009	€ / R 2009/09/14	12.35	Call	Currency Future	120.0000	100.0000	(16.667)	0	0	0
26/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	594.0000	594.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,394.0000	5,362.0000	(0.593)	0	0	0
26/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,077.0000	2,104.0000	1.300	0	0	0
26/06/2009	€ / R 2009/09/14	12.00	Put	Currency Future	853.0000	859.0000	0.703	0	0	0
26/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	278.0000	270.0000	(2.878)	0	0	0
26/06/2009	€ / R 2009/09/14	11.15	Put	Currency Future	278.0000	270.0000	(2.878)	0	0	0
26/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	424.0000	419.0000	(1.179)	0	0	0
26/06/2009	€ / R 2009/09/14	13.35	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
26/06/2009	€ / R 2009/09/14	12.45	Call	Currency Future	103.0000	85.0000	(17.476)	0	0	0
26/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	966.0000	975.0000	0.932	0	0	0
26/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	288.0000	256.0000	(11.111)	0	0	0
26/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	558.0000	557.0000	(0.179)	0	0	0
26/06/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,085.0000	1,097.0000	1.106	0	0	0
26/06/2009	€ / R 2009/09/14	11.15	Call	Currency Future	472.0000	432.0000	(8.475)	0	0	0
26/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	367.0000	330.0000	(10.082)	0	0	0
26/06/2009	€ / R 2009/09/14	10.45	Put	Currency Future	70.0000	62.0000	(11.429)	0	0	0
26/06/2009	€ / R 2009/09/14	13.25	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
26/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	82.0000	66.0000	(19.512)	0	0	0
26/06/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,934.0000	1,959.0000	1.293	0	0	0
26/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	160.0000	137.0000	(14.375)	0	0	0
26/06/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,761.0000	2,792.0000	1.123	0	0	0
26/06/2009	€ / R 2009/09/14	12.25	Call	Currency Future	139.0000	117.0000	(15.827)	0	0	0
26/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,338.0000	1,355.0000	1.271	0	0	0
26/06/2009	€ / R 2009/09/14	10.95	Call	Currency Future	588.0000	546.0000	(7.143)	0	0	0
26/06/2009	€ / R 2009/09/14	14.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/06/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,607.0000	3,639.0000	0.887	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R	2009/09/14	10.95	Put	Currency Future	194.0000	185.0000	(4.639)	0	0	0
26/06/2009	€ / R	2009/09/14	13.80	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/06/2009	€ / R	2009/09/14	14.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	€ / R	2009/09/14	13.60	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
26/06/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,059.0000	3,090.0000	1.013	0	0	0
26/06/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,222.0000	2,250.0000	1.260	0	0	0
26/06/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,466.0000	2,495.0000	1.176	0	0	0
26/06/2009	€ / R	2009/09/14	12.90	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
26/06/2009	€ / R	2009/09/14	13.70	Put	Currency Future	2,368.0000	2,397.0000	1.225	0	0	0
26/06/2009	€ / R	2009/09/14	14.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,426.0000	1,444.0000	1.262	0	0	0
26/06/2009	€ / R	2009/09/14	11.35	Put	Currency Future	392.0000	387.0000	(1.276)	0	0	0
26/06/2009	€ / R	2009/09/14	13.70	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
26/06/2009	€ / R	2009/09/14	14.40	Put	Currency Future	3,059.0000	3,090.0000	1.013	0	0	0
26/06/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,607.0000	1,628.0000	1.307	0	0	0
26/06/2009	€ / R	2009/09/14	11.55	Put	Currency Future	523.0000	521.0000	(0.382)	0	0	0
26/06/2009	€ / R	2009/09/14	11.05	Put	Currency Future	231.0000	222.0000	(3.896)	0	0	0
26/06/2009	€ / R	2009/09/14	14.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,516.0000	1,535.0000	1.253	0	0	0
26/06/2009	€ / R	2009/09/14	13.45	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
26/06/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,270.0000	2,298.0000	1.233	0	0	0
26/06/2009	€ / R	2009/09/14	12.80	Call	Currency Future	59.0000	47.0000	(20.339)	0	0	0
26/06/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,258.0000	3,290.0000	0.982	0	0	0
26/06/2009	€ / R	2009/09/14	12.70	Call	Currency Future	70.0000	56.0000	(20.000)	0	0	0
26/06/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,515.0000	2,544.0000	1.153	0	0	0
26/06/2009	€ / R	2009/09/14	14.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,960.0000	2,991.0000	1.047	0	0	0
26/06/2009	€ / R	2009/09/14	11.55	Call	Currency Future	317.0000	283.0000	(10.726)	0	0	0
26/06/2009	€ / R	2009/09/14	16.60	Put	Currency Future	5,256.0000	5,289.0000	0.628	0	0	0
26/06/2009	€ / R	2009/09/14	14.50	Put	Currency Future	3,158.0000	3,190.0000	1.013	0	0	0
26/06/2009	€ / R	2009/09/14	18.10	Put	Currency Future	6,756.0000	6,789.0000	0.488	0	0	0
26/06/2009	€ / R	2009/09/14	13.45	Put	Currency Future	2,125.0000	2,152.0000	1.271	0	0	0
26/06/2009	€ / R	2009/09/14	11.60	Call	Currency Future	302.0000	269.0000	(10.927)	0	0	0
26/06/2009	€ / R	2009/09/14	14.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	€ / R	2009/09/14	11.45	Call	Currency Future	350.0000	314.0000	(10.286)	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
26/06/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,960.0000	2,991.0000	1.047	0	0	0
26/06/2009	€ / R 2009/09/14	11.40	Call	Currency Future	367.0000	330.0000	(10.082)	0	0	0
26/06/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,244.0000	5,211.0000	(0.629)	0	0	0
26/06/2009	€ / R 2009/09/14	11.05	Call	Currency Future	525.0000	483.0000	(8.000)	0	0	0
26/06/2009	€ / R 2009/09/14	11.00	Call	Currency Future	556.0000	514.0000	(7.554)	0	0	0
26/06/2009	€ / R 2009/09/14	14.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/09/14	11.35	Call	Currency Future	386.0000	348.0000	(9.845)	0	0	0
26/06/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	11.85	Put	Currency Future	746.0000	749.0000	0.402	0	0	0
26/06/2009	€ / R 2009/09/14	11.40	Put	Currency Future	424.0000	419.0000	(1.179)	0	0	0
26/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	456.0000	452.0000	(0.877)	0	0	0
26/06/2009	€ / R 2009/09/14	11.85	Call	Currency Future	240.0000	211.0000	(12.083)	0	0	0
26/06/2009	€ / R 2009/09/14	11.50	Call	Currency Future	333.0000	298.0000	(10.511)	0	0	0
26/06/2009	€ / R 2009/09/14	13.10	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
26/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,319.0000	2,347.0000	1.207	0	0	0
26/06/2009	€ / R 2009/09/14	14.25	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
26/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
26/06/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,792.0000	1,816.0000	1.339	0	0	0
26/06/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,811.0000	2,842.0000	1.103	0	0	0
26/06/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,910.0000	2,941.0000	1.065	0	0	0
26/06/2009	€ / R 2009/09/14	11.80	Put	Currency Future	707.0000	710.0000	0.424	0	0	0
26/06/2009	€ / R 2009/09/14	11.50	Put	Currency Future	489.0000	486.0000	(0.613)	0	0	0
26/06/2009	€ / R 2009/09/14	14.15	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/06/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,712.0000	2,742.0000	1.106	0	0	0
26/06/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,757.0000	3,789.0000	0.852	0	0	0
26/06/2009	€ / R 2009/09/14	11.65	Put	Currency Future	594.0000	594.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,515.0000	2,544.0000	1.153	0	0	0
26/06/2009	€ / R 2009/09/14	15.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2009	€ / R 2009/09/14	11.65	Call	Currency Future	288.0000	256.0000	(11.111)	0	0	0
26/06/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,607.0000	1,628.0000	1.307	0	0	0
26/06/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,744.0000	3,712.0000	(0.855)	0	0	0
26/06/2009	€ / R 2009/09/14	12.85	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
26/06/2009	€ / R 2009/09/14	10.60	Put	Currency Future	98.0000	89.0000	(9.184)	0	0	0
26/06/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,561.0000	1,581.0000	1.281	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,745.0000	1,768.0000	1.318	0	0	0
26/06/2009	€ / R 2009/09/14	12.95	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
26/06/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,245.0000	2,212.0000	(1.470)	0	0	0
26/06/2009	€ / R 2009/09/14	11.60	Put	Currency Future	558.0000	557.0000	(0.179)	0	0	0
26/06/2009	€ / R 2009/09/14	12.90	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
26/06/2009	€ / R 2009/09/14	10.60	Call	Currency Future	842.0000	800.0000	(4.988)	0	0	0
26/06/2009	€ / R 2009/09/14	9.40	Call	Currency Future	1,946.0000	1,913.0000	(1.696)	0	0	0
26/06/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,222.0000	2,250.0000	1.260	0	0	0
26/06/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/09/14	13.55	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
26/06/2009	€ / R 2009/09/14	11.80	Call	Currency Future	251.0000	221.0000	(11.952)	0	0	0
26/06/2009	€ / R 2009/09/14	10.90	Call	Currency Future	621.0000	579.0000	(6.763)	0	0	0
26/06/2009	€ / R 2009/09/14	13.85	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/09/14	14.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,652.0000	1,674.0000	1.332	0	0	0
26/06/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	13.40	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
26/06/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,444.0000	3,412.0000	(0.929)	0	0	0
26/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,981.0000	2,007.0000	1.312	0	0	0
26/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
26/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
26/06/2009	€ / R 2009/09/14	12.15	Put	Currency Future	966.0000	975.0000	0.932	0	0	0
26/06/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,745.0000	1,768.0000	1.318	0	0	0
26/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	76.0000	61.0000	(19.737)	0	0	0
26/06/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,981.0000	2,007.0000	1.312	0	0	0
26/06/2009	€ / R 2009/09/14	6.40	Call	Currency Future	4,944.0000	4,912.0000	(0.647)	0	0	0
26/06/2009	€ / R 2009/09/14	13.30	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
26/06/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	13.75	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
26/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,382.0000	1,400.0000	1.302	0	0	0
26/06/2009	€ / R 2009/09/14	13.65	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
26/06/2009	€ / R 2009/09/14	12.15	Call	Currency Future	160.0000	137.0000	(14.375)	0	0	0
26/06/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,564.0000	2,594.0000	1.170	0	0	0
26/06/2009	€ / R 2009/09/14	13.90	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
26/06/2009	€ / R 2009/09/14	12.10	Call	Currency Future	172.0000	147.0000	(14.535)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,319.0000	2,347.0000	1.207	0	0	0
26/06/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,417.0000	2,446.0000	1.200	0	0	0
26/06/2009	€ / R 2009/09/14	13.40	Put	Currency Future	2,077.0000	2,104.0000	1.300	0	0	0
26/06/2009	€ / R 2009/09/14	13.05	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
26/06/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,471.0000	1,490.0000	1.292	0	0	0
26/06/2009	€ / R 2009/09/14	12.10	Put	Currency Future	928.0000	936.0000	0.862	0	0	0
26/06/2009	€ / R 2009/09/14	12.20	Call	Currency Future	149.0000	127.0000	(14.765)	0	0	0
26/06/2009	€ / R 2009/09/14	12.20	Put	Currency Future	1,005.0000	1,015.0000	0.995	0	0	0
26/06/2009	€ / R 2009/09/14	10.90	Put	Currency Future	177.0000	168.0000	(5.085)	0	0	0
26/06/2009	€ / R 2009/09/14	12.75	Call	Currency Future	65.0000	51.0000	(21.538)	0	0	0
26/06/2009	€ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	€ / R 2009/09/14	12.60	Call	Currency Future	82.0000	66.0000	(19.512)	0	0	0
26/06/2009	€ / R 2009/09/14	13.50	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/06/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,173.0000	2,201.0000	1.289	0	0	0
26/06/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,382.0000	1,400.0000	1.302	0	0	0
26/06/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,338.0000	1,355.0000	1.271	0	0	0
26/06/2009	€ / R 2009/09/14	12.65	Call	Currency Future	76.0000	61.0000	(19.737)	0	0	0
26/06/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,516.0000	1,535.0000	1.253	0	0	0
26/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,839.0000	1,863.0000	1.305	0	0	0
26/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
26/06/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,886.0000	1,911.0000	1.326	0	0	0
26/06/2009	€ / R 2009/09/14	13.20	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
26/06/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,699.0000	1,721.0000	1.295	0	0	0
26/06/2009	€ / R 2009/09/14	13.00	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
26/06/2009	€ / R 2009/09/14	12.80	Call	Currency Future	59.0000	47.0000	(20.339)	0	0	0
26/06/2009	€ / R 2009/09/14	13.15	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
26/06/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,839.0000	1,863.0000	1.305	0	0	0
26/06/2009	€ / R 2009/09/14	11.10	Put	Currency Future	254.0000	245.0000	(3.543)	0	0	0
26/06/2009	€ / R 2009/09/14	11.25	Put	Currency Future	333.0000	326.0000	(2.102)	0	0	0
26/06/2009	€ / R 2009/09/14	11.25	Call	Currency Future	427.0000	388.0000	(9.133)	0	0	0
26/06/2009	€ / R 2009/09/14	11.30	Call	Currency Future	406.0000	368.0000	(9.360)	0	0	0
26/06/2009	€ / R 2009/09/14	11.20	Put	Currency Future	305.0000	298.0000	(2.295)	0	0	0
26/06/2009	€ / R 2009/09/14	11.20	Call	Currency Future	449.0000	409.0000	(8.909)	0	0	0
26/06/2009	€ / R 2009/09/14	11.10	Call	Currency Future	498.0000	457.0000	(8.233)	0	0	0
26/06/2009	€ / R 2009/09/14	11.30	Put	Currency Future	362.0000	356.0000	(1.657)	0	0	0
26/06/2009	€ / R 2009/09/14	11.45	Put	Currency Future	456.0000	452.0000	(0.877)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R	2009/09/14	11.70	Put	Currency Future	631.0000	632.0000	0.158	0	0	0
26/06/2009	€ / R	2009/09/14	11.35	Put	Currency Future	392.0000	387.0000	(1.276)	0	0	0
26/06/2009	€ / R	2009/09/14	11.35	Call	Currency Future	386.0000	348.0000	(9.845)	0	0	0
26/06/2009	€ / R	2009/09/14	11.70	Call	Currency Future	275.0000	244.0000	(11.273)	0	0	0
26/06/2009	€ / R	2009/09/14	11.45	Call	Currency Future	350.0000	314.0000	(10.286)	0	0	0
26/06/2009	€ / R	2009/12/14			Currency Future	11.5301	11.5000	(0.261)	11.6200	11.5300	11,028
26/06/2009	€ / R	2009/12/14	13.25	Call	Currency Future	227.0000	199.0000	(12.335)	0	0	0
26/06/2009	€ / R	2009/12/14	15.55	Put	Currency Future	4,076.0000	4,086.0000	0.245	0	0	0
26/06/2009	€ / R	2009/12/14	11.95	Call	Currency Future	468.0000	427.0000	(8.761)	0	0	0
26/06/2009	€ / R	2009/12/14	12.70	Call	Currency Future	308.0000	276.0000	(10.390)	0	0	0
26/06/2009	€ / R	2009/12/14	12.90	Call	Currency Future	275.0000	244.0000	(11.273)	0	0	0
26/06/2009	€ / R	2009/12/14	8.70	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
26/06/2009	€ / R	2009/12/14	7.90	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/06/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,606.0000	4,621.0000	0.326	0	0	0
26/06/2009	€ / R	2009/12/14	8.85	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/06/2009	€ / R	2009/12/14	18.55	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
26/06/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,437.0000	1,434.0000	(0.209)	0	0	0
26/06/2009	€ / R	2009/12/14	9.70	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
26/06/2009	€ / R	2009/12/14	8.90	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
26/06/2009	€ / R	2009/12/14	15.05	Put	Currency Future	3,599.0000	3,608.0000	0.250	0	0	0
26/06/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,437.0000	1,434.0000	(0.209)	0	0	0
26/06/2009	€ / R	2009/12/14	12.35	Call	Currency Future	373.0000	337.0000	(9.651)	0	0	0
26/06/2009	€ / R	2009/12/14	9.70	Call	Currency Future	1,877.0000	1,844.0000	(1.758)	0	0	0
26/06/2009	€ / R	2009/12/14	8.90	Call	Currency Future	2,652.0000	2,619.0000	(1.244)	0	0	0
26/06/2009	€ / R	2009/12/14	15.05	Call	Currency Future	79.0000	58.0000	(26.582)	0	0	0
26/06/2009	€ / R	2009/12/14	8.85	Call	Currency Future	2,701.0000	2,668.0000	(1.222)	0	0	0
26/06/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,947.0000	1,949.0000	0.103	0	0	0
26/06/2009	€ / R	2009/12/14	12.35	Put	Currency Future	1,193.0000	1,187.0000	(0.503)	0	0	0
26/06/2009	€ / R	2009/12/14	9.65	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
26/06/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,639.0000	3,606.0000	(0.907)	0	0	0
26/06/2009	€ / R	2009/12/14	10.05	Put	Currency Future	83.0000	77.0000	(7.229)	0	0	0
26/06/2009	€ / R	2009/12/14	7.85	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/06/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,645.0000	1,644.0000	(0.061)	0	0	0
26/06/2009	€ / R	2009/12/14	10.70	Call	Currency Future	1,044.0000	1,000.0000	(4.215)	0	0	0
26/06/2009	€ / R	2009/12/14	9.90	Call	Currency Future	1,695.0000	1,661.0000	(2.006)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R	2009/12/14	16.05	Call	Currency Future	38.0000	22.0000	(42.105)	0	0	0
26/06/2009	€ / R	2009/12/14	12.05	Call	Currency Future	441.0000	402.0000	(8.844)	0	0	0
26/06/2009	€ / R	2009/12/14	12.65	Call	Currency Future	317.0000	284.0000	(10.410)	0	0	0
26/06/2009	€ / R	2009/12/14	8.70	Call	Currency Future	2,849.0000	2,816.0000	(1.158)	0	0	0
26/06/2009	€ / R	2009/12/14	12.20	Call	Currency Future	405.0000	367.0000	(9.383)	0	0	0
26/06/2009	€ / R	2009/12/14	10.90	Call	Currency Future	918.0000	873.0000	(4.902)	0	0	0
26/06/2009	€ / R	2009/12/14	8.75	Call	Currency Future	2,800.0000	2,767.0000	(1.179)	0	0	0
26/06/2009	€ / R	2009/12/14	16.10	Call	Currency Future	36.0000	21.0000	(41.667)	0	0	0
26/06/2009	€ / R	2009/12/14	9.85	Call	Currency Future	1,740.0000	1,706.0000	(1.954)	0	0	0
26/06/2009	€ / R	2009/12/14	14.85	Call	Currency Future	90.0000	69.0000	(23.333)	0	0	0
26/06/2009	€ / R	2009/12/14	9.55	Call	Currency Future	2,018.0000	1,985.0000	(1.635)	0	0	0
26/06/2009	€ / R	2009/12/14	11.95	Put	Currency Future	887.0000	877.0000	(1.127)	0	0	0
26/06/2009	€ / R	2009/12/14	13.05	Call	Currency Future	253.0000	223.0000	(11.858)	0	0	0
26/06/2009	€ / R	2009/12/14	7.70	Call	Currency Future	3,837.0000	3,805.0000	(0.834)	0	0	0
26/06/2009	€ / R	2009/12/14	10.90	Put	Currency Future	288.0000	273.0000	(5.208)	0	0	0
26/06/2009	€ / R	2009/12/14	7.75	Call	Currency Future	3,787.0000	3,755.0000	(0.845)	0	0	0
26/06/2009	€ / R	2009/12/14	16.05	Put	Currency Future	4,558.0000	4,572.0000	0.307	0	0	0
26/06/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,410.0000	3,419.0000	0.264	0	0	0
26/06/2009	€ / R	2009/12/14	9.55	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
26/06/2009	€ / R	2009/12/14	12.10	Put	Currency Future	999.0000	990.0000	(0.901)	0	0	0
26/06/2009	€ / R	2009/12/14	7.70	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/06/2009	€ / R	2009/12/14	9.10	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
26/06/2009	€ / R	2009/12/14	15.90	Put	Currency Future	4,413.0000	4,426.0000	0.295	0	0	0
26/06/2009	€ / R	2009/12/14	15.75	Call	Currency Future	48.0000	30.0000	(37.500)	0	0	0
26/06/2009	€ / R	2009/12/14	10.10	Put	Currency Future	89.0000	83.0000	(6.742)	0	0	0
26/06/2009	€ / R	2009/12/14	7.85	Call	Currency Future	3,688.0000	3,656.0000	(0.868)	0	0	0
26/06/2009	€ / R	2009/12/14	11.05	Call	Currency Future	832.0000	786.0000	(5.529)	0	0	0
26/06/2009	€ / R	2009/12/14	12.65	Call	Currency Future	317.0000	284.0000	(10.410)	0	0	0
26/06/2009	€ / R	2009/12/14	10.70	Put	Currency Future	214.0000	200.0000	(6.542)	0	0	0
26/06/2009	€ / R	2009/12/14	9.10	Call	Currency Future	2,456.0000	2,423.0000	(1.344)	0	0	0
26/06/2009	€ / R	2009/12/14	15.90	Call	Currency Future	43.0000	26.0000	(39.535)	0	0	0
26/06/2009	€ / R	2009/12/14	15.75	Put	Currency Future	4,268.0000	4,280.0000	0.281	0	0	0
26/06/2009	€ / R	2009/12/14	11.10	Put	Currency Future	375.0000	359.0000	(4.267)	0	0	0
26/06/2009	€ / R	2009/12/14	9.85	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
26/06/2009	€ / R	2009/12/14	13.55	Call	Currency Future	195.0000	168.0000	(13.846)	0	0	0
26/06/2009	€ / R	2009/12/14	17.05	Put	Currency Future	5,537.0000	5,559.0000	0.397	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,112.0000	1,069.0000	(3.867)	0	0	0
26/06/2009	€ / R 2009/12/14	14.90	Call	Currency Future	87.0000	66.0000	(24.138)	0	0	0
26/06/2009	€ / R 2009/12/14	11.10	Call	Currency Future	805.0000	759.0000	(5.714)	0	0	0
26/06/2009	€ / R 2009/12/14	10.85	Put	Currency Future	268.0000	253.0000	(5.597)	0	0	0
26/06/2009	€ / R 2009/12/14	13.70	Call	Currency Future	179.0000	153.0000	(14.525)	0	0	0
26/06/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,024.0000	7,052.0000	0.399	0	0	0
26/06/2009	€ / R 2009/12/14	12.50	Call	Currency Future	344.0000	310.0000	(9.884)	0	0	0
26/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,936.0000	3,904.0000	(0.813)	0	0	0
26/06/2009	€ / R 2009/12/14	15.65	Call	Currency Future	52.0000	32.0000	(38.462)	0	0	0
26/06/2009	€ / R 2009/12/14	9.90	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
26/06/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,563.0000	1,527.0000	(2.303)	0	0	0
26/06/2009	€ / R 2009/12/14	17.05	Call	Currency Future	17.0000	9.0000	(47.059)	0	0	0
26/06/2009	€ / R 2009/12/14	12.05	Put	Currency Future	961.0000	952.0000	(0.937)	0	0	0
26/06/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,898.0000	2,865.0000	(1.139)	0	0	0
26/06/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,457.0000	3,466.0000	0.260	0	0	0
26/06/2009	€ / R 2009/12/14	9.75	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
26/06/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,520.0000	1,483.0000	(2.434)	0	0	0
26/06/2009	€ / R 2009/12/14	11.05	Put	Currency Future	352.0000	336.0000	(4.545)	0	0	0
26/06/2009	€ / R 2009/12/14	12.85	Call	Currency Future	283.0000	252.0000	(10.954)	0	0	0
26/06/2009	€ / R 2009/12/14	8.65	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
26/06/2009	€ / R 2009/12/14	8.00	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/06/2009	€ / R 2009/12/14	8.75	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/06/2009	€ / R 2009/12/14	15.55	Call	Currency Future	56.0000	36.0000	(35.714)	0	0	0
26/06/2009	€ / R 2009/12/14	12.10	Call	Currency Future	429.0000	390.0000	(9.091)	0	0	0
26/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,233.0000	1,228.0000	(0.406)	0	0	0
26/06/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,603.0000	1,602.0000	(0.062)	0	0	0
26/06/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,923.0000	1,890.0000	(1.716)	0	0	0
26/06/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,831.0000	1,798.0000	(1.802)	0	0	0
26/06/2009	€ / R 2009/12/14	9.05	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
26/06/2009	€ / R 2009/12/14	10.85	Call	Currency Future	948.0000	903.0000	(4.747)	0	0	0
26/06/2009	€ / R 2009/12/14	13.55	Call	Currency Future	195.0000	168.0000	(13.846)	0	0	0
26/06/2009	€ / R 2009/12/14	12.15	Call	Currency Future	417.0000	379.0000	(9.113)	0	0	0
26/06/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/06/2009	€ / R 2009/12/14	10.60	Put	Currency Future	182.0000	169.0000	(7.143)	0	0	0
26/06/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,607.0000	1,571.0000	(2.240)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/12/14	7.75	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/06/2009	€ / R 2009/12/14	8.05	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/06/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,887.0000	3,855.0000	(0.823)	0	0	0
26/06/2009	€ / R 2009/12/14	15.10	Call	Currency Future	76.0000	55.0000	(27.632)	0	0	0
26/06/2009	€ / R 2009/12/14	9.00	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
26/06/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,364.0000	4,377.0000	0.298	0	0	0
26/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,215.0000	2,218.0000	0.135	0	0	0
26/06/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,314.0000	1,310.0000	(0.304)	0	0	0
26/06/2009	€ / R 2009/12/14	10.50	Put	Currency Future	159.0000	148.0000	(6.918)	0	0	0
26/06/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,172.0000	4,182.0000	0.240	0	0	0
26/06/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,646.0000	3,655.0000	0.247	0	0	0
26/06/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,554.0000	2,521.0000	(1.292)	0	0	0
26/06/2009	€ / R 2009/12/14	15.85	Call	Currency Future	45.0000	27.0000	(40.000)	0	0	0
26/06/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,170.0000	2,173.0000	0.138	0	0	0
26/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,396.0000	1,393.0000	(0.215)	0	0	0
26/06/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,936.0000	3,904.0000	(0.813)	0	0	0
26/06/2009	€ / R 2009/12/14	11.50	Call	Currency Future	616.0000	569.0000	(7.630)	0	0	0
26/06/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,220.0000	4,231.0000	0.261	0	0	0
26/06/2009	€ / R 2009/12/14	10.00	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
26/06/2009	€ / R 2009/12/14	7.60	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/06/2009	€ / R 2009/12/14	11.50	Put	Currency Future	586.0000	569.0000	(2.901)	0	0	0
26/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,075.0000	1,067.0000	(0.744)	0	0	0
26/06/2009	€ / R 2009/12/14	11.00	Call	Currency Future	860.0000	814.0000	(5.349)	0	0	0
26/06/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,215.0000	2,218.0000	0.135	0	0	0
26/06/2009	€ / R 2009/12/14	12.55	Call	Currency Future	335.0000	301.0000	(10.149)	0	0	0
26/06/2009	€ / R 2009/12/14	14.50	Call	Currency Future	113.0000	92.0000	(18.584)	0	0	0
26/06/2009	€ / R 2009/12/14	14.70	Call	Currency Future	100.0000	80.0000	(20.000)	0	0	0
26/06/2009	€ / R 2009/12/14	11.00	Put	Currency Future	330.0000	314.0000	(4.848)	0	0	0
26/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	327.0000	293.0000	(10.398)	0	0	0
26/06/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,083.0000	3,092.0000	0.292	0	0	0
26/06/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,577.0000	6,603.0000	0.395	0	0	0
26/06/2009	€ / R 2009/12/14	15.00	Call	Currency Future	82.0000	60.0000	(26.829)	0	0	0
26/06/2009	€ / R 2009/12/14	10.50	Call	Currency Future	1,189.0000	1,148.0000	(3.448)	0	0	0
26/06/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,270.0000	3,280.0000	0.306	0	0	0
26/06/2009	€ / R 2009/12/14	18.10	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
26/06/2009	€ / R 2009/12/14	13.50	Call	Currency Future	200.0000	173.0000	(13.500)	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
26/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,773.0000	1,773.0000	-	0	0	0
26/06/2009	€ / R 2009/12/14	15.50	Call	Currency Future	58.0000	38.0000	(34.483)	0	0	0
26/06/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,539.0000	3,507.0000	(0.904)	0	0	0
26/06/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,505.0000	2,472.0000	(1.317)	0	0	0
26/06/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,478.0000	1,476.0000	(0.135)	0	0	0
26/06/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,947.0000	2,915.0000	(1.086)	0	0	0
26/06/2009	€ / R 2009/12/14	9.50	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
26/06/2009	€ / R 2009/12/14	15.70	Call	Currency Future	50.0000	31.0000	(38.000)	0	0	0
26/06/2009	€ / R 2009/12/14	16.60	Call	Currency Future	24.0000	13.0000	(45.833)	0	0	0
26/06/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,509.0000	4,524.0000	0.333	0	0	0
26/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	363.0000	328.0000	(9.642)	0	0	0
26/06/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,969.0000	1,937.0000	(1.625)	0	0	0
26/06/2009	€ / R 2009/12/14	8.50	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/06/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,094.0000	5,113.0000	0.373	0	0	0
26/06/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,552.0000	3,560.0000	0.225	0	0	0
26/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,260.0000	2,263.0000	0.133	0	0	0
26/06/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,124.0000	4,134.0000	0.242	0	0	0
26/06/2009	€ / R 2009/12/14	16.00	Call	Currency Future	39.0000	24.0000	(38.462)	0	0	0
26/06/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,490.0000	3,458.0000	(0.917)	0	0	0
26/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	164.0000	139.0000	(15.244)	0	0	0
26/06/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,037.0000	1,029.0000	(0.771)	0	0	0
26/06/2009	€ / R 2009/12/14	8.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
26/06/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,441.0000	3,408.0000	(0.959)	0	0	0
26/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,484.0000	2,489.0000	0.201	0	0	0
26/06/2009	€ / R 2009/12/14	12.25	Call	Currency Future	394.0000	357.0000	(9.391)	0	0	0
26/06/2009	€ / R 2009/12/14	15.60	Call	Currency Future	54.0000	34.0000	(37.037)	0	0	0
26/06/2009	€ / R 2009/12/14	7.50	Call	Currency Future	4,035.0000	4,003.0000	(0.793)	0	0	0
26/06/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,273.0000	1,269.0000	(0.314)	0	0	0
26/06/2009	€ / R 2009/12/14	9.60	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
26/06/2009	€ / R 2009/12/14	7.50	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/06/2009	€ / R 2009/12/14	12.45	Call	Currency Future	353.0000	319.0000	(9.632)	0	0	0
26/06/2009	€ / R 2009/12/14	8.50	Call	Currency Future	3,046.0000	3,013.0000	(1.083)	0	0	0
26/06/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,114.0000	1,107.0000	(0.628)	0	0	0
26/06/2009	€ / R 2009/12/14	9.50	Call	Currency Future	2,066.0000	2,034.0000	(1.549)	0	0	0
26/06/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,349.0000	2,353.0000	0.170	0	0	0
26/06/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,355.0000	1,351.0000	(0.295)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,028.0000	4,038.0000	0.248	0	0	0
26/06/2009	€ / R 2009/12/14	11.70	Call	Currency Future	543.0000	500.0000	(7.919)	0	0	0
26/06/2009	€ / R 2009/12/14	8.10	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/06/2009	€ / R 2009/12/14	13.45	Call	Currency Future	205.0000	177.0000	(13.659)	0	0	0
26/06/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,125.0000	2,127.0000	0.094	0	0	0
26/06/2009	€ / R 2009/12/14	11.70	Put	Currency Future	713.0000	700.0000	(1.823)	0	0	0
26/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	190.0000	163.0000	(14.211)	0	0	0
26/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,304.0000	2,308.0000	0.174	0	0	0
26/06/2009	€ / R 2009/12/14	12.00	Put	Currency Future	924.0000	914.0000	(1.082)	0	0	0
26/06/2009	€ / R 2009/12/14	11.85	Call	Currency Future	496.0000	455.0000	(8.266)	0	0	0
26/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	169.0000	143.0000	(15.385)	0	0	0
26/06/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,011.0000	967.0000	(4.352)	0	0	0
26/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,439.0000	2,443.0000	0.164	0	0	0
26/06/2009	€ / R 2009/12/14	10.75	Put	Currency Future	231.0000	217.0000	(6.061)	0	0	0
26/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	159.0000	135.0000	(15.094)	0	0	0
26/06/2009	€ / R 2009/12/14	9.25	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
26/06/2009	€ / R 2009/12/14	13.80	Call	Currency Future	169.0000	143.0000	(15.385)	0	0	0
26/06/2009	€ / R 2009/12/14	15.25	Call	Currency Future	69.0000	48.0000	(30.435)	0	0	0
26/06/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,080.0000	2,082.0000	0.096	0	0	0
26/06/2009	€ / R 2009/12/14	16.75	Call	Currency Future	21.0000	12.0000	(42.857)	0	0	0
26/06/2009	€ / R 2009/12/14	11.85	Put	Currency Future	816.0000	805.0000	(1.348)	0	0	0
26/06/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,241.0000	5,262.0000	0.401	0	0	0
26/06/2009	€ / R 2009/12/14	12.00	Call	Currency Future	454.0000	414.0000	(8.811)	0	0	0
26/06/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,789.0000	3,798.0000	0.238	0	0	0
26/06/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,439.0000	2,443.0000	0.164	0	0	0
26/06/2009	€ / R 2009/12/14	11.65	Put	Currency Future	680.0000	666.0000	(2.059)	0	0	0
26/06/2009	€ / R 2009/12/14	18.25	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
26/06/2009	€ / R 2009/12/14	11.80	Put	Currency Future	781.0000	769.0000	(1.536)	0	0	0
26/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,816.0000	1,817.0000	0.055	0	0	0
26/06/2009	€ / R 2009/12/14	11.65	Call	Currency Future	560.0000	516.0000	(7.857)	0	0	0
26/06/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,309.0000	2,277.0000	(1.386)	0	0	0
26/06/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,991.0000	1,993.0000	0.100	0	0	0
26/06/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,177.0000	3,187.0000	0.315	0	0	0
26/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	210.0000	182.0000	(13.333)	0	0	0
26/06/2009	€ / R 2009/12/14	13.30	Call	Currency Future	222.0000	193.0000	(13.063)	0	0	0
26/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	247.0000	217.0000	(12.146)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/12/14	14.60	Call	Currency Future	107.0000	87.0000	(18.692)	0	0	12,452
26/06/2009	€ / R 2009/12/14	13.65	Call	Currency Future	184.0000	158.0000	(14.130)	0	0	0
26/06/2009	€ / R 2009/12/14	11.80	Call	Currency Future	511.0000	469.0000	(8.219)	0	0	0
26/06/2009	€ / R 2009/12/14	14.00	Call	Currency Future	150.0000	126.0000	(16.000)	0	0	0
26/06/2009	€ / R 2009/12/14	12.20	Call	Currency Future	405.0000	367.0000	(9.383)	0	0	13,387
26/06/2009	€ / R 2009/12/14	14.65	Call	Currency Future	104.0000	83.0000	(20.192)	0	0	0
26/06/2009	€ / R 2009/12/14	14.25	Call	Currency Future	130.0000	108.0000	(16.923)	0	0	0
26/06/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,224.0000	3,233.0000	0.279	0	0	0
26/06/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,758.0000	2,765.0000	0.254	0	0	0
26/06/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,726.0000	6,753.0000	0.401	0	0	0
26/06/2009	€ / R 2009/12/14	14.15	Call	Currency Future	138.0000	115.0000	(16.667)	0	0	0
26/06/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,850.0000	2,858.0000	0.281	0	0	0
26/06/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,773.0000	1,773.0000	-	0	0	0
26/06/2009	€ / R 2009/12/14	11.15	Put	Currency Future	399.0000	382.0000	(4.261)	0	0	0
26/06/2009	€ / R 2009/12/14	11.75	Call	Currency Future	527.0000	484.0000	(8.159)	0	0	0
26/06/2009	€ / R 2009/12/14	13.05	Call	Currency Future	253.0000	223.0000	(11.858)	0	0	0
26/06/2009	€ / R 2009/12/14	11.15	Call	Currency Future	779.0000	732.0000	(6.033)	0	0	0
26/06/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,075.0000	1,067.0000	(0.744)	0	0	0
26/06/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,304.0000	2,308.0000	0.174	0	0	0
26/06/2009	€ / R 2009/12/14	11.75	Put	Currency Future	747.0000	734.0000	(1.740)	0	0	0
26/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	240.0000	210.0000	(12.500)	0	0	0
26/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,666.0000	2,672.0000	0.225	0	0	0
26/06/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,077.0000	1,034.0000	(3.993)	0	0	0
26/06/2009	€ / R 2009/12/14	13.15	Call	Currency Future	240.0000	210.0000	(12.500)	0	0	0
26/06/2009	€ / R 2009/12/14	10.65	Put	Currency Future	197.0000	184.0000	(6.599)	0	0	0
26/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,860.0000	1,860.0000	-	0	0	0
26/06/2009	€ / R 2009/12/14	13.75	Call	Currency Future	174.0000	148.0000	(14.943)	0	0	0
26/06/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,860.0000	1,860.0000	-	0	0	0
26/06/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,620.0000	2,626.0000	0.229	0	0	0
26/06/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,394.0000	2,398.0000	0.167	0	0	0
26/06/2009	€ / R 2009/12/14	13.95	Call	Currency Future	155.0000	130.0000	(16.129)	0	0	0
26/06/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,575.0000	2,580.0000	0.194	0	0	0
26/06/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,153.0000	1,147.0000	(0.520)	0	0	0
26/06/2009	€ / R 2009/12/14	13.85	Call	Currency Future	164.0000	139.0000	(15.244)	0	0	0
26/06/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,484.0000	2,489.0000	0.201	0	0	0
26/06/2009	€ / R 2009/12/14	10.95	Call	Currency Future	889.0000	843.0000	(5.174)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	146.0000	122.0000	(16.438)	0	0	0
26/06/2009	€ / R 2009/12/14	10.95	Put	Currency Future	308.0000	293.0000	(4.870)	0	0	0
26/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,529.0000	2,535.0000	0.237	0	0	0
26/06/2009	€ / R 2009/12/14	10.45	Put	Currency Future	149.0000	138.0000	(7.383)	0	0	0
26/06/2009	€ / R 2009/12/14	13.90	Call	Currency Future	159.0000	135.0000	(15.094)	0	0	0
26/06/2009	€ / R 2009/12/14	11.45	Call	Currency Future	637.0000	590.0000	(7.378)	0	0	0
26/06/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,529.0000	2,535.0000	0.237	0	0	0
26/06/2009	€ / R 2009/12/14	14.75	Call	Currency Future	97.0000	76.0000	(21.649)	0	0	0
26/06/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,317.0000	3,326.0000	0.271	0	0	0
26/06/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,712.0000	2,718.0000	0.221	0	0	0
26/06/2009	€ / R 2009/12/14	11.45	Put	Currency Future	557.0000	540.0000	(3.052)	0	0	0
26/06/2009	€ / R 2009/12/14	12.90	Call	Currency Future	275.0000	244.0000	(11.273)	0	0	0
26/06/2009	€ / R 2009/12/14	12.30	Call	Currency Future	383.0000	347.0000	(9.399)	0	0	0
26/06/2009	€ / R 2009/12/14	12.95	Call	Currency Future	268.0000	237.0000	(11.567)	0	0	0
26/06/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,229.0000	1,188.0000	(3.336)	0	0	0
26/06/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,688.0000	1,687.0000	(0.059)	0	0	0
26/06/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,233.0000	1,228.0000	(0.406)	0	0	0
26/06/2009	€ / R 2009/12/14	13.10	Call	Currency Future	247.0000	217.0000	(12.146)	0	0	0
26/06/2009	€ / R 2009/12/14	14.10	Call	Currency Future	142.0000	118.0000	(16.901)	0	0	0
26/06/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,816.0000	1,817.0000	0.055	0	0	0
26/06/2009	€ / R 2009/12/14	12.40	Call	Currency Future	363.0000	328.0000	(9.642)	0	0	0
26/06/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,260.0000	2,263.0000	0.133	0	0	0
26/06/2009	€ / R 2009/12/14	14.05	Call	Currency Future	146.0000	122.0000	(16.438)	0	0	0
26/06/2009	€ / R 2009/12/14	12.60	Call	Currency Future	327.0000	293.0000	(10.398)	0	0	0
26/06/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,666.0000	2,672.0000	0.225	0	0	0
26/06/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,396.0000	1,393.0000	(0.215)	0	0	0
26/06/2009	€ / R 2009/12/14	13.60	Call	Currency Future	190.0000	163.0000	(14.211)	0	0	0
26/06/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,645.0000	1,644.0000	(0.061)	0	0	0
26/06/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,519.0000	1,517.0000	(0.132)	0	0	0
26/06/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,561.0000	1,559.0000	(0.128)	0	0	0
26/06/2009	€ / R 2009/12/14	12.80	Call	Currency Future	291.0000	259.0000	(10.997)	0	0	0
26/06/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,036.0000	2,038.0000	0.098	0	0	0
26/06/2009	€ / R 2009/12/14	12.75	Call	Currency Future	300.0000	267.0000	(11.000)	0	0	0
26/06/2009	€ / R 2009/12/14	13.35	Call	Currency Future	216.0000	188.0000	(12.963)	0	0	0
26/06/2009	€ / R 2009/12/14	13.40	Call	Currency Future	210.0000	182.0000	(13.333)	0	0	0
26/06/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,904.0000	1,904.0000	-	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
26/06/2009	€ / R	2009/12/14	13.30	Call	Currency Future	222.0000	193.0000	(13.063)	0	0	0
26/06/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,080.0000	2,082.0000	0.096	0	0	0
26/06/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,991.0000	1,993.0000	0.100	0	0	0
26/06/2009	€ / R	2009/12/14	13.20	Call	Currency Future	234.0000	204.0000	(12.821)	0	0	0
26/06/2009	€ / R	2009/12/14	13.00	Call	Currency Future	260.0000	230.0000	(11.538)	0	0	0
26/06/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,730.0000	1,730.0000	-	0	0	0
26/06/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,036.0000	2,038.0000	0.098	0	0	0
26/06/2009	€ / R	2009/12/14	13.35	Call	Currency Future	216.0000	188.0000	(12.963)	0	0	0
26/06/2009	€ / R	2009/12/14	13.65	Call	Currency Future	184.0000	158.0000	(14.130)	0	0	0
26/06/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,738.0000	3,706.0000	(0.856)	0	0	0
26/06/2009	€ / R	2009/12/14	7.80	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/06/2009	€ / R	2009/12/14	14.80	Put	Currency Future	3,363.0000	3,373.0000	0.297	0	0	0
26/06/2009	€ / R	2009/12/14	15.80	Call	Currency Future	46.0000	28.0000	(39.130)	0	0	0
26/06/2009	€ / R	2009/12/14	15.80	Put	Currency Future	4,316.0000	4,328.0000	0.278	0	0	0
26/06/2009	€ / R	2009/12/14	14.80	Call	Currency Future	94.0000	73.0000	(22.340)	0	0	0
26/06/2009	€ / R	2009/12/14	10.80	Put	Currency Future	249.0000	235.0000	(5.622)	0	0	0
26/06/2009	€ / R	2009/12/14	10.80	Call	Currency Future	979.0000	935.0000	(4.494)	0	0	0
26/06/2009	€ / R	2009/12/14	8.80	Call	Currency Future	2,750.0000	2,718.0000	(1.164)	0	0	0
26/06/2009	€ / R	2009/12/14	8.80	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
26/06/2009	€ / R	2009/12/14	9.80	Call	Currency Future	1,785.0000	1,752.0000	(1.849)	0	0	0
26/06/2009	€ / R	2009/12/14	9.80	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
26/06/2009	€ / R	2009/12/14	11.90	Call	Currency Future	482.0000	441.0000	(8.506)	0	0	0
26/06/2009	€ / R	2009/12/14	11.60	Call	Currency Future	577.0000	533.0000	(7.626)	0	0	0
26/06/2009	€ / R	2009/12/14	11.90	Put	Currency Future	851.0000	841.0000	(1.175)	0	0	0
26/06/2009	€ / R	2009/12/14	11.60	Put	Currency Future	647.0000	633.0000	(2.164)	0	0	0
26/06/2009	€ / R	2009/12/14	11.55	Put	Currency Future	615.0000	601.0000	(2.276)	0	0	0
26/06/2009	€ / R	2009/12/14	11.55	Call	Currency Future	595.0000	551.0000	(7.395)	0	0	0
26/06/2009	€ / R	2010/03/15			Currency Future	11.7179	11.6908	(0.231)	11.7500	11.7500	53
26/06/2009	€ / R	2010/03/15	7.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/06/2009	€ / R	2010/03/15	13.75	Call	Currency Future	325.0000	296.0000	(8.923)	0	0	0
26/06/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,587.0000	3,558.0000	(0.808)	0	0	0
26/06/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,410.0000	4,420.0000	0.227	0	0	0
26/06/2009	€ / R	2010/03/15	12.10	Put	Currency Future	1,023.0000	1,012.0000	(1.075)	0	0	0
26/06/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,949.0000	2,921.0000	(0.949)	0	0	0
26/06/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,998.0000	2,970.0000	(0.934)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2010/03/15	8.15	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
26/06/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,478.0000	3,483.0000	0.144	0	0	0
26/06/2009	€ / R 2010/03/15	16.10	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
26/06/2009	€ / R 2010/03/15	12.10	Call	Currency Future	641.0000	602.0000	(6.084)	0	0	0
26/06/2009	€ / R 2010/03/15	12.80	Call	Currency Future	473.0000	439.0000	(7.188)	0	0	0
26/06/2009	€ / R 2010/03/15	14.75	Call	Currency Future	217.0000	193.0000	(11.060)	0	0	0
26/06/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,610.0000	2,580.0000	(1.149)	0	0	0
26/06/2009	€ / R 2010/03/15	15.00	Call	Currency Future	196.0000	174.0000	(11.224)	0	0	0
26/06/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,555.0000	1,549.0000	(0.386)	0	0	0
26/06/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,515.0000	1,508.0000	(0.462)	0	0	0
26/06/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,841.0000	1,836.0000	(0.272)	0	0	0
26/06/2009	€ / R 2010/03/15	16.00	Call	Currency Future	128.0000	111.0000	(13.281)	0	0	0
26/06/2009	€ / R 2010/03/15	12.25	Call	Currency Future	599.0000	561.0000	(6.344)	0	0	0
26/06/2009	€ / R 2010/03/15	13.80	Call	Currency Future	319.0000	290.0000	(9.091)	0	0	0
26/06/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,357.0000	2,355.0000	(0.085)	0	0	0
26/06/2009	€ / R 2010/03/15	14.15	Call	Currency Future	276.0000	249.0000	(9.783)	0	0	0
26/06/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,575.0000	2,575.0000	-	0	0	0
26/06/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,752.0000	2,752.0000	-	0	0	0
26/06/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,932.0000	3,903.0000	(0.738)	0	0	0
26/06/2009	€ / R 2010/03/15	12.75	Call	Currency Future	483.0000	449.0000	(7.039)	0	0	0
26/06/2009	€ / R 2010/03/15	10.15	Put	Currency Future	128.0000	119.0000	(7.031)	0	0	0
26/06/2009	€ / R 2010/03/15	10.80	Put	Currency Future	302.0000	290.0000	(3.974)	0	0	0
26/06/2009	€ / R 2010/03/15	9.75	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	0
26/06/2009	€ / R 2010/03/15	9.15	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
26/06/2009	€ / R 2010/03/15	14.20	Call	Currency Future	270.0000	243.0000	(10.000)	0	0	0
26/06/2009	€ / R 2010/03/15	9.80	Put	Currency Future	72.0000	66.0000	(8.333)	0	0	0
26/06/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,253.0000	1,214.0000	(3.113)	0	0	0
26/06/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,022.0000	981.0000	(4.012)	0	0	0
26/06/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,220.0000	1,180.0000	(3.279)	0	0	0
26/06/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,981.0000	3,952.0000	(0.728)	0	0	0
26/06/2009	€ / R 2010/03/15	13.15	Call	Currency Future	409.0000	377.0000	(7.824)	0	0	0
26/06/2009	€ / R 2010/03/15	8.80	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
26/06/2009	€ / R 2010/03/15	11.15	Put	Currency Future	454.0000	440.0000	(3.084)	0	0	0
26/06/2009	€ / R 2010/03/15	15.80	Call	Currency Future	143.0000	124.0000	(13.287)	0	0	0
26/06/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,131.0000	1,120.0000	(0.973)	0	0	0
26/06/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,989.0000	1,957.0000	(1.609)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,696.0000	1,660.0000	(2.123)	0	0	0
26/06/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,226.0000	4,234.0000	0.189	0	0	0
26/06/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,883.0000	1,878.0000	(0.266)	0	0	0
26/06/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,617.0000	3,622.0000	0.138	0	0	0
26/06/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,037.0000	2,004.0000	(1.620)	0	0	0
26/06/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,758.0000	1,753.0000	(0.284)	0	0	0
26/06/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,597.0000	4,608.0000	0.239	0	0	0
26/06/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,318.0000	4,326.0000	0.185	0	0	0
26/06/2009	€ / R 2010/03/15	8.75	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
26/06/2009	€ / R 2010/03/15	8.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/06/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,488.0000	3,460.0000	(0.803)	0	0	0
26/06/2009	€ / R 2010/03/15	16.20	Call	Currency Future	115.0000	98.0000	(14.783)	0	0	0
26/06/2009	€ / R 2010/03/15	15.90	Call	Currency Future	136.0000	117.0000	(13.971)	0	0	0
26/06/2009	€ / R 2010/03/15	10.75	Put	Currency Future	285.0000	273.0000	(4.211)	0	0	0
26/06/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,619.0000	2,619.0000	-	0	0	0
26/06/2009	€ / R 2010/03/15	7.75	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/06/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,178.0000	4,186.0000	0.191	0	0	0
26/06/2009	€ / R 2010/03/15	15.05	Call	Currency Future	192.0000	170.0000	(11.458)	0	0	0
26/06/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,663.0000	3,669.0000	0.164	0	0	0
26/06/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,833.0000	3,805.0000	(0.730)	0	0	0
26/06/2009	€ / R 2010/03/15	8.95	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
26/06/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,525.0000	3,529.0000	0.113	0	0	0
26/06/2009	€ / R 2010/03/15	14.00	Call	Currency Future	293.0000	265.0000	(9.556)	0	0	0
26/06/2009	€ / R 2010/03/15	11.25	Call	Currency Future	971.0000	930.0000	(4.222)	0	0	0
26/06/2009	€ / R 2010/03/15	7.90	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
26/06/2009	€ / R 2010/03/15	7.95	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
26/06/2009	€ / R 2010/03/15	16.05	Call	Currency Future	125.0000	107.0000	(14.400)	0	0	0
26/06/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,717.0000	1,711.0000	(0.349)	0	0	0
26/06/2009	€ / R 2010/03/15	10.25	Put	Currency Future	148.0000	139.0000	(6.081)	0	0	0
26/06/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,852.0000	2,823.0000	(1.017)	0	0	0
26/06/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,457.0000	4,467.0000	0.224	0	0	0
26/06/2009	€ / R 2010/03/15	9.00	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
26/06/2009	€ / R 2010/03/15	11.25	Put	Currency Future	503.0000	489.0000	(2.783)	0	0	0
26/06/2009	€ / R 2010/03/15	15.20	Call	Currency Future	181.0000	159.0000	(12.155)	0	0	0
26/06/2009	€ / R 2010/03/15	14.05	Call	Currency Future	287.0000	260.0000	(9.408)	0	0	0
26/06/2009	€ / R 2010/03/15	11.00	Put	Currency Future	385.0000	371.0000	(3.636)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,616.0000	1,580.0000	(2.228)	0	0	0
26/06/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,571.0000	3,576.0000	0.140	0	0	0
26/06/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,685.0000	3,656.0000	(0.787)	0	0	0
26/06/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,190.0000	1,150.0000	(3.361)	0	0	0
26/06/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,513.0000	2,483.0000	(1.194)	0	0	0
26/06/2009	€ / R 2010/03/15	13.20	Call	Currency Future	401.0000	369.0000	(7.980)	0	0	0
26/06/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,708.0000	2,708.0000	-	0	0	0
26/06/2009	€ / R 2010/03/15	10.85	Put	Currency Future	322.0000	309.0000	(4.037)	0	0	0
26/06/2009	€ / R 2010/03/15	8.25	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
26/06/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,636.0000	3,607.0000	(0.798)	0	0	0
26/06/2009	€ / R 2010/03/15	16.15	Call	Currency Future	118.0000	101.0000	(14.407)	0	0	0
26/06/2009	€ / R 2010/03/15	11.05	Put	Currency Future	407.0000	394.0000	(3.194)	0	0	0
26/06/2009	€ / R 2010/03/15	12.85	Call	Currency Future	463.0000	430.0000	(7.127)	0	0	0
26/06/2009	€ / R 2010/03/15	9.25	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
26/06/2009	€ / R 2010/03/15	8.20	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
26/06/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,550.0000	4,560.0000	0.220	0	0	0
26/06/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,707.0000	2,677.0000	(1.108)	0	0	0
26/06/2009	€ / R 2010/03/15	9.85	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
26/06/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,562.0000	2,532.0000	(1.171)	0	0	0
26/06/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,401.0000	2,399.0000	(0.083)	0	0	0
26/06/2009	€ / R 2010/03/15	9.05	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
26/06/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,946.0000	1,913.0000	(1.696)	0	0	0
26/06/2009	€ / R 2010/03/15	13.25	Call	Currency Future	393.0000	361.0000	(8.142)	0	0	0
26/06/2009	€ / R 2010/03/15	9.20	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
26/06/2009	€ / R 2010/03/15	8.90	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
26/06/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,777.0000	1,742.0000	(1.970)	0	0	0
26/06/2009	€ / R 2010/03/15	8.85	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
26/06/2009	€ / R 2010/03/15	14.25	Call	Currency Future	265.0000	238.0000	(10.189)	0	0	0
26/06/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,656.0000	1,620.0000	(2.174)	0	0	0
26/06/2009	€ / R 2010/03/15	9.90	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
26/06/2009	€ / R 2010/03/15	10.05	Put	Currency Future	109.0000	102.0000	(6.422)	0	0	0
26/06/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,883.0000	3,854.0000	(0.747)	0	0	0
26/06/2009	€ / R 2010/03/15	10.20	Put	Currency Future	138.0000	129.0000	(6.522)	0	0	0
26/06/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,488.0000	2,486.0000	(0.080)	0	0	0
26/06/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,075.0000	1,034.0000	(3.814)	0	0	0
26/06/2009	€ / R 2010/03/15	7.85	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,644.0000	4,655.0000	0.237	0	0	0
26/06/2009	€ / R 2010/03/15	15.10	Call	Currency Future	189.0000	166.0000	(12.169)	0	0	0
26/06/2009	€ / R 2010/03/15	14.90	Call	Currency Future	205.0000	181.0000	(11.707)	0	0	0
26/06/2009	€ / R 2010/03/15	13.05	Call	Currency Future	426.0000	393.0000	(7.746)	0	0	0
26/06/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,901.0000	2,872.0000	(1.000)	0	0	0
26/06/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,925.0000	1,920.0000	(0.260)	0	0	0
26/06/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,504.0000	4,514.0000	0.222	0	0	0
26/06/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,387.0000	3,391.0000	0.118	0	0	0
26/06/2009	€ / R 2010/03/15	15.15	Call	Currency Future	185.0000	163.0000	(11.892)	0	0	0
26/06/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,595.0000	1,589.0000	(0.376)	0	0	0
26/06/2009	€ / R 2010/03/15	16.25	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
26/06/2009	€ / R 2010/03/15	11.20	Call	Currency Future	996.0000	955.0000	(4.116)	0	0	0
26/06/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,903.0000	1,870.0000	(1.734)	0	0	0
26/06/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,249.0000	3,253.0000	0.123	0	0	0
26/06/2009	€ / R 2010/03/15	13.00	Call	Currency Future	435.0000	402.0000	(7.586)	0	0	0
26/06/2009	€ / R 2010/03/15	15.25	Call	Currency Future	178.0000	156.0000	(12.360)	0	0	0
26/06/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,664.0000	2,663.0000	(0.038)	0	0	0
26/06/2009	€ / R 2010/03/15	13.90	Call	Currency Future	306.0000	277.0000	(9.477)	0	0	0
26/06/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,784.0000	3,755.0000	(0.766)	0	0	0
26/06/2009	€ / R 2010/03/15	13.85	Call	Currency Future	312.0000	284.0000	(8.974)	0	0	0
26/06/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,797.0000	2,797.0000	-	0	0	0
26/06/2009	€ / R 2010/03/15	14.10	Call	Currency Future	281.0000	254.0000	(9.609)	0	0	0
26/06/2009	€ / R 2010/03/15	12.90	Call	Currency Future	454.0000	420.0000	(7.489)	0	0	0
26/06/2009	€ / R 2010/03/15	14.85	Call	Currency Future	209.0000	185.0000	(11.483)	0	0	0
26/06/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,710.0000	3,715.0000	0.135	0	0	0
26/06/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,800.0000	1,794.0000	(0.333)	0	0	0
26/06/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,636.0000	1,629.0000	(0.428)	0	0	0
26/06/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,364.0000	4,373.0000	0.206	0	0	0
26/06/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,030.0000	4,001.0000	(0.720)	0	0	0
26/06/2009	€ / R 2010/03/15	11.90	Call	Currency Future	704.0000	663.0000	(5.824)	0	0	0
26/06/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,819.0000	1,784.0000	(1.924)	0	0	0
26/06/2009	€ / R 2010/03/15	9.10	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
26/06/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,160.0000	1,120.0000	(3.448)	0	0	0
26/06/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,131.0000	1,091.0000	(3.537)	0	0	0
26/06/2009	€ / R 2010/03/15	7.70	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/06/2009	€ / R 2010/03/15	11.90	Put	Currency Future	886.0000	873.0000	(1.467)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R 2010/03/15	10.00	Put	Currency Future	101.0000	94.0000	(6.931)	0	0	0
26/06/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,658.0000	2,629.0000	(1.091)	0	0	0
26/06/2009	€ / R 2010/03/15	10.90	Put	Currency Future	342.0000	329.0000	(3.801)	0	0	0
26/06/2009	€ / R 2010/03/15	10.95	Put	Currency Future	363.0000	350.0000	(3.581)	0	0	0
26/06/2009	€ / R 2010/03/15	14.70	Call	Currency Future	222.0000	197.0000	(11.261)	0	0	0
26/06/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,103.0000	1,062.0000	(3.717)	0	0	0
26/06/2009	€ / R 2010/03/15	8.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
26/06/2009	€ / R 2010/03/15	14.80	Call	Currency Future	213.0000	190.0000	(10.798)	0	0	0
26/06/2009	€ / R 2010/03/15	9.95	Put	Currency Future	93.0000	86.0000	(7.527)	0	0	0
26/06/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,204.0000	3,207.0000	0.094	0	0	0
26/06/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,755.0000	2,726.0000	(1.053)	0	0	0
26/06/2009	€ / R 2010/03/15	11.20	Put	Currency Future	478.0000	464.0000	(2.929)	0	0	0
26/06/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,803.0000	2,775.0000	(0.999)	0	0	0
26/06/2009	€ / R 2010/03/15	15.70	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
26/06/2009	€ / R 2010/03/15	8.00	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
26/06/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,736.0000	1,701.0000	(2.016)	0	0	0
26/06/2009	€ / R 2010/03/15	11.95	Call	Currency Future	687.0000	647.0000	(5.822)	0	0	0
26/06/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,861.0000	1,827.0000	(1.827)	0	0	0
26/06/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,131.0000	4,139.0000	0.194	0	0	0
26/06/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,734.0000	3,706.0000	(0.750)	0	0	0
26/06/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,048.0000	1,007.0000	(3.912)	0	0	0
26/06/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,341.0000	3,345.0000	0.120	0	0	0
26/06/2009	€ / R 2010/03/15	10.10	Put	Currency Future	118.0000	110.0000	(6.780)	0	0	0
26/06/2009	€ / R 2010/03/15	12.95	Call	Currency Future	444.0000	411.0000	(7.432)	0	0	0
26/06/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,313.0000	2,310.0000	(0.130)	0	0	0
26/06/2009	€ / R 2010/03/15	11.75	Call	Currency Future	756.0000	714.0000	(5.556)	0	0	0
26/06/2009	€ / R 2010/03/15	15.85	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0
26/06/2009	€ / R 2010/03/15	13.10	Call	Currency Future	417.0000	385.0000	(7.674)	0	0	0
26/06/2009	€ / R 2010/03/15	13.95	Call	Currency Future	300.0000	271.0000	(9.667)	0	0	0
26/06/2009	€ / R 2010/03/15	13.70	Call	Currency Future	331.0000	301.0000	(9.063)	0	0	0
26/06/2009	€ / R 2010/03/15	11.75	Put	Currency Future	788.0000	774.0000	(1.777)	0	0	0
26/06/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,272.0000	4,280.0000	0.187	0	0	0
26/06/2009	€ / R 2010/03/15	11.10	Put	Currency Future	430.0000	417.0000	(3.023)	0	0	0
26/06/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,095.0000	1,084.0000	(1.005)	0	0	0
26/06/2009	€ / R 2010/03/15	15.95	Call	Currency Future	132.0000	114.0000	(13.636)	0	0	0
26/06/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,475.0000	1,468.0000	(0.475)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,445.0000	2,443.0000	(0.082)	0	0	0
26/06/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,537.0000	3,509.0000	(0.792)	0	0	0
26/06/2009	€ / R	2010/03/15	11.95	Put	Currency Future	920.0000	907.0000	(1.413)	0	0	0
26/06/2009	€ / R	2010/03/15	12.95	Put	Currency Future	1,676.0000	1,670.0000	(0.358)	0	0	0
26/06/2009	€ / R	2010/03/15	12.70	Call	Currency Future	493.0000	459.0000	(6.897)	0	0	0
26/06/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,295.0000	3,299.0000	0.121	0	0	0
26/06/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,433.0000	3,437.0000	0.117	0	0	0
26/06/2009	€ / R	2010/03/15	8.70	Call	Currency Future	3,047.0000	3,018.0000	(0.952)	0	0	0
26/06/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,532.0000	2,530.0000	(0.079)	0	0	0
26/06/2009	€ / R	2010/03/15	8.70	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
26/06/2009	€ / R	2010/03/15	11.85	Call	Currency Future	720.0000	680.0000	(5.556)	0	0	0
26/06/2009	€ / R	2010/03/15	14.95	Call	Currency Future	200.0000	178.0000	(11.000)	0	0	0
26/06/2009	€ / R	2010/03/15	11.70	Call	Currency Future	0.0000	732.0000	100.000	0	0	0
26/06/2009	€ / R	2010/03/15	11.85	Put	Currency Future	853.0000	839.0000	(1.641)	0	0	0
26/06/2009	€ / R	2010/03/15	12.20	Call	Currency Future	613.0000	575.0000	(6.199)	0	0	0
26/06/2009	€ / R	2010/03/15	15.75	Call	Currency Future	146.0000	127.0000	(13.014)	0	0	0
26/06/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,084.0000	2,051.0000	(1.583)	0	0	0
26/06/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,287.0000	1,248.0000	(3.030)	0	0	0
26/06/2009	€ / R	2010/03/15	10.70	Put	Currency Future	269.0000	257.0000	(4.461)	0	0	0
26/06/2009	€ / R	2010/03/15	9.70	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
26/06/2009	€ / R	2010/03/15	11.70	Put	Currency Future	0.0000	742.0000	100.000	0	0	0
26/06/2009	€ / R	2010/03/15	11.70	Call	Currency Future	774.0000	732.0000	(5.426)	0	0	0
26/06/2009	€ / R	2010/03/15	11.70	Put	Currency Future	756.0000	742.0000	(1.852)	0	0	0
26/06/2009	€ / R	2010/03/15	12.00	Put	Currency Future	954.0000	941.0000	(1.363)	0	0	0
26/06/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,059.0000	1,047.0000	(1.133)	0	0	0
26/06/2009	€ / R	2010/03/15	12.00	Call	Currency Future	672.0000	632.0000	(5.952)	0	0	0
26/06/2009	€ / R	2010/03/15	12.15	Call	Currency Future	627.0000	588.0000	(6.220)	0	0	0
26/06/2009	€ / R	2010/03/15	11.80	Put	Currency Future	820.0000	806.0000	(1.707)	0	0	0
26/06/2009	€ / R	2010/03/15	11.80	Call	Currency Future	738.0000	697.0000	(5.556)	0	0	0
26/06/2009	€ / R	2010/03/15	12.05	Call	Currency Future	656.0000	617.0000	(5.945)	0	0	0
26/06/2009	€ / R	2010/03/15	12.05	Put	Currency Future	988.0000	976.0000	(1.215)	0	0	0
26/06/2009	AL12	2009/08/06			Index Future	315.9120	319.5980	1.167	0.0000	0.0000	0
26/06/2009	AL13	2009/08/06			Index Future	244.7960	244.8040	0.003	0.0000	0.0000	7

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	AL37	2009/08/06			Index Future	276.6380	276.9600	0.116	0.0000	0.0000	0
26/06/2009	AL7T	2009/08/06			Index Future	310.5880	311.9930	0.452	0.0000	0.0000	0
26/06/2009	ALBI	2009/08/06			Index Future	288.9690	290.3410	0.475	289.8700	289.8700	587
26/06/2009	ALBI	2009/11/05			Index Future	294.0200	295.5740	0.529	0.0000	0.0000	0
26/06/2009	ALBI	2010/02/04			Index Future	299.6670	301.2340	0.523	0.0000	0.0000	0
26/06/2009	CRD1	2009/08/06			Index Future	124.0990	124.1950	0.077	0.0000	0.0000	2
26/06/2009	CRD1	2009/11/05			Index Future	126.2930	126.4580	0.131	0.0000	0.0000	0
26/06/2009	CRD1	2010/02/04			Index Future	128.5620	128.8500	0.224	0.0000	0.0000	0
26/06/2009	GOVI	2009/08/06			jGovi	290.8490	292.1485	0.447	292.5800	292.5800	566
26/06/2009	GOVI	2009/11/05			jGovi	295.9335	297.4145	0.500	0.0000	0.0000	0
26/06/2009	GOVI	2010/02/04			jGovi	301.2525	303.0425	0.594	0.0000	0.0000	0
26/06/2009	ILBI	2009/08/06			Index Future	358.1270	358.1270	-	0.0000	0.0000	3
26/06/2009	ILBI	2009/11/05			Index Future	365.3290	365.3290	-	0.0000	0.0000	0
26/06/2009	J153	2010/08/31			jSwap	7.8310	7.8970	0.843	0.0000	0.0000	0
26/06/2009	J157	2015/09/15			jSwap	8.9080	8.8380	(0.786)	0.0000	0.0000	0
26/06/2009	J186	2026/12/21			jSwap	8.4530	8.3710	(0.970)	0.0000	0.0000	0
26/06/2009	J201	2014/12/22			jSwap	8.7860	8.7210	(0.740)	0.0000	0.0000	0
26/06/2009	J203	2017/09/15			jSwap	9.0010	8.9300	(0.789)	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
26/06/2009	J204	2018/12/21			jSwap	8.9870	8.9040	(0.924)	0.0000	0.0000	0
26/06/2009	J207	2020/01/15			jSwap	9.0610	8.9810	(0.883)	0.0000	0.0000	0
26/06/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
26/06/2009	JFRA	2009/08/06			jFra	7.4330	7.4700	0.498	0.0000	0.0000	0
26/06/2009	JFRA	2009/11/05			jFra	7.2720	7.3340	0.853	0.0000	0.0000	0
26/06/2009	JFRA	2010/02/04			jFra	7.3120	7.4320	1.641	0.0000	0.0000	0
26/06/2009	JFRA	2010/05/06			jFra	7.5060	7.7070	2.678	0.0000	0.0000	0
26/06/2009	JFRA	2010/08/05			jFra	7.7390	7.7930	0.698	0.0000	0.0000	0
26/06/2009	JFRA	2010/11/04			jFra	8.1610	8.1450	(0.196)	0.0000	0.0000	0
26/06/2009	JN02	2009/08/06			jNote	7.8160	7.8660	0.640	0.0000	0.0000	0
26/06/2009	JN02	2009/11/05			jNote	7.9950	8.0310	0.450	0.0000	0.0000	0
26/06/2009	JN02	2010/02/04			jNote	8.2210	8.2370	0.195	0.0000	0.0000	0
26/06/2009	JN05	2009/08/06			jNote	8.6770	8.6250	(0.599)	0.0000	0.0000	0
26/06/2009	JN05	2009/11/05			jNote	8.7920	8.7280	(0.728)	0.0000	0.0000	0
26/06/2009	JN05	2010/02/04			jNote	8.9200	8.8430	(0.863)	0.0000	0.0000	0
26/06/2009	JN10	2009/08/06			jNote	8.9080	8.8240	(0.943)	0.0000	0.0000	0
26/06/2009	JN10	2009/11/05			jNote	8.9540	8.8630	(1.016)	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
26/06/2009	JN10	2010/02/04			jNote	9.0060	8.9070	(1.099)	0.0000	0.0000	0
26/06/2009	JROD	2009/06/30			jRod	8.2400	8.2400	-	0.0000	0.0000	0
26/06/2009	JROD	2009/07/31			jRod	7.6260	7.6540	0.367	0.0000	0.0000	0
26/06/2009	JROD	2009/08/31			jRod	7.3400	7.4460	1.444	0.0000	0.0000	0
26/06/2009	JROD	2009/09/30			jRod	7.8040	7.9150	1.422	0.0000	0.0000	0
26/06/2009	JROD	2009/10/30			jRod	7.4420	7.6240	2.446	0.0000	0.0000	0
26/06/2009	JROD	2009/11/30			jRod	7.2100	7.4660	3.551	0.0000	0.0000	0
26/06/2009	JROD	2009/12/31			jRod	7.5430	7.7630	2.917	0.0000	0.0000	0
26/06/2009	OTH1	2009/08/06			Index Future	278.5910	280.3710	0.639	0.0000	0.0000	3
26/06/2009	OTH1	2009/11/05			Index Future	283.5170	285.4800	0.692	0.0000	0.0000	0
26/06/2009	OTH1	2010/02/04			Index Future	288.6120	290.8820	0.787	0.0000	0.0000	0
26/06/2009	R153	2009/08/06			Bond Future	7.1120	7.1360	0.337	0.0000	0.0000	0
26/06/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	2,951.0000	2,926.0000	(0.847)	0	0	0
26/06/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
26/06/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	2,706.0000	2,681.0000	(0.924)	0	0	0
26/06/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
26/06/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
26/06/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	23.0000	23.0000	-	0	0	0
26/06/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,244.0000	1,244.0000	-	0	0	0
26/06/2009	R157	2009/08/06			Bond Future	8.5190	8.4870	(0.376)	0.0000	0.0000	8,944
26/06/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	4,156.0000	4,291.0000	3.248	0	0	0
26/06/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	318.0000	282.0000	(11.321)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	R157	2009/11/05			Bond Future	8.6140	8.5800	(0.395)	0.0000	0.0000	0
26/06/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,524.0000	6,376.0000	(2.269)	0	0	0
26/06/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	617.0000	644.0000	4.376	0	0	0
26/06/2009	R157	2010/02/04			Bond Future	8.7160	8.6500	(0.757)	0.0000	0.0000	0
26/06/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,193.0000	5,956.0000	(3.827)	0	0	0
26/06/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,317.0000	1,404.0000	6.606	0	0	0
26/06/2009	R157	2010/05/06			Bond Future	8.8060	8.6680	(1.567)	0.0000	0.0000	0
26/06/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	3,068.0000	2,694.0000	(12.190)	0	0	0
26/06/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,617.0000	1,894.0000	17.130	0	0	0
26/06/2009	R186	2009/08/06			Bond Future	9.0010	8.8700	(1.455)	8.9200	8.9200	11,510
26/06/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	40.0000	61.0000	52.500	0	0	35
26/06/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,859.0000	14,618.0000	(7.825)	0	0	0
26/06/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	2,845.0000	3,501.0000	23.058	0	0	0
26/06/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,854.0000	2,249.0000	(21.198)	0	0	0
26/06/2009	R186	2009/11/05			Bond Future	9.0500	8.9130	(1.514)	0.0000	0.0000	0
26/06/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,807.0000	5,475.0000	13.896	0	0	0
26/06/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	651.0000	806.0000	23.810	0	0	5,000
26/06/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,809.0000	15,660.0000	(6.836)	0	0	0
26/06/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,280.0000	4,645.0000	(12.027)	0	0	5,000
26/06/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,325.0000	13,239.0000	(7.581)	0	0	0
26/06/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	997.0000	1,213.0000	21.665	0	0	240
26/06/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,604.0000	5,871.0000	(11.099)	0	0	240
26/06/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,722.0000	4,291.0000	15.287	0	0	0
26/06/2009	R186	2010/02/04			Bond Future	9.1020	8.9510	(1.659)	0.0000	0.0000	0
26/06/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	3,167.0000	3,644.0000	15.062	0	0	0
26/06/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,530.0000	10,589.0000	(8.161)	0	0	0
26/06/2009	R186	2010/05/06			Bond Future	9.1540	8.9670	(2.043)	0.0000	0.0000	0
26/06/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	1,514.0000	2,323.0000	53.435	0	0	0
26/06/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	2,940.0000	2,014.0000	(31.497)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	R201	2009/08/06			Bond Future	8.6110	8.6130	0.023	0.0000	0.0000	2
26/06/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	328.0000	320.0000	(2.439)	0	0	0
26/06/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	2,992.0000	2,975.0000	(0.568)	0	0	0
26/06/2009	R201	2009/11/05			Bond Future	8.6890	8.6880	(0.012)	0.0000	0.0000	0
26/06/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	453.0000	449.0000	(0.883)	0	0	0
26/06/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,435.0000	5,427.0000	(0.147)	0	0	0
26/06/2009	R201	2010/02/04			Bond Future	8.7780	8.7530	(0.285)	0.0000	0.0000	0
26/06/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,887.0000	5,807.0000	(1.359)	0	0	0
26/06/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	759.0000	777.0000	2.372	0	0	0
26/06/2009	R201	2010/05/06			Bond Future	8.8690	8.7760	(1.049)	0.0000	0.0000	0
26/06/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,689.0000	2,482.0000	(7.698)	0	0	0
26/06/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,308.0000	1,447.0000	10.627	0	0	0
26/06/2009	R203	2009/08/06			Bond Future	8.9800	8.9200	(0.668)	0.0000	0.0000	1,570
26/06/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	2,491.0000	2,692.0000	8.069	0	0	0
26/06/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,016.0000	886.0000	(12.795)	0	0	0
26/06/2009	R203	2009/11/05			Bond Future	9.0530	8.9890	(0.707)	0.0000	0.0000	0
26/06/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	374.0000	410.0000	9.626	0	0	0
26/06/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,207.0000	8,898.0000	(3.356)	0	0	0
26/06/2009	R203	2010/02/04			Bond Future	9.1360	9.0520	(0.919)	0.0000	0.0000	0
26/06/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,681.0000	6,371.0000	(4.640)	0	0	0
26/06/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,624.0000	1,754.0000	8.005	0	0	0
26/06/2009	R203	2010/05/06			Bond Future	9.2140	9.0790	(1.465)	0.0000	0.0000	0
26/06/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,394.0000	2,007.0000	(16.165)	0	0	0
26/06/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,298.0000	1,600.0000	23.267	0	0	0
26/06/2009	R204	2009/08/06			Bond Future	8.9980	8.9280	(0.778)	0.0000	0.0000	695
26/06/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,144.0000	980.0000	(14.336)	0	0	0
26/06/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	2,636.0000	2,892.0000	9.712	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	R204	2009/11/05			Bond Future	9.0630	8.9880	(0.828)	0.0000	0.0000	0
26/06/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	403.0000	450.0000	11.663	0	0	0
26/06/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,163.0000	9,769.0000	(3.877)	0	0	0
26/06/2009	R204	2010/02/04			Bond Future	9.1340	9.0410	(1.018)	0.0000	0.0000	0
26/06/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,337.0000	6,964.0000	(5.084)	0	0	0
26/06/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,788.0000	1,949.0000	9.004	0	0	0
26/06/2009	R204	2010/05/06			Bond Future	9.2050	9.0670	(1.499)	0.0000	0.0000	0
26/06/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,426.0000	1,990.0000	(17.972)	0	0	0
26/06/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,271.0000	1,611.0000	26.751	0	0	0
26/06/2009	R206	2009/08/06			Bond Future	8.6270	8.6290	0.023	0.0000	0.0000	1,775
26/06/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	283.0000	276.0000	(2.473)	0	0	0
26/06/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	2,448.0000	2,434.0000	(0.572)	0	0	0
26/06/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,956.0000	5,963.0000	0.118	0	0	0
26/06/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	300
26/06/2009	R206	2009/11/05			Bond Future	8.7140	8.7120	(0.023)	0.0000	0.0000	0
26/06/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	358.0000	355.0000	(0.838)	0	0	0
26/06/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,538.0000	4,528.0000	(0.220)	0	0	0
26/06/2009	R206	2010/02/04			Bond Future	8.8170	8.7880	(0.329)	0.0000	0.0000	0
26/06/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	592.0000	608.0000	2.703	0	0	0
26/06/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,890.0000	4,814.0000	(1.554)	0	0	0
26/06/2009	R206	2010/05/06			Bond Future	8.9320	8.8220	(1.232)	0.0000	0.0000	0
26/06/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,560.0000	1,714.0000	9.872	0	0	0
26/06/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	2,107.0000	1,931.0000	(8.353)	0	0	0
26/06/2009	R207	2009/08/06			Bond Future	9.0970	9.0170	(0.879)	0.0000	0.0000	600
26/06/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,411.0000	1,199.0000	(15.025)	0	0	0
26/06/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	2,337.0000	2,615.0000	11.896	0	0	0
26/06/2009	R207	2009/11/05			Bond Future	9.1580	9.0730	(0.928)	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
26/06/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	371.0000	421.0000	13.477	0	0	0
26/06/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,077.0000	10,617.0000	(4.153)	0	0	0
26/06/2009	R207	2010/02/04			Bond Future	9.2260	9.1240	(1.106)	0.0000	0.0000	0
26/06/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,782.0000	7,360.0000	(5.423)	0	0	0
26/06/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,799.0000	1,978.0000	9.950	0	0	0
26/06/2009	R207	2010/05/06			Bond Future	9.2960	9.1520	(1.549)	0.0000	0.0000	0
26/06/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	1,795.0000	1,396.0000	(22.228)	0	0	0
26/06/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	1,530.0000	1,964.0000	28.366	0	0	0
26/06/2009	R208	2009/08/06			Bond Future	9.2030	9.0730	(1.413)	0.0000	0.0000	0
26/06/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	2,037.0000	2,478.0000	21.649	0	0	0
26/06/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,746.0000	1,373.0000	(21.363)	0	0	0
26/06/2009	R208	2009/11/05			Bond Future	9.2610	9.1200	(1.523)	0.0000	0.0000	0
26/06/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,459.0000	9,705.0000	(7.209)	0	0	0
26/06/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	489.0000	603.0000	23.313	0	0	0
26/06/2009	R208	2010/02/04			Bond Future	9.3330	9.1850	(1.586)	0.0000	0.0000	0
26/06/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,143.0000	2,448.0000	14.232	0	0	0
26/06/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,358.0000	6,767.0000	(8.032)	0	0	0
26/06/2009	R208	2010/05/06			Bond Future	9.4160	9.2650	(1.604)	0.0000	0.0000	0
26/06/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,087.0000	1,595.0000	(23.575)	0	0	0
26/06/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	1,100.0000	1,505.0000	36.818	0	0	0
26/06/2009	R209	2009/08/06			Bond Future	8.6020	8.4720	(1.511)	0.0000	0.0000	4,603
26/06/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,820.0000	1,390.0000	(23.626)	0	0	0
26/06/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	3,032.0000	3,692.0000	21.768	0	0	0
26/06/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	631.0000	857.0000	35.816	0	0	1,950
26/06/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,905.0000	5,041.0000	(14.632)	0	0	0
26/06/2009	R209	2009/11/05			Bond Future	8.6310	8.4960	(1.564)	0.0000	0.0000	0
26/06/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,045.0000	15,023.0000	(6.370)	0	0	0
26/06/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	394.0000	498.0000	26.396	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	642.0000	797.0000	24.143	0	0	0
26/06/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,633.0000	10,547.0000	9.488	0	0	0
26/06/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,577.0000	12,606.0000	(7.152)	0	0	0
26/06/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,265.0000	1,053.0000	(16.759)	0	0	2,500
26/06/2009	R209	2010/02/04			Bond Future	8.6620	8.5160	(1.686)	0.0000	0.0000	0
26/06/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,884.0000	1,637.0000	(13.110)	0	0	0
26/06/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,649.0000	12,612.0000	8.267	0	0	0
26/06/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,817.0000	2,130.0000	17.226	0	0	2,500
26/06/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,396.0000	11,497.0000	(7.252)	0	0	0
26/06/2009	R209	2010/05/06			Bond Future	8.6900	8.5180	(1.979)	0.0000	0.0000	0
26/06/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	2,340.0000	1,505.0000	(35.684)	0	0	0
26/06/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	768.0000	1,354.0000	76.302	0	0	0
26/06/2009	TRT1	2009/08/06			Index Future	287.0930	288.3820	0.449	0.0000	0.0000	100
26/06/2009	TRT1	2009/11/05			Index Future	292.1680	293.6370	0.503	0.0000	0.0000	0
26/06/2009	TRT1	2010/02/04			Index Future	297.4190	299.1930	0.596	0.0000	0.0000	0
26/06/2009	ZAAD	2009/09/14			Currency Future	6.4608	6.4470	(0.214)	6.4500	6.4500	163,728
26/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	100.0000	105.0000	5.000	0	0	0
26/06/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
26/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	219.0000	225.0000	2.740	0	0	0
26/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	750.0000	760.0000	1.333	0	0	0
26/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	230.0000	222.0000	(3.478)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	352.0000	359.0000	1.989	0	0	0
26/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	300.0000	292.0000	(2.667)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	230.0000	222.0000	(3.478)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	389.0000	396.0000	1.799	0	0	0
26/06/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	119.0000	124.0000	4.202	0	0	0
26/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	210.0000	203.0000	(3.333)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	467.0000	475.0000	1.713	0	0	0
26/06/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	329.0000	321.0000	(2.432)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	361.0000	352.0000	(2.493)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	139.0000	145.0000	4.317	0	0	0
26/06/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	836.0000	847.0000	1.316	0	0	0
26/06/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	300.0000	292.0000	(2.667)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	626.0000	635.0000	1.438	0	0	0
26/06/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	427.0000	435.0000	1.874	0	0	0
26/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	708.0000	717.0000	1.271	0	0	0
26/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	177.0000	170.0000	(3.955)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	163.0000	156.0000	(4.294)	0	0	0
26/06/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	637.0000	625.0000	(1.884)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	793.0000	803.0000	1.261	0	0	0
26/06/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	139.0000	145.0000	4.317	0	0	0
26/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	549.0000	557.0000	1.457	0	0	0
26/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	251.0000	243.0000	(3.187)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	316.0000	323.0000	2.215	0	0	0
26/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	431.0000	422.0000	(2.088)	0	0	0
26/06/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
26/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	150.0000	143.0000	(4.667)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	190.0000	196.0000	3.158	0	0	0
26/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	587.0000	596.0000	1.533	0	0	0
26/06/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	250.0000	256.0000	2.400	0	0	0
26/06/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	251.0000	243.0000	(3.187)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	971.0000	982.0000	1.133	0	0	0
26/06/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	70.0000	75.0000	7.143	0	0	0
26/06/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	551.0000	540.0000	(1.996)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
26/06/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,411.0000	4,397.0000	(0.317)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	549.0000	557.0000	1.457	0	0	0
26/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	667.0000	676.0000	1.349	0	0	0
26/06/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	219.0000	225.0000	2.740	0	0	0
26/06/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	190.0000	196.0000	3.158	0	0	0
26/06/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	395.0000	386.0000	(2.278)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	925.0000	937.0000	1.297	0	0	0
26/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	881.0000	891.0000	1.135	0	0	0
26/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	274.0000	267.0000	(2.555)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	708.0000	717.0000	1.271	0	0	0
26/06/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	177.0000	170.0000	(3.955)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	282.0000	289.0000	2.482	0	0	0
26/06/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	84.0000	89.0000	5.952	0	0	0
26/06/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,110.0000	1,122.0000	1.081	0	0	0
26/06/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	750.0000	760.0000	1.333	0	0	0
26/06/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	163.0000	170.0000	4.294	0	0	0
26/06/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	667.0000	676.0000	1.349	0	0	0
26/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	193.0000	186.0000	(3.627)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	507.0000	515.0000	1.578	0	0	0
26/06/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,017.0000	1,028.0000	1.082	0	0	0
26/06/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,961.0000	2,947.0000	(0.473)	0	0	0
26/06/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,289.0000	3,303.0000	0.426	0	0	0
26/06/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	361.0000	352.0000	(2.493)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	587.0000	596.0000	1.533	0	0	0
26/06/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	470.0000	460.0000	(2.128)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
26/06/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	100.0000	105.0000	5.000	0	0	0
26/06/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
26/06/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
26/06/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	316.0000	323.0000	2.215	0	0	0
26/06/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,911.0000	5,897.0000	(0.237)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	509.0000	499.0000	(1.965)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	971.0000	982.0000	1.133	0	0	0
26/06/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
26/06/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	793.0000	803.0000	1.261	0	0	0
26/06/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	193.0000	186.0000	(3.627)	0	0	0
26/06/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,961.0000	5,947.0000	(0.235)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	70.0000	75.0000	7.143	0	0	0
26/06/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,063.0000	1,075.0000	1.129	0	0	0
26/06/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	431.0000	422.0000	(2.088)	0	0	0
26/06/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
26/06/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
26/06/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	881.0000	891.0000	1.135	0	0	0
26/06/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	282.0000	289.0000	2.482	0	0	0
26/06/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	593.0000	582.0000	(1.855)	0	0	0
26/06/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,289.0000	6,303.0000	0.223	0	0	0
26/06/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	389.0000	396.0000	1.799	0	0	0
26/06/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
26/06/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	467.0000	475.0000	1.713	0	0	0
26/06/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,089.0000	3,103.0000	0.453	0	0	0
26/06/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,711.0000	5,697.0000	(0.245)	0	0	0
26/06/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	150.0000	143.0000	(4.667)	0	0	0
26/06/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	681.0000	670.0000	(1.615)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,789.0000	4,803.0000	0.292	0	0	0
26/06/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,589.0000	4,603.0000	0.305	0	0	0
26/06/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	352.0000	359.0000	1.989	0	0	0
26/06/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,089.0000	6,103.0000	0.230	0	0	0
26/06/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	163.0000	156.0000	(4.294)	0	0	0
26/06/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,594.0000	1,607.0000	0.816	0	0	0
26/06/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,211.0000	4,197.0000	(0.332)	0	0	0
26/06/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,911.0000	2,897.0000	(0.481)	0	0	0
26/06/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,411.0000	1,397.0000	(0.992)	0	0	0
26/06/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,791.0000	1,805.0000	0.782	0	0	0
26/06/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,212.0000	1,198.0000	(1.155)	0	0	0
26/06/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,461.0000	4,447.0000	(0.314)	0	0	0
26/06/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,544.0000	1,558.0000	0.907	0	0	0
26/06/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,461.0000	1,447.0000	(0.958)	0	0	0
26/06/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,039.0000	3,053.0000	0.461	0	0	0
26/06/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,539.0000	4,553.0000	0.308	0	0	0
26/06/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,039.0000	6,053.0000	0.232	0	0	0
26/06/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,711.0000	2,697.0000	(0.516)	0	0	0
26/06/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/12/14			Currency Future	6.5239	6.5114	(0.192)	0.0000	0.0000	355

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD 2009/12/14	6.05	Call	Currency Future	593.0000	586.0000	(1.180)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	150.0000	157.0000	4.667	0	0	0
26/06/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	524.0000	518.0000	(1.145)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	226.0000	219.0000	(3.097)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	602.0000	608.0000	0.997	0	0	0
26/06/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	437.0000	432.0000	(1.144)	0	0	0
26/06/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	629.0000	623.0000	(0.954)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	169.0000	176.0000	4.142	0	0	0
26/06/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	455.0000	461.0000	1.319	0	0	0
26/06/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	712.0000	718.0000	0.843	0	0	0
26/06/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	82.0000	87.0000	6.098	0	0	0
26/06/2009	ZAAD 2009/12/14	6.05	Put	Currency Future	119.0000	125.0000	5.042	0	0	0
26/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	493.0000	488.0000	(1.014)	0	0	0
26/06/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,076.0000	6,089.0000	0.214	0	0	0
26/06/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	279.0000	272.0000	(2.509)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	105.0000	111.0000	5.714	0	0	0
26/06/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,924.0000	2,911.0000	(0.445)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	266.0000	273.0000	2.632	0	0	0
26/06/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	312.0000	305.0000	(2.244)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	238.0000	231.0000	(2.941)	0	0	0
26/06/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	226.0000	219.0000	(3.097)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	388.0000	394.0000	1.546	0	0	0
26/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	330.0000	323.0000	(2.121)	0	0	0
26/06/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,326.0000	6,339.0000	0.206	0	0	0
26/06/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	787.0000	793.0000	0.762	0	0	0
26/06/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	564.0000	570.0000	1.064	0	0	0
26/06/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	706.0000	698.0000	(1.133)	0	0	0
26/06/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,826.0000	4,839.0000	0.269	0	0	0
26/06/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	602.0000	608.0000	0.997	0	0	0
26/06/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	491.0000	496.0000	1.018	0	0	0
26/06/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	390.0000	384.0000	(1.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	356.0000	362.0000	1.685	0	0	0
26/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
26/06/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,429.0000	1,417.0000	(0.840)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	265.0000	258.0000	(2.642)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	437.0000	432.0000	(1.144)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	295.0000	288.0000	(2.373)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	864.0000	871.0000	0.810	0	0	0
26/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	412.0000	407.0000	(1.214)	0	0	0
26/06/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,608.0000	1,619.0000	0.684	0	0	0
26/06/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	190.0000	197.0000	3.684	0	0	0
26/06/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	279.0000	272.0000	(2.509)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	239.0000	245.0000	2.510	0	0	0
26/06/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,424.0000	4,411.0000	(0.294)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	464.0000	459.0000	(1.078)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	455.0000	461.0000	1.319	0	0	0
26/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	215.0000	208.0000	(3.256)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	169.0000	176.0000	4.142	0	0	0
26/06/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,327.0000	3,339.0000	0.361	0	0	0
26/06/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,924.0000	5,911.0000	(0.219)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	349.0000	343.0000	(1.719)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	295.0000	302.0000	2.373	0	0	0
26/06/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	295.0000	302.0000	2.373	0	0	0
26/06/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,974.0000	2,961.0000	(0.437)	0	0	0
26/06/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	238.0000	231.0000	(2.941)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	421.0000	427.0000	1.425	0	0	0
26/06/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	325.0000	331.0000	1.846	0	0	0
26/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	369.0000	363.0000	(1.626)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	369.0000	363.0000	(1.626)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	134.0000	140.0000	4.478	0	0	0
26/06/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	295.0000	288.0000	(2.373)	0	0	0
26/06/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,846.0000	1,857.0000	0.596	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	641.0000	647.0000	0.936	0	0	0
26/06/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	356.0000	362.0000	1.685	0	0	0
26/06/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,474.0000	4,461.0000	(0.291)	0	0	0
26/06/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,674.0000	5,661.0000	(0.229)	0	0	0
26/06/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,576.0000	4,589.0000	0.284	0	0	0
26/06/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	493.0000	488.0000	(1.014)	0	0	0
26/06/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	5,974.0000	5,961.0000	(0.218)	0	0	0
26/06/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,078.0000	3,090.0000	0.390	0	0	0
26/06/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,174.0000	4,161.0000	(0.311)	0	0	0
26/06/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	421.0000	427.0000	1.425	0	0	0
26/06/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	330.0000	323.0000	(2.121)	0	0	0
26/06/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,478.0000	1,466.0000	(0.812)	0	0	0
26/06/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
26/06/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,674.0000	2,661.0000	(0.486)	0	0	0
26/06/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,026.0000	6,039.0000	0.216	0	0	0
26/06/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
26/06/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	558.0000	552.0000	(1.075)	0	0	0
26/06/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,188.0000	1,177.0000	(0.926)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	527.0000	533.0000	1.139	0	0	0
26/06/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,526.0000	4,539.0000	0.287	0	0	0
26/06/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
26/06/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	214.0000	221.0000	3.271	0	0	0
26/06/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	214.0000	221.0000	3.271	0	0	0
26/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	251.0000	244.0000	(2.789)	0	0	0
26/06/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	251.0000	244.0000	(2.789)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,028.0000	3,040.0000	0.396	0	0	0
26/06/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	527.0000	533.0000	1.139	0	0	0
26/06/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	564.0000	570.0000	1.064	0	0	0
26/06/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,562.0000	1,572.0000	0.640	0	0	0
26/06/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/06/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/06/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	266.0000	273.0000	2.632	0	0	0
26/06/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	904.0000	911.0000	0.774	0	0	0
26/06/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	412.0000	407.0000	(1.214)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	239.0000	245.0000	2.510	0	0	0
26/06/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	787.0000	793.0000	0.762	0	0	0
26/06/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	641.0000	647.0000	0.936	0	0	0
26/06/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	712.0000	718.0000	0.843	0	0	0
26/06/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	390.0000	384.0000	(1.538)	0	0	0
26/06/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	215.0000	208.0000	(3.256)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	825.0000	832.0000	0.848	0	0	0
26/06/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	173.0000	167.0000	(3.468)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	200.0000	194.0000	(3.000)	0	0	0
26/06/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	676.0000	682.0000	0.888	0	0	0
26/06/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	749.0000	755.0000	0.801	0	0	0
26/06/2009	ZAAD	2010/03/15			Currency Future	6.5846	6.5758	(0.134)	0.0000	0.0000	0
26/06/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	602.0000	599.0000	(0.498)	0	0	0
26/06/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	406.0000	410.0000	0.985	0	0	0
26/06/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	574.0000	571.0000	(0.523)	0	0	0
26/06/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	441.0000	436.0000	(1.134)	0	0	0
26/06/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	0.0000	417.0000	100.000	0	0	0
26/06/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	199.0000	205.0000	3.015	0	0	0
26/06/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	422.0000	417.0000	(1.185)	0	0	0
26/06/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	469.0000	473.0000	0.853	0	0	0
26/06/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	0.0000	441.0000	100.000	0	0	0
26/06/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	217.0000	223.0000	2.765	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/06/2009	ZAAD 2010/03/15	6.25	Put	Currency Future	240.0000	246.0000	2.500	0	0	0
26/06/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	340.0000	335.0000	(1.471)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	437.0000	441.0000	0.915	0	0	0
26/06/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	606.0000	609.0000	0.495	0	0	0
26/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	386.0000	381.0000	(1.295)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	403.0000	398.0000	(1.241)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	535.0000	539.0000	0.748	0	0	0
26/06/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	370.0000	365.0000	(1.351)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	524.0000	521.0000	(0.573)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	502.0000	505.0000	0.598	0	0	0
26/06/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	346.0000	351.0000	1.445	0	0	0
26/06/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	386.0000	381.0000	(1.295)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	313.0000	308.0000	(1.597)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.95	Put	Currency Future	679.0000	682.0000	0.442	0	0	0
26/06/2009	ZAAD 2010/03/15	6.45	Call	Currency Future	481.0000	477.0000	(0.832)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	502.0000	505.0000	0.598	0	0	0
26/06/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	290.0000	295.0000	1.724	0	0	0
26/06/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	634.0000	631.0000	(0.473)	0	0	0
26/06/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	301.0000	295.0000	(1.993)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	642.0000	645.0000	0.467	0	0	0
26/06/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	326.0000	321.0000	(1.534)	0	0	0
26/06/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	717.0000	719.0000	0.279	0	0	0
26/06/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	785.0000	788.0000	0.382	0	0	0
26/06/2009	ZAAD 2010/03/15	7.10	Call	Currency Future	269.0000	264.0000	(1.859)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	355.0000	349.0000	(1.690)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	570.0000	573.0000	0.526	0	0	0
26/06/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	501.0000	498.0000	(0.599)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	548.0000	545.0000	(0.547)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	317.0000	322.0000	1.577	0	0	0
26/06/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	461.0000	457.0000	(0.868)	0	0	0
26/06/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	376.0000	381.0000	1.330	0	0	0
26/06/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	264.0000	269.0000	1.894	0	0	0

Grand Total: **882,208**