



# Derivatives High/Low Report

High/Low for 13/05/2009

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
13/05/2009	\$ / R 2009/06/12			Currency Future	8.5015	8.5593	0.680	8.6200	8.4000	343,739
13/05/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	191.0000	163.0000	(14.660)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	141.0000	153.0000	8.511	0	0	50
13/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,154.0000	2,096.0000	(2.693)	0	0	0
13/05/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	133.0000	110.0000	(17.293)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	352.0000	385.0000	9.375	0	0	0
13/05/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/05/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	769.0000	717.0000	(6.762)	0	0	0
13/05/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,299.0000	4,241.0000	(1.349)	0	0	0
13/05/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,326.0000	1,271.0000	(4.148)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	299.0000	259.0000	(13.378)	0	0	0
13/05/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,900.0000	2,842.0000	(2.000)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	402.0000	358.0000	(10.945)	0	0	0
13/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
13/05/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	321.0000	353.0000	9.969	0	0	0
13/05/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	201.0000	219.0000	8.955	0	0	0
13/05/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	2,750.0000	2,692.0000	(2.109)	0	0	0
13/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	2,500
13/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	950.0000	896.0000	(5.684)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	191.0000	163.0000	(14.660)	0	0	0
13/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	2.0000	2.0000	-	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
13/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	213.0000	183.0000	(14.085)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	814.0000	761.0000	(6.511)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,650.0000	2,593.0000	(2.151)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	2,700.0000	2,643.0000	(2.111)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	292.0000	322.0000	10.274	0	0	0
13/05/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,551.0000	2,493.0000	(2.274)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
13/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,104.0000	2,047.0000	(2.709)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	116.0000	96.0000	(17.241)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	2,253.0000	2,195.0000	(2.574)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,850.0000	2,792.0000	(2.035)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	239.0000	265.0000	10.879	0	0	0
13/05/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	598.0000	548.0000	(8.361)	0	0	5
13/05/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	2,006.0000	1,949.0000	(2.841)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	384.0000	420.0000	9.375	0	0	0
13/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	168.0000	183.0000	8.929	0	0	0
13/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,601.0000	2,543.0000	(2.230)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	265.0000	293.0000	10.566	0	0	0
13/05/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	99.0000	108.0000	9.091	0	0	0
13/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	35.0000	37.0000	5.714	0	0	1
13/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,499.0000	3,441.0000	(1.658)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
13/05/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	170.0000	144.0000	(15.294)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	367.0000	324.0000	(11.717)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,136.0000	1,081.0000	(4.842)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,401.0000	2,344.0000	(2.374)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	184.0000	200.0000	8.696	0	0	0
13/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	141.0000	153.0000	8.511	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,800.0000	2,742.0000	(2.071)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,183.0000	1,128.0000	(4.649)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,712.0000	1,656.0000	(3.271)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,519.0000	1,463.0000	(3.687)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,104.0000	2,047.0000	(2.709)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,352.0000	2,294.0000	(2.466)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	439.0000	394.0000	(10.251)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	238.0000	206.0000	(13.445)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	769.0000	717.0000	(6.762)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	557.0000	508.0000	(8.797)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,231.0000	1,175.0000	(4.549)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,401.0000	2,344.0000	(2.374)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,549.0000	3,491.0000	(1.634)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	201.0000	219.0000	8.955	0	0	0
13/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
13/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	108.0000	118.0000	9.259	0	0	0
13/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
13/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,601.0000	2,543.0000	(2.230)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	299.0000	259.0000	(13.378)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,352.0000	2,294.0000	(2.466)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	557.0000	508.0000	(8.797)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
13/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,399.0000	3,341.0000	(1.706)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	60.0000	65.0000	8.333	0	0	0
13/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,615.0000	1,560.0000	(3.406)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,302.0000	2,245.0000	(2.476)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	129.0000	140.0000	8.527	0	0	0
13/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	858.0000	805.0000	(6.177)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,501.0000	2,443.0000	(2.319)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	292.0000	322.0000	10.274	0	0	0
13/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
13/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	478.0000	431.0000	(9.833)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	682.0000	631.0000	(7.478)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,599.0000	3,541.0000	(1.612)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	858.0000	805.0000	(6.177)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
13/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,231.0000	1,175.0000	(4.549)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
13/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,800.0000	2,742.0000	(2.071)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,471.0000	1,415.0000	(3.807)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	108.0000	118.0000	9.259	0	0	0
13/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	60.0000	65.0000	8.333	0	0	0
13/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,650.0000	2,593.0000	(2.151)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,089.0000	1,034.0000	(5.051)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
13/05/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	219.0000	239.0000	9.132	0	0	0
13/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	950.0000	896.0000	(5.684)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,900.0000	2,842.0000	(2.000)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	65.0000	70.0000	7.692	0	0	2,000
13/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,907.0000	1,851.0000	(2.937)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,567.0000	1,512.0000	(3.510)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
13/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	418.0000	455.0000	8.852	0	0	0
13/05/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	3,000.0000	2,942.0000	(1.933)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,050.0000	2,992.0000	(1.902)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	996.0000	941.0000	(5.522)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	725.0000	674.0000	(7.034)	0	0	0

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13/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	367.0000	324.0000	(11.717)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	517.0000	469.0000	(9.284)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,299.0000	3,242.0000	(1.728)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
13/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	26.0000	28.0000	7.692	0	0	1
13/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,615.0000	1,560.0000	(3.406)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/05/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,451.0000	2,394.0000	(2.326)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,423.0000	1,367.0000	(3.935)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	118.0000	128.0000	8.475	0	0	0
13/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
13/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	640.0000	589.0000	(7.969)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,089.0000	1,034.0000	(5.051)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,375.0000	1,319.0000	(4.073)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,055.0000	1,998.0000	(2.774)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	168.0000	183.0000	8.929	0	0	0
13/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	682.0000	631.0000	(7.478)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
13/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
13/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
13/05/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	3,100.0000	3,042.0000	(1.871)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,663.0000	1,608.0000	(3.307)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,858.0000	1,802.0000	(3.014)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	453.0000	492.0000	8.609	0	0	0
13/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,663.0000	1,608.0000	(3.307)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,471.0000	1,415.0000	(3.807)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	184.0000	200.0000	8.696	0	0	0
13/05/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	150.0000	126.0000	(16.000)	0	0	0
13/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,712.0000	1,656.0000	(3.271)	0	0	0
13/05/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	220
13/05/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/05/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,907.0000	1,851.0000	(2.937)	0	0	0
13/05/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	3,199.0000	3,142.0000	(1.782)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	528.0000	570.0000	7.955	0	0	0
13/05/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	904.0000	850.0000	(5.973)	0	0	0
13/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
13/05/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	101.0000	83.0000	(17.822)	0	0	0
13/05/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
13/05/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,302.0000	2,245.0000	(2.476)	0	0	0
13/05/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,203.0000	2,146.0000	(2.587)	0	0	0
13/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,154.0000	2,096.0000	(2.693)	0	0	0
13/05/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	332.0000	291.0000	(12.349)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	76.0000	61.0000	(19.737)	0	0	0
13/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
13/05/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/05/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,150.0000	3,092.0000	(1.841)	0	0	0
13/05/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	118.0000	128.0000	8.475	0	0	0
13/05/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,326.0000	1,271.0000	(4.148)	0	0	0
13/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	17.0000	19.0000	11.765	0	0	2,000
13/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,850.0000	2,792.0000	(2.035)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	268.0000	230.0000	(14.179)	0	0	0
13/05/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
13/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
13/05/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	213.0000	183.0000	(14.085)	0	0	0
13/05/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	517.0000	469.0000	(9.284)	0	0	0
13/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,551.0000	2,493.0000	(2.274)	0	0	0
13/05/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	265.0000	293.0000	10.566	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	13.0000	15.0000	15.385	0	0	100
13/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,809.0000	1,753.0000	(3.096)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	1,042.0000	988.0000	(5.182)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,567.0000	1,512.0000	(3.510)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	332.0000	291.0000	(12.349)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,349.0000	3,292.0000	(1.702)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,375.0000	1,319.0000	(4.073)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	154.0000	168.0000	9.091	0	0	0
13/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
13/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,809.0000	1,753.0000	(3.096)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	268.0000	230.0000	(14.179)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,055.0000	1,998.0000	(2.774)	0	0	0
13/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	219.0000	239.0000	9.132	0	0	0
13/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
13/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,183.0000	1,128.0000	(4.649)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,136.0000	1,081.0000	(4.842)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
13/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,749.0000	3,691.0000	(1.547)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	996.0000	941.0000	(5.522)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,249.0000	3,192.0000	(1.754)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	9.0000	10.0000	11.111	0	0	200
13/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/05/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,279.0000	1,223.0000	(4.378)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
13/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,050.0000	2,992.0000	(1.902)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	2,950.0000	2,892.0000	(1.966)	0	0	0
13/05/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,799.0000	6,741.0000	(0.853)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	439.0000	394.0000	(10.251)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,858.0000	1,802.0000	(3.014)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,449.0000	3,391.0000	(1.682)	0	0	0
13/05/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	5,299.0000	5,241.0000	(1.095)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	3,799.0000	3,741.0000	(1.527)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,423.0000	1,367.0000	(3.935)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,649.0000	3,591.0000	(1.589)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,549.0000	3,491.0000	(1.634)	0	0	0
13/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	904.0000	850.0000	(5.973)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,956.0000	1,900.0000	(2.863)	0	0	0
13/05/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/05/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
13/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,761.0000	1,705.0000	(3.180)	0	0	0
13/05/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	34.0000	26.0000	(23.529)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	5,451.0000	5,509.0000	1.064	0	0	0
13/05/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	3,952.0000	4,009.0000	1.442	0	0	0
13/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,549.0000	6,491.0000	(0.886)	0	0	0
13/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,399.0000	3,341.0000	(1.706)	0	0	0
13/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,399.0000	4,341.0000	(1.318)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,049.0000	4,991.0000	(1.149)	0	0	0
13/05/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,452.0000	2,509.0000	2.325	0	0	0
13/05/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	964.0000	1,018.0000	5.602	0	0	0
13/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
13/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	2,952.0000	3,009.0000	1.931	0	0	0
13/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	780.0000	830.0000	6.410	0	0	0
13/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,953.0000	2,010.0000	2.919	0	0	0
13/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	4,049.0000	3,991.0000	(1.432)	0	0	0
13/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,753.0000	1,811.0000	3.309	0	0	0
13/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,249.0000	4,191.0000	(1.365)	0	0	0
13/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,752.0000	2,809.0000	2.071	0	0	0
13/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	735.0000	785.0000	6.803	0	0	0
13/05/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,752.0000	3,809.0000	1.519	0	0	0
13/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	352.0000	385.0000	9.375	0	0	0
13/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	150.0000	126.0000	(16.000)	0	0	0
13/05/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	2,202.0000	2,260.0000	2.634	0	0	0
13/05/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/05/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	3,702.0000	3,759.0000	1.540	0	0	0
13/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,099.0000	4,041.0000	(1.415)	0	0	0
13/05/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,201.0000	5,259.0000	1.115	0	0	0
13/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	917.0000	971.0000	5.889	0	0	0
13/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
13/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,903.0000	1,960.0000	2.995	0	0	0
13/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	3,902.0000	3,959.0000	1.461	0	0	0
13/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,902.0000	2,959.0000	1.964	0	0	0
13/05/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	1,060.0000	1,116.0000	5.283	0	0	0
13/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/05/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	3,052.0000	3,109.0000	1.868	0	0	0
13/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	4,052.0000	4,109.0000	1.407	0	0	0
13/05/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,449.0000	4,391.0000	(1.304)	0	0	0
13/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	2,052.0000	2,110.0000	2.827	0	0	0
13/05/2009	\$ / R	2009/09/14			Currency Future	8.6406	8.7018	0.708	8.7600	8.6000	10,105
13/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,891.0000	1,836.0000	(2.909)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	199.0000	209.0000	5.025	0	0	0
13/05/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	485.0000	448.0000	(7.629)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	309.0000	323.0000	4.531	0	0	0
13/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	214.0000	225.0000	5.140	0	0	0
13/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	179.0000	187.0000	4.469	0	0	0
13/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	150.0000	157.0000	4.667	0	0	0
13/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	266.0000	278.0000	4.511	0	0	0
13/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,274.0000	1,223.0000	(4.003)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,488.0000	1,435.0000	(3.562)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	476.0000	499.0000	4.832	0	0	100
13/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,026.0000	976.0000	(4.873)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
13/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,710.0000	1,655.0000	(3.216)	0	0	0
13/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
13/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	389.0000	408.0000	4.884	0	0	0
13/05/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	286.0000	299.0000	4.545	0	0	0
13/05/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,383.0000	4,324.0000	(1.346)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,800.0000	1,745.0000	(3.056)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	649.0000	606.0000	(6.626)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	946.0000	898.0000	(5.074)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	136.0000	142.0000	4.412	0	0	0
13/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	140.0000	147.0000	5.000	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
13/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
13/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
13/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	496.0000	521.0000	5.040	0	0	0
13/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,845.0000	1,790.0000	(2.981)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,029.0000	1,973.0000	(2.760)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,755.0000	1,700.0000	(3.134)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,401.0000	1,349.0000	(3.712)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	145.0000	152.0000	4.828	0	0	0
13/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,308.0000	2,251.0000	(2.470)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	276.0000	288.0000	4.348	0	0	0
13/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	985.0000	937.0000	(4.873)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,800.0000	1,745.0000	(3.056)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	456.0000	419.0000	(8.114)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	131.0000	137.0000	4.580	0	0	1,000
13/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,532.0000	1,479.0000	(3.460)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,308.0000	2,251.0000	(2.470)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,620.0000	1,566.0000	(3.333)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	185.0000	194.0000	4.865	0	0	0
13/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	140.0000	147.0000	5.000	0	0	0
13/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	161.0000	168.0000	4.348	0	0	0
13/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	155.0000	163.0000	5.161	0	0	0
13/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	136.0000	142.0000	4.412	0	0	0
13/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,665.0000	1,611.0000	(3.243)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,075.0000	2,019.0000	(2.699)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,845.0000	1,790.0000	(2.981)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
13/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
13/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,261.0000	2,204.0000	(2.521)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
13/05/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,734.0000	2,676.0000	(2.121)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	161.0000	168.0000	4.348	0	0	0
13/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,029.0000	1,973.0000	(2.760)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
13/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	222.0000	232.0000	4.505	0	0	0
13/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
13/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	756.0000	711.0000	(5.952)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	239.0000	249.0000	4.184	0	0	0
13/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,148.0000	1,098.0000	(4.355)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	222.0000	232.0000	4.505	0	0	0
13/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,232.0000	1,181.0000	(4.140)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,214.0000	2,158.0000	(2.529)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	172.0000	180.0000	4.651	0	0	0
13/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,232.0000	1,181.0000	(4.140)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	830.0000	784.0000	(5.542)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
13/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	346.0000	362.0000	4.624	0	0	0
13/05/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,316.0000	1,265.0000	(3.875)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,710.0000	1,655.0000	(3.216)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,543.0000	2,486.0000	(2.241)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
13/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	868.0000	821.0000	(5.415)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	192.0000	201.0000	4.688	0	0	0
13/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	150.0000	157.0000	4.667	0	0	0
13/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
13/05/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	360.0000	377.0000	4.722	0	0	0
13/05/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	907.0000	859.0000	(5.292)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	155.0000	163.0000	5.161	0	0	0
13/05/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	581.0000	540.0000	(7.057)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	206.0000	216.0000	4.854	0	0	0
13/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,665.0000	1,611.0000	(3.243)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	427.0000	391.0000	(8.431)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
13/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,983.0000	1,927.0000	(2.824)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
13/05/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	517.0000	543.0000	5.029	0	0	0
13/05/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,168.0000	2,112.0000	(2.583)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
13/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	185.0000	194.0000	4.865	0	0	0
13/05/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,401.0000	2,345.0000	(2.332)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	297.0000	311.0000	4.714	0	0	0
13/05/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	422.0000	442.0000	4.739	0	0	0
13/05/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,937.0000	1,881.0000	(2.891)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	321.0000	335.0000	4.361	0	0	0
13/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	457.0000	479.0000	4.814	0	0	0
13/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	166.0000	174.0000	4.819	0	0	0
13/05/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
13/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
13/05/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	108.0000	114.0000	5.556	0	0	0
13/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,121.0000	2,065.0000	(2.640)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,591.0000	2,533.0000	(2.239)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,576.0000	1,522.0000	(3.426)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,638.0000	2,581.0000	(2.161)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	248.0000	258.0000	4.032	0	0	0
13/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	516.0000	477.0000	(7.558)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
13/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	793.0000	747.0000	(5.801)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
13/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,107.0000	1,057.0000	(4.517)	0	0	0
13/05/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,072.0000	5,012.0000	(1.183)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	333.0000	349.0000	4.805	0	0	0
13/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,444.0000	1,392.0000	(3.601)	0	0	0
13/05/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,562.0000	6,502.0000	(0.914)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	150.0000	133.0000	(11.333)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,358.0000	1,307.0000	(3.756)	0	0	0
13/05/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/05/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,553.0000	3,495.0000	(1.632)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,075.0000	2,019.0000	(2.699)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,781.0000	2,724.0000	(2.050)	0	0	0
13/05/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	5,241.0000	5,302.0000	1.164	0	0	0
13/05/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
13/05/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,022.0000	4,962.0000	(1.195)	0	0	0
13/05/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,441.0000	5,502.0000	1.121	0	0	0
13/05/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,513.0000	6,452.0000	(0.937)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
13/05/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,741.0000	3,802.0000	1.631	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,121.0000	2,065.0000	(2.640)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
13/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	563.0000	590.0000	4.796	0	0	0
13/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,941.0000	4,002.0000	1.548	0	0	0
13/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,248.0000	2,308.0000	2.669	0	0	0
13/05/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	1,083.0000	1,131.0000	4.432	0	0	0
13/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,496.0000	2,439.0000	(2.284)	0	0	0
13/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,444.0000	1,392.0000	(3.601)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	92.0000	80.0000	(13.043)	0	0	0
13/05/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	3,602.0000	3,543.0000	(1.638)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	890.0000	934.0000	4.944	0	0	0
13/05/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,991.0000	4,052.0000	1.528	0	0	0
13/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,591.0000	2,533.0000	(2.239)	0	0	0
13/05/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
13/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/05/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,491.0000	5,552.0000	1.111	0	0	0
13/05/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	719.0000	675.0000	(6.120)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	81.0000	85.0000	4.938	0	0	0
13/05/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	102.0000	89.0000	(12.745)	0	0	0
13/05/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,494.0000	2,554.0000	2.406	0	0	0
13/05/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	2,005.0000	2,064.0000	2.943	0	0	0
13/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,488.0000	1,435.0000	(3.562)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	372.0000	338.0000	(9.140)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	231.0000	241.0000	4.329	0	0	0
13/05/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/05/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,445.0000	2,505.0000	2.454	0	0	0
13/05/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
13/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	179.0000	187.0000	4.469	0	0	0
13/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	166.0000	174.0000	4.819	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,354.0000	2,298.0000	(2.379)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,401.0000	1,349.0000	(3.712)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,543.0000	2,486.0000	(2.241)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	231.0000	206.0000	(10.823)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,066.0000	1,016.0000	(4.690)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
13/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,620.0000	1,566.0000	(3.333)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,576.0000	1,522.0000	(3.426)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	405.0000	424.0000	4.691	0	0	0
13/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	374.0000	392.0000	4.813	0	0	0
13/05/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
13/05/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,518.0000	1,576.0000	3.821	0	0	0
13/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	192.0000	201.0000	4.688	0	0	0
13/05/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,686.0000	2,628.0000	(2.159)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
13/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	684.0000	640.0000	(6.433)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,449.0000	2,392.0000	(2.327)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	615.0000	573.0000	(6.829)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	276.0000	288.0000	4.348	0	0	0
13/05/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	1,043.0000	1,090.0000	4.506	0	0	0
13/05/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,472.0000	1,528.0000	3.804	0	0	0
13/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	985.0000	937.0000	(4.873)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
13/05/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,956.0000	2,016.0000	3.067	0	0	0
13/05/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	693.0000	725.0000	4.618	0	0	0
13/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,190.0000	1,139.0000	(4.286)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	333.0000	349.0000	4.805	0	0	0
13/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,354.0000	2,298.0000	(2.379)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
13/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	214.0000	225.0000	5.140	0	0	0
13/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,026.0000	976.0000	(4.873)	0	0	0
13/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,496.0000	2,439.0000	(2.284)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	266.0000	278.0000	4.511	0	0	0
13/05/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
13/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
13/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	199.0000	209.0000	5.025	0	0	0
13/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	793.0000	747.0000	(5.801)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	252.0000	224.0000	(11.111)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,891.0000	1,836.0000	(2.909)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,274.0000	1,223.0000	(4.003)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
13/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	131.0000	137.0000	4.580	0	0	0
13/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,148.0000	1,098.0000	(4.355)	0	0	0
13/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,261.0000	2,204.0000	(2.521)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,358.0000	1,307.0000	(3.756)	0	0	0
13/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	6,762.0000	6,701.0000	(0.902)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	239.0000	249.0000	4.184	0	0	0
13/05/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	721.0000	758.0000	5.132	0	0	0
13/05/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	439.0000	460.0000	4.784	0	0	0
13/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	346.0000	362.0000	4.624	0	0	0
13/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,066.0000	1,016.0000	(4.690)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	756.0000	711.0000	(5.952)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	548.0000	508.0000	(7.299)	0	0	0
13/05/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	587.0000	615.0000	4.770	0	0	0
13/05/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	346.0000	313.0000	(9.538)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	231.0000	241.0000	4.329	0	0	0
13/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	868.0000	821.0000	(5.415)	0	0	0
13/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	309.0000	323.0000	4.531	0	0	0
13/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,190.0000	1,139.0000	(4.286)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	52.0000	44.0000	(15.385)	0	0	0
13/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,270.0000	5,209.0000	(1.157)	0	0	0
13/05/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,797.0000	3,738.0000	(1.554)	0	0	0
13/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/05/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	1,293.0000	1,346.0000	4.099	0	0	0
13/05/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,759.0000	1,820.0000	3.468	0	0	0
13/05/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/05/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
13/05/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	0.0000	3,934.0000	100.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	211.0000	190.0000	(9.953)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	83.0000	71.0000	(14.458)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,564.0000	1,625.0000	3.900	0	0	0
13/05/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	1,123.0000	1,173.0000	4.452	0	0	0
13/05/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	751.0000	792.0000	5.459	0	0	0
13/05/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	0.0000	36.0000	100.000	0	0	0
13/05/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/05/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	2,054.0000	2,113.0000	2.872	0	0	0
13/05/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	0.0000	2,963.0000	100.000	0	0	0
13/05/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	65.0000	100.000	0	0	0
13/05/2009	\$ / R	2009/12/14			Currency Future	8.7688	8.8364	0.771	8.7100	8.7100	1,862
13/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	263.0000	274.0000	4.183	0	0	0
13/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	270.0000	282.0000	4.444	0	0	0
13/05/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,606.0000	4,540.0000	(1.433)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	193.0000	201.0000	4.145	0	0	0
13/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	629.0000	593.0000	(5.723)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,524.0000	2,465.0000	(2.338)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	353.0000	368.0000	4.249	0	0	0
13/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	312.0000	325.0000	4.167	0	0	0
13/05/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	161.0000	168.0000	4.348	0	0	0
13/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,434.0000	1,382.0000	(3.626)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,858.0000	1,802.0000	(3.014)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,643.0000	1,589.0000	(3.287)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	276.0000	289.0000	4.710	0	0	0
13/05/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	131.0000	135.0000	3.053	0	0	0
13/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	177.0000	184.0000	3.955	0	0	0
13/05/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	362.0000	378.0000	4.420	0	0	0
13/05/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	256.0000	268.0000	4.688	0	0	0
13/05/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	648.0000	679.0000	4.784	0	0	0
13/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	611.0000	639.0000	4.583	0	0	0
13/05/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,893.0000	2,832.0000	(2.109)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	805.0000	842.0000	4.596	0	0	0
13/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	298.0000	310.0000	4.027	0	0	0
13/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,647.0000	3,583.0000	(1.755)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,479.0000	2,419.0000	(2.420)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	198.0000	206.0000	4.040	0	0	0
13/05/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	600.0000	564.0000	(6.000)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	328.0000	341.0000	3.963	0	0	0
13/05/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	967.0000	921.0000	(4.757)	0	0	0
13/05/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	447.0000	467.0000	4.474	0	0	0
13/05/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,559.0000	1,505.0000	(3.464)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
13/05/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	692.0000	653.0000	(5.636)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,708.0000	2,647.0000	(2.253)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,032.0000	2,971.0000	(2.012)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	668.0000	701.0000	4.940	0	0	0
13/05/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	560.0000	586.0000	4.643	0	0	0
13/05/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,078.0000	1,031.0000	(4.360)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	189.0000	196.0000	3.704	0	0	0
13/05/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,362.0000	3,299.0000	(1.874)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
13/05/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	791.0000	749.0000	(5.310)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	202.0000	210.0000	3.960	0	0	0
13/05/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,729.0000	1,673.0000	(3.239)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
13/05/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,171.0000	4,107.0000	(1.534)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	123.0000	127.0000	3.252	0	0	0
13/05/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,570.0000	2,510.0000	(2.335)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
13/05/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,433.0000	2,374.0000	(2.425)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,599.0000	3,536.0000	(1.750)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,271.0000	1,324.0000	4.170	0	0	0
13/05/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	472.0000	494.0000	4.661	0	0	0
13/05/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	110.0000	115.0000	4.545	0	0	0
13/05/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	486.0000	508.0000	4.527	0	0	0
13/05/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,116.0000	1,068.0000	(4.301)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
13/05/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	152.0000	137.0000	(9.868)	0	0	0
13/05/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,004.0000	957.0000	(4.681)	0	0	0
13/05/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	529.0000	553.0000	4.537	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	280.0000	255.0000	(8.929)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	365.0000	336.0000	(7.945)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	860.0000	816.0000	(5.116)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	611.0000	639.0000	4.583	0	0	0
13/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	500.0000	522.0000	4.400	0	0	0
13/05/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	488.0000	455.0000	(6.762)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	343.0000	315.0000	(8.163)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	884.0000	922.0000	4.299	0	0	0
13/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	895.0000	851.0000	(4.916)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	931.0000	886.0000	(4.834)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	381.0000	398.0000	4.462	0	0	0
13/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	911.0000	951.0000	4.391	0	0	0
13/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	514.0000	537.0000	4.475	0	0	0
13/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	233.0000	243.0000	4.292	0	0	0
13/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	115.0000	120.0000	4.348	0	0	10,100
13/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	125.0000	130.0000	4.000	0	0	0
13/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	4,848.0000	4,783.0000	(1.341)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	435.0000	455.0000	4.598	0	0	0
13/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,164.0000	2,106.0000	(2.680)	0	0	0
13/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,457.0000	3,393.0000	(1.851)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
13/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,116.0000	1,068.0000	(4.301)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	212.0000	220.0000	3.774	0	0	0
13/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
13/05/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,312.0000	1,261.0000	(3.887)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,173.0000	3,111.0000	(1.954)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,343.0000	2,284.0000	(2.518)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,643.0000	1,589.0000	(3.287)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	280.0000	255.0000	(8.929)	0	0	0
13/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,190.0000	5,124.0000	(1.272)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	757.0000	792.0000	4.624	0	0	0
13/05/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	969.0000	1,010.0000	4.231	0	0	0
13/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,479.0000	2,419.0000	(2.420)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	312.0000	325.0000	4.167	0	0	0
13/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	999.0000	1,041.0000	4.204	0	0	0
13/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,412.0000	4,347.0000	(1.473)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,194.0000	1,144.0000	(4.188)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,434.0000	1,382.0000	(3.626)	0	0	0
13/05/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
13/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
13/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	158.0000	164.0000	3.797	0	0	0
13/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,004.0000	957.0000	(4.681)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	353.0000	368.0000	4.249	0	0	0
13/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	84.0000	87.0000	3.571	0	0	9,530
13/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,123.0000	4,059.0000	(1.552)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	300.0000	274.0000	(8.667)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	472.0000	494.0000	4.661	0	0	0
13/05/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,988.0000	1,931.0000	(2.867)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,031.0000	1,975.0000	(2.757)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,986.0000	2,924.0000	(2.076)	0	0	0
13/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
13/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	999.0000	1,041.0000	4.204	0	0	0
13/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	692.0000	653.0000	(5.636)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,393.0000	1,341.0000	(3.733)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	185.0000	192.0000	3.784	0	0	0
13/05/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,509.0000	4,444.0000	(1.442)	0	0	0
13/05/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
13/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	500.0000	522.0000	4.400	0	0	0
13/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	660.0000	623.0000	(5.606)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	412.0000	431.0000	4.612	0	0	0
13/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	222.0000	231.0000	4.054	0	0	0
13/05/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	155.0000	161.0000	3.871	0	0	0
13/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,789.0000	3,726.0000	(1.663)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	136.0000	141.0000	3.676	0	0	0
13/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	435.0000	455.0000	4.598	0	0	0
13/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,253.0000	2,195.0000	(2.574)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,616.0000	2,556.0000	(2.294)	0	0	0
13/05/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
13/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,267.0000	3,205.0000	(1.898)	0	0	0
13/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	225.0000	202.0000	(10.222)	0	0	0
13/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	115.0000	120.0000	4.348	0	0	114
13/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,316.0000	4,251.0000	(1.506)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,220.0000	3,158.0000	(1.925)	0	0	0
13/05/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,741.0000	3,678.0000	(1.684)	0	0	0
13/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	242.0000	219.0000	(9.504)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	181.0000	188.0000	3.867	0	0	0
13/05/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	284.0000	296.0000	4.225	0	0	0
13/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	2,000.0000	2,064.0000	3.200	0	0	0
13/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	139.0000	144.0000	3.597	0	0	0
13/05/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,027.0000	3,964.0000	(1.564)	0	0	0
13/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,061.0000	1,105.0000	4.147	0	0	0
13/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	139.0000	144.0000	3.597	0	0	0
13/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	320.0000	333.0000	4.063	0	0	0
13/05/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	96.0000	100.0000	4.167	0	0	0
13/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	629.0000	659.0000	4.769	0	0	0
13/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,601.0000	1,547.0000	(3.373)	0	0	0
13/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	176.0000	160.0000	(9.091)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	291.0000	303.0000	4.124	0	0	0
13/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	734.0000	768.0000	4.632	0	0	0
13/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	690.0000	722.0000	4.638	0	0	0
13/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,647.0000	3,583.0000	(1.755)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,815.0000	1,759.0000	(3.085)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	250.0000	261.0000	4.400	0	0	9,530
13/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,597.0000	1,655.0000	3.632	0	0	0
13/05/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,772.0000	1,716.0000	(3.160)	0	0	0
13/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	515.0000	482.0000	(6.408)	0	0	0
13/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	141.0000	127.0000	(9.929)	0	0	0
13/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,155.0000	1,106.0000	(4.242)	0	0	0
13/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,075.0000	2,018.0000	(2.747)	0	0	0
13/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
13/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	113.0000	118.0000	4.425	0	0	0
13/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	371.0000	387.0000	4.313	0	0	0
13/05/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,724.0000	3,791.0000	1.799	0	0	0
13/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,944.0000	1,888.0000	(2.881)	0	0	0
13/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	198.0000	206.0000	4.040	0	0	0
13/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	831.0000	868.0000	4.452	0	0	0
13/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	64.0000	66.0000	3.125	0	0	0
13/05/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,388.0000	2,329.0000	(2.471)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,030.0000	1,073.0000	4.175	0	0	0
13/05/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	424.0000	442.0000	4.245	0	0	1,000
13/05/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/05/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,195.0000	1,247.0000	4.351	0	0	0
13/05/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,195.0000	1,247.0000	4.351	0	0	0
13/05/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	207.0000	215.0000	3.865	0	0	0
13/05/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	261.0000	236.0000	(9.579)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	2,242.0000	2,309.0000	2.988	0	0	0
13/05/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	176.0000	160.0000	(9.091)	0	0	0
13/05/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
13/05/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,353.0000	1,301.0000	(3.843)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	571.0000	536.0000	(6.130)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,862.0000	1,923.0000	3.276	0	0	0
13/05/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,171.0000	4,107.0000	(1.534)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	1,310.0000	1,363.0000	4.046	0	0	0
13/05/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
13/05/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,336.0000	5,270.0000	(1.237)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	1,094.0000	1,138.0000	4.022	0	0	0
13/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,233.0000	1,285.0000	4.217	0	0	0
13/05/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,208.0000	2,150.0000	(2.627)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,694.0000	3,631.0000	(1.705)	0	0	0
13/05/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	5,219.0000	5,286.0000	1.284	0	0	0
13/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	305.0000	317.0000	3.934	0	0	0
13/05/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,471.0000	1,526.0000	3.739	0	0	0
13/05/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,862.0000	1,923.0000	3.276	0	0	0
13/05/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,220.0000	3,158.0000	(1.925)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	244.0000	255.0000	4.508	0	0	0
13/05/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	192.0000	173.0000	(9.896)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	238.0000	249.0000	4.622	0	0	0
13/05/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
13/05/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	125.0000	130.0000	4.000	0	0	0
13/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	164.0000	148.0000	(9.756)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	102.0000	90.0000	(11.765)	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
13/05/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,092.0000	5,026.0000	(1.296)	0	0	0
13/05/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	860.0000	816.0000	(5.116)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,119.0000	2,062.0000	(2.690)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
13/05/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	529.0000	553.0000	4.537	0	0	0
13/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	305.0000	317.0000	3.934	0	0	0
13/05/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
13/05/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	222.0000	231.0000	4.054	0	0	0
13/05/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,457.0000	3,393.0000	(1.851)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,253.0000	2,195.0000	(2.574)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,032.0000	2,971.0000	(2.012)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,662.0000	2,602.0000	(2.254)	0	0	0
13/05/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	344.0000	359.0000	4.360	0	0	10,115
13/05/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,567.0000	6,500.0000	(1.020)	0	0	0
13/05/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,476.0000	1,422.0000	(3.659)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	227.0000	237.0000	4.405	0	0	0
13/05/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	462.0000	430.0000	(6.926)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	781.0000	816.0000	4.481	0	0	0
13/05/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	6,812.0000	6,746.0000	(0.969)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,686.0000	1,631.0000	(3.262)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	1,161.0000	1,209.0000	4.134	0	0	0
13/05/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,901.0000	1,845.0000	(2.946)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,267.0000	4,203.0000	(1.500)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	857.0000	895.0000	4.434	0	0	0
13/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	164.0000	148.0000	(9.756)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,939.0000	2,878.0000	(2.076)	0	0	0
13/05/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
13/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	412.0000	382.0000	(7.282)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	130.0000	117.0000	(10.000)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,694.0000	3,631.0000	(1.705)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	164.0000	148.0000	(9.756)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,954.0000	2,016.0000	3.173	0	0	0
13/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,654.0000	4,589.0000	(1.397)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,837.0000	3,773.0000	(1.668)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	388.0000	358.0000	(7.732)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	35.0000	29.0000	(17.143)	0	0	0
13/05/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	5,876.0000	5,810.0000	(1.123)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	4,946.0000	4,880.0000	(1.334)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	515.0000	482.0000	(6.408)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
13/05/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,708.0000	2,647.0000	(2.253)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,364.0000	4,299.0000	(1.489)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,267.0000	3,205.0000	(1.898)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	724.0000	684.0000	(5.525)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
13/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,233.0000	1,285.0000	4.217	0	0	0
13/05/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	136.0000	141.0000	3.676	0	0	0
13/05/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
13/05/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	298.0000	310.0000	4.027	0	0	0
13/05/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	177.0000	184.0000	3.955	0	0	0
13/05/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
13/05/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
13/05/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,043.0000	4,977.0000	(1.309)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	3,884.0000	3,821.0000	(1.622)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	343.0000	315.0000	(8.163)	0	0	0
13/05/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	38.0000	38.0000	-	0	0	0
13/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	388.0000	358.0000	(7.732)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	857.0000	895.0000	4.434	0	0	0
13/05/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,973.0000	4,040.0000	1.686	0	0	0
13/05/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,349.0000	1,403.0000	4.003	0	0	0
13/05/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	911.0000	951.0000	4.391	0	0	0
13/05/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,488.0000	2,554.0000	2.653	0	0	0
13/05/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
13/05/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	103.0000	107.0000	3.883	0	0	0
13/05/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,031.0000	1,975.0000	(2.757)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,314.0000	3,252.0000	(1.871)	0	0	0
13/05/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	3,980.0000	3,916.0000	(1.608)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	217.0000	226.0000	4.147	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	133.0000	138.0000	3.759	0	0	0
13/05/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	571.0000	536.0000	(6.130)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	3,980.0000	3,916.0000	(1.608)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	757.0000	716.0000	(5.416)	0	0	0
13/05/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,469.0000	5,536.0000	1.225	0	0	0
13/05/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
13/05/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	734.0000	768.0000	4.632	0	0	0
13/05/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	576.0000	603.0000	4.688	0	0	0
13/05/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	831.0000	868.0000	4.452	0	0	0
13/05/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	250.0000	261.0000	4.400	0	0	0
13/05/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,298.0000	2,239.0000	(2.567)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	412.0000	382.0000	(7.282)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,751.0000	4,686.0000	(1.368)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	158.0000	164.0000	3.797	0	0	0
13/05/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	576.0000	603.0000	4.688	0	0	0
13/05/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	690.0000	722.0000	4.638	0	0	0
13/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,939.0000	2,878.0000	(2.076)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	757.0000	716.0000	(5.416)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	78.0000	68.0000	(12.821)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	321.0000	294.0000	(8.411)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	208.0000	186.0000	(10.577)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,654.0000	4,589.0000	(1.397)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,754.0000	2,693.0000	(2.215)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
13/05/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	173.0000	180.0000	4.046	0	0	0
13/05/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	940.0000	980.0000	4.255	0	0	0
13/05/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
13/05/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	1,127.0000	1,172.0000	3.993	0	0	0
13/05/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
13/05/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,412.0000	4,347.0000	(1.473)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,233.0000	1,285.0000	4.217	0	0	0
13/05/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	668.0000	701.0000	4.940	0	0	0
13/05/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,419.0000	6,352.0000	(1.044)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,640.0000	1,698.0000	3.537	0	0	0
13/05/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,994.0000	4,929.0000	(1.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	71.0000	62.0000	(12.676)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	600.0000	564.0000	(6.000)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,504.0000	3,441.0000	(1.798)	0	0	0
13/05/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,729.0000	1,673.0000	(3.239)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
13/05/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	169.0000	176.0000	4.142	0	0	0
13/05/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,557.0000	4,492.0000	(1.426)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	1,061.0000	1,105.0000	4.147	0	0	0
13/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
13/05/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	242.0000	219.0000	(9.504)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	711.0000	745.0000	4.782	0	0	0
13/05/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	724.0000	684.0000	(5.525)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,173.0000	3,111.0000	(1.954)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,512.0000	1,569.0000	3.770	0	0	0
13/05/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	543.0000	508.0000	(6.446)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	593.0000	621.0000	4.722	0	0	0
13/05/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
13/05/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
13/05/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	660.0000	623.0000	(5.606)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,932.0000	3,868.0000	(1.628)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	629.0000	659.0000	4.769	0	0	0
13/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	931.0000	886.0000	(4.834)	0	0	0
13/05/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,800.0000	2,739.0000	(2.179)	0	0	0
13/05/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,288.0000	5,221.0000	(1.267)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	101.0000	105.0000	3.960	0	0	0
13/05/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
13/05/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	148.0000	154.0000	4.054	0	0	0
13/05/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,774.0000	3,841.0000	1.775	0	0	0
13/05/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,079.0000	3,017.0000	(2.014)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
13/05/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,817.0000	1,877.0000	3.302	0	0	0
13/05/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	437.0000	405.0000	(7.323)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/05/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	402.0000	419.0000	4.229	0	0	0
13/05/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,783.0000	2,850.0000	2.407	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,041.0000	994.0000	(4.515)	0	0	0
13/05/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/05/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	460.0000	480.0000	4.348	0	0	0
13/05/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	336.0000	350.0000	4.167	0	0	0
13/05/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	145.0000	150.0000	3.448	0	0	0
13/05/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,517.0000	1,463.0000	(3.560)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	113.0000	118.0000	4.425	0	0	0
13/05/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	93.0000	82.0000	(11.828)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,908.0000	1,969.0000	3.197	0	0	0
13/05/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
13/05/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,554.0000	1,611.0000	3.668	0	0	0
13/05/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,981.0000	3,048.0000	2.248	0	0	0
13/05/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,126.0000	3,064.0000	(1.983)	0	0	0
13/05/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,703.0000	4,637.0000	(1.403)	0	0	0
13/05/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,233.0000	1,183.0000	(4.055)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
13/05/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	4,800.0000	4,734.0000	(1.375)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
13/05/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,686.0000	1,631.0000	(3.262)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,219.0000	4,155.0000	(1.517)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	711.0000	745.0000	4.782	0	0	0
13/05/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	543.0000	508.0000	(6.446)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	121.0000	125.0000	3.306	0	0	0
13/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,123.0000	4,059.0000	(1.552)	0	0	0
13/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
13/05/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,552.0000	3,488.0000	(1.802)	0	0	0
13/05/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,897.0000	4,831.0000	(1.348)	0	0	0
13/05/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	593.0000	621.0000	4.722	0	0	0
13/05/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/05/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	4,022.0000	4,089.0000	1.666	0	0	0
13/05/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,518.0000	6,451.0000	(1.028)	0	0	0
13/05/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
13/05/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
13/05/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/05/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	3,030.0000	3,097.0000	2.211	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
13/05/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	2,047.0000	2,113.0000	3.224	0	0	0
13/05/2009	\$ / R	2010/03/15			Currency Future	8.8958	8.9703	0.837	0.0000	0.0000	0
13/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	776.0000	737.0000	(5.026)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	378.0000	395.0000	4.497	0	0	0
13/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,032.0000	1,975.0000	(2.805)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,957.0000	2,893.0000	(2.164)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	239.0000	249.0000	4.184	0	0	0
13/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	745.0000	706.0000	(5.235)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	342.0000	357.0000	4.386	0	0	0
13/05/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,093.0000	3,029.0000	(2.069)	0	0	0
13/05/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	791.0000	827.0000	4.551	0	0	0
13/05/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	940.0000	897.0000	(4.574)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,075.0000	2,017.0000	(2.795)	0	0	0
13/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	772.0000	807.0000	4.534	0	0	0
13/05/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	686.0000	717.0000	4.519	0	0	16,483
13/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,246.0000	2,187.0000	(2.627)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,465.0000	2,403.0000	(2.515)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,598.0000	2,536.0000	(2.386)	0	0	0
13/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	808.0000	768.0000	(4.950)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	263.0000	274.0000	4.183	0	0	0
13/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	371.0000	387.0000	4.313	0	0	0
13/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	684.0000	647.0000	(5.409)	0	0	0
13/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	547.0000	572.0000	4.570	0	0	0
13/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,867.0000	2,804.0000	(2.197)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,912.0000	2,848.0000	(2.198)	0	0	0
13/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	830.0000	867.0000	4.458	0	0	0
13/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	463.0000	482.0000	4.104	0	0	0
13/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	336.0000	350.0000	4.167	0	0	0
13/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	329.0000	343.0000	4.255	0	0	0
13/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	258.0000	269.0000	4.264	0	0	0
13/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	492.0000	513.0000	4.268	0	0	0
13/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,290.0000	2,230.0000	(2.620)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,333.0000	2,273.0000	(2.572)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	294.0000	306.0000	4.082	0	0	0
13/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	356.0000	371.0000	4.213	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	482.0000	503.0000	4.357	0	0	0
13/05/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,160.0000	2,101.0000	(2.731)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,536.0000	1,482.0000	(3.516)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	299.0000	312.0000	4.348	0	0	0
13/05/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	253.0000	264.0000	4.348	0	0	0
13/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,301.0000	1,251.0000	(3.843)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	640.0000	669.0000	4.531	0	0	0
13/05/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,948.0000	1,891.0000	(2.926)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,116.0000	1,069.0000	(4.211)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,002.0000	2,938.0000	(2.132)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,509.0000	2,447.0000	(2.471)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	305.0000	318.0000	4.262	0	0	0
13/05/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,553.0000	2,491.0000	(2.429)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	248.0000	259.0000	4.435	0	0	0
13/05/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	598.0000	625.0000	4.515	0	0	0
13/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,699.0000	1,643.0000	(3.296)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	611.0000	639.0000	4.583	0	0	0
13/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	311.0000	324.0000	4.180	0	0	16,483
13/05/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	197.0000	204.0000	3.553	0	0	27,539
13/05/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,075.0000	2,017.0000	(2.795)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,601.0000	3,534.0000	(1.861)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,139.0000	3,074.0000	(2.071)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,152.0000	1,104.0000	(4.167)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	502.0000	524.0000	4.382	0	0	27,539
13/05/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	371.0000	387.0000	4.313	0	0	0
13/05/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,822.0000	2,759.0000	(2.232)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
13/05/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	572.0000	597.0000	4.371	0	0	0
13/05/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,457.0000	1,404.0000	(3.638)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	235.0000	244.0000	3.830	0	0	0
13/05/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,686.0000	4,619.0000	(1.430)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,044.0000	999.0000	(4.310)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	444.0000	463.0000	4.279	0	0	0
13/05/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	394.0000	412.0000	4.569	0	0	0
13/05/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	268.0000	279.0000	4.104	0	0	0
13/05/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,110.0000	5,041.0000	(1.350)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,226.0000	1,177.0000	(3.997)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	559.0000	584.0000	4.472	0	0	0
13/05/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,777.0000	2,714.0000	(2.269)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	754.0000	788.0000	4.509	0	0	0
13/05/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,264.0000	1,214.0000	(3.956)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	349.0000	364.0000	4.298	0	0	0
13/05/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	273.0000	284.0000	4.029	0	0	0
13/05/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,205.0000	5,136.0000	(1.326)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,732.0000	2,669.0000	(2.306)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	736.0000	770.0000	4.620	0	0	0
13/05/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,421.0000	2,360.0000	(2.520)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	278.0000	289.0000	3.957	0	0	0
13/05/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,048.0000	2,983.0000	(2.133)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	655.0000	684.0000	4.427	0	0	0
13/05/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,617.0000	1,562.0000	(3.401)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	516.0000	483.0000	(6.395)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	840.0000	799.0000	(4.881)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	244.0000	254.0000	4.098	0	0	0
13/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,699.0000	1,643.0000	(3.296)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,687.0000	2,625.0000	(2.307)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	962.0000	1,003.0000	4.262	0	0	0
13/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,340.0000	1,289.0000	(3.806)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,496.0000	1,443.0000	(3.543)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	317.0000	330.0000	4.101	0	0	0
13/05/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	283.0000	295.0000	4.240	0	0	0
13/05/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	163.0000	169.0000	3.681	0	0	0
13/05/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,497.0000	4,428.0000	(1.534)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,009.0000	964.0000	(4.460)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	444.0000	463.0000	4.279	0	0	0
13/05/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	371.0000	343.0000	(7.547)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,117.0000	2,059.0000	(2.740)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,780.0000	4,712.0000	(1.423)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,301.0000	1,251.0000	(3.843)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,465.0000	2,403.0000	(2.515)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,117.0000	4,049.0000	(1.652)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	547.0000	572.0000	4.570	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	482.0000	503.0000	4.357	0	0	0
13/05/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	269.0000	280.0000	4.089	0	0	0
13/05/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,117.0000	1,163.0000	4.118	0	0	0
13/05/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	143.0000	148.0000	3.497	0	0	0
13/05/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,444.0000	1,504.0000	4.155	0	0	0
13/05/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,643.0000	2,580.0000	(2.384)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	278.0000	289.0000	3.957	0	0	0
13/05/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	472.0000	492.0000	4.237	0	0	0
13/05/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	378.0000	395.0000	4.497	0	0	0
13/05/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,835.0000	3,767.0000	(1.773)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	702.0000	734.0000	4.558	0	0	0
13/05/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	198.0000	184.0000	(7.071)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,536.0000	1,482.0000	(3.516)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	288.0000	300.0000	4.167	0	0	0
13/05/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,813.0000	2,750.0000	(2.240)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	363.0000	379.0000	4.408	0	0	0
13/05/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
13/05/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	906.0000	864.0000	(4.636)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,032.0000	1,975.0000	(2.805)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	536.0000	559.0000	4.291	0	0	0
13/05/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	598.0000	625.0000	4.515	0	0	0
13/05/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,732.0000	2,669.0000	(2.306)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,827.0000	4,759.0000	(1.409)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
13/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	193.0000	201.0000	4.145	0	0	0
13/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	311.0000	324.0000	4.180	0	0	0
13/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,648.0000	3,581.0000	(1.837)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	120.0000	126.0000	5.000	0	0	0
13/05/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,231.0000	3,165.0000	(2.043)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,152.0000	1,104.0000	(4.167)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,139.0000	3,074.0000	(2.071)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,545.0000	4,476.0000	(1.518)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,212.0000	4,143.0000	(1.638)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	215.0000	223.0000	3.721	0	0	0
13/05/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	180.0000	187.0000	3.889	0	0	0
13/05/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,203.0000	2,144.0000	(2.678)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,377.0000	2,316.0000	(2.566)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,369.0000	3,303.0000	(1.959)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,640.0000	4,571.0000	(1.487)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	386.0000	403.0000	4.404	0	0	0
13/05/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	184.0000	191.0000	3.804	0	0	0
13/05/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,276.0000	3,211.0000	(1.984)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,865.0000	1,808.0000	(3.056)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	136.0000	141.0000	3.676	0	0	0
13/05/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	1,266.0000	1,319.0000	4.186	0	0	0
13/05/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
13/05/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,781.0000	1,725.0000	(3.144)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	270.0000	249.0000	(7.778)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,164.0000	4,096.0000	(1.633)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	323.0000	336.0000	4.025	0	0	0
13/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	536.0000	559.0000	4.291	0	0	0
13/05/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,990.0000	1,933.0000	(2.864)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	350.0000	322.0000	(8.000)	0	0	0
13/05/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,348.0000	5,278.0000	(1.309)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	670.0000	701.0000	4.627	0	0	0
13/05/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,145.0000	1,193.0000	4.192	0	0	0
13/05/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	4,874.0000	4,806.0000	(1.395)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	222.0000	231.0000	4.054	0	0	0
13/05/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	974.0000	930.0000	(4.517)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,788.0000	3,720.0000	(1.795)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,560.0000	1,621.0000	3.910	0	0	0
13/05/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,185.0000	3,120.0000	(2.041)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	524.0000	547.0000	4.389	0	0	0
13/05/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,496.0000	5,570.0000	1.346	0	0	0
13/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,340.0000	1,289.0000	(3.806)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
13/05/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	164.0000	151.0000	(7.927)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	230.0000	240.0000	4.348	0	0	0
13/05/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,378.0000	1,327.0000	(3.701)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,509.0000	2,447.0000	(2.471)	0	0	0
13/05/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	419.0000	436.0000	4.057	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	235.0000	244.0000	3.830	0	0	0
13/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	218.0000	227.0000	4.128	0	0	0
13/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	427.0000	445.0000	4.215	0	0	0
13/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	305.0000	318.0000	4.262	0	0	0
13/05/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	4,006.0000	4,079.0000	1.822	0	0	0
13/05/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	6,798.0000	6,726.0000	(1.059)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	419.0000	436.0000	4.057	0	0	0
13/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	342.0000	357.0000	4.386	0	0	0
13/05/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	938.0000	979.0000	4.371	0	0	0
13/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,687.0000	2,625.0000	(2.307)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,617.0000	1,562.0000	(3.401)	0	0	0
13/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	126.0000	133.0000	5.556	0	0	0
13/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,823.0000	1,766.0000	(3.127)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,823.0000	1,766.0000	(3.127)	0	0	0
13/05/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	123.0000	129.0000	4.878	0	0	0
13/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	283.0000	295.0000	4.240	0	0	0
13/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	463.0000	482.0000	4.104	0	0	0
13/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	132.0000	139.0000	5.303	0	0	0
13/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,246.0000	2,187.0000	(2.627)	0	0	0
13/05/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	543.0000	509.0000	(6.262)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	411.0000	428.0000	4.136	0	0	0
13/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	336.0000	350.0000	4.167	0	0	0
13/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	453.0000	473.0000	4.415	0	0	0
13/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,740.0000	1,684.0000	(3.218)	0	0	0
13/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	273.0000	284.0000	4.029	0	0	0
13/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	436.0000	454.0000	4.128	0	0	0
13/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	226.0000	236.0000	4.425	0	0	0
13/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,290.0000	2,230.0000	(2.620)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,658.0000	1,602.0000	(3.378)	0	0	0
13/05/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
13/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	810.0000	847.0000	4.568	0	0	0
13/05/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	441.0000	410.0000	(7.029)	0	0	0
13/05/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	714.0000	676.0000	(5.322)	0	0	0
13/05/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	411.0000	428.0000	4.136	0	0	0
13/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,080.0000	1,033.0000	(4.352)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	1,036.0000	1,080.0000	4.247	0	0	0
13/05/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	146.0000	151.0000	3.425	0	0	0
13/05/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,889.0000	1,954.0000	3.441	0	0	0
13/05/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	200.0000	208.0000	4.000	0	0	0
13/05/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,450.0000	4,380.0000	(1.573)	0	0	0
13/05/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	625.0000	654.0000	4.640	0	0	0
13/05/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	453.0000	473.0000	4.415	0	0	0
13/05/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,824.0000	2,897.0000	2.585	0	0	0
13/05/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,865.0000	1,808.0000	(3.056)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,521.0000	1,582.0000	4.011	0	0	0
13/05/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,658.0000	1,602.0000	(3.378)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,733.0000	4,666.0000	(1.416)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,259.0000	4,190.0000	(1.620)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	175.0000	161.0000	(8.000)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	436.0000	454.0000	4.128	0	0	0
13/05/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	129.0000	136.0000	5.426	0	0	0
13/05/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	155.0000	161.0000	3.871	0	0	0
13/05/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	3,976.0000	3,908.0000	(1.710)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,044.0000	999.0000	(4.310)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,907.0000	1,849.0000	(3.041)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,554.0000	3,488.0000	(1.857)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
13/05/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,402.0000	4,333.0000	(1.567)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	893.0000	932.0000	4.367	0	0	0
13/05/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,740.0000	1,684.0000	(3.218)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	597.0000	562.0000	(5.863)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	402.0000	420.0000	4.478	0	0	0
13/05/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	640.0000	669.0000	4.531	0	0	0
13/05/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,777.0000	2,714.0000	(2.269)	0	0	0
13/05/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	2,064.0000	2,133.0000	3.343	0	0	0
13/05/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,117.0000	2,059.0000	(2.740)	0	0	0
13/05/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	3,018.0000	3,092.0000	2.452	0	0	0
13/05/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	808.0000	768.0000	(4.950)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	68.0000	62.0000	(8.824)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	974.0000	930.0000	(4.517)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	363.0000	379.0000	4.408	0	0	0
13/05/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	559.0000	584.0000	4.472	0	0	0
13/05/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	148.0000	153.0000	3.378	0	0	0
13/05/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,264.0000	1,214.0000	(3.956)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	754.0000	788.0000	4.509	0	0	0
13/05/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	570.0000	535.0000	(6.140)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	670.0000	701.0000	4.627	0	0	0
13/05/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	139.0000	144.0000	3.597	0	0	0
13/05/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	915.0000	955.0000	4.372	0	0	0
13/05/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	906.0000	864.0000	(4.636)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,593.0000	4,523.0000	(1.524)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	702.0000	734.0000	4.558	0	0	0
13/05/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,333.0000	2,273.0000	(2.572)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,576.0000	1,522.0000	(3.426)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
13/05/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	329.0000	343.0000	4.255	0	0	0
13/05/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	299.0000	312.0000	4.348	0	0	0
13/05/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,921.0000	4,853.0000	(1.382)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,553.0000	2,491.0000	(2.429)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	230.0000	240.0000	4.348	0	0	0
13/05/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	117.0000	123.0000	5.128	0	0	0
13/05/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,185.0000	3,120.0000	(2.041)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,721.0000	1,784.0000	3.661	0	0	0
13/05/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,694.0000	3,627.0000	(1.814)	0	0	0
13/05/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,535.0000	2,607.0000	2.840	0	0	0
13/05/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
13/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	193.0000	201.0000	4.145	0	0	0
13/05/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,157.0000	5,088.0000	(1.338)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	190.0000	197.0000	3.684	0	0	0
13/05/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
13/05/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	585.0000	611.0000	4.444	0	0	0
13/05/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,189.0000	1,141.0000	(4.037)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	513.0000	536.0000	4.483	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,957.0000	2,893.0000	(2.164)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	289.0000	264.0000	(8.651)	0	0	0
13/05/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	253.0000	264.0000	4.348	0	0	0
13/05/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	1,234.0000	1,284.0000	4.052	0	0	0
13/05/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,554.0000	6,482.0000	(1.099)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	625.0000	654.0000	4.640	0	0	0
13/05/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	513.0000	536.0000	4.483	0	0	0
13/05/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	308.0000	283.0000	(8.117)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,015.0000	4,947.0000	(1.356)	0	0	0
13/05/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,417.0000	1,365.0000	(3.670)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
13/05/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,080.0000	1,033.0000	(4.352)	0	0	0
13/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,417.0000	1,365.0000	(3.670)	0	0	0
13/05/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	74.0000	66.0000	(10.811)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,482.0000	1,543.0000	4.116	0	0	0
13/05/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,246.0000	5,321.0000	1.430	0	0	0
13/05/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,956.0000	4,030.0000	1.871	0	0	0
13/05/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	2,020.0000	2,086.0000	3.267	0	0	0
13/05/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	186.0000	172.0000	(7.527)	0	0	0
13/05/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	1,204.0000	1,253.0000	4.070	0	0	0
13/05/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,808.0000	3,881.0000	1.917	0	0	0
13/05/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,758.0000	3,832.0000	1.969	0	0	0
13/05/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,970.0000	3,042.0000	2.424	0	0	0
13/05/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,323.0000	3,257.0000	(1.986)	0	0	0
13/05/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	94.0000	84.0000	(10.638)	0	0	0
13/05/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,297.0000	2,368.0000	3.091	0	0	0
13/05/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,648.0000	3,581.0000	(1.837)	0	0	0
13/05/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	211.0000	219.0000	3.791	0	0	0
13/05/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,415.0000	3,349.0000	(1.933)	0	0	0
13/05/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	150.0000	156.0000	4.000	0	0	0
13/05/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/05/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	174.0000	181.0000	4.023	0	0	0
13/05/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	1,174.0000	1,222.0000	4.089	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
13/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,457.0000	1,404.0000	(3.638)	0	0	0
13/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	3,928.0000	3,861.0000	(1.706)	0	0	0
13/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	502.0000	524.0000	4.382	0	0	0
13/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	328.0000	302.0000	(7.927)	0	0	0
13/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	187.0000	194.0000	3.743	0	0	0
13/05/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,354.0000	4,285.0000	(1.585)	0	0	0
13/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
13/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,741.0000	3,674.0000	(1.791)	0	0	0
13/05/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	3,067.0000	3,141.0000	2.413	0	0	0
13/05/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	4,055.0000	4,128.0000	1.800	0	0	0
13/05/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	2,109.0000	2,180.0000	3.367	0	0	0
13/05/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
13/05/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	1,297.0000	1,355.0000	4.472	0	0	0
13/05/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	252.0000	235.0000	(6.746)	0	0	0
13/05/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/05/2009	\$ / R	2010/06/14			Currency Future	9.0170	9.0962	0.878	0.0000	0.0000	0
13/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,255.0000	1,198.0000	(4.542)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	722.0000	744.0000	3.047	0	0	0
13/05/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	830.0000	856.0000	3.133	0	0	0
13/05/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	320.0000	328.0000	2.500	0	0	21,978
13/05/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,013.0000	960.0000	(5.232)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	847.0000	874.0000	3.188	0	0	21,978
13/05/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,328.0000	1,270.0000	(4.367)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,203.0000	3,132.0000	(2.217)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,632.0000	1,569.0000	(3.860)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	900.0000	928.0000	3.111	0	0	0
13/05/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	919.0000	947.0000	3.047	0	0	0
13/05/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,402.0000	1,343.0000	(4.208)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	883.0000	832.0000	(5.776)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	669.0000	689.0000	2.990	0	0	0
13/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	599.0000	616.0000	2.838	0	0	0
13/05/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	695.0000	716.0000	3.022	0	0	0
13/05/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	882.0000	910.0000	3.175	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	915.0000	864.0000	(5.574)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	980.0000	928.0000	(5.306)	0	0	0
13/05/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	852.0000	801.0000	(5.986)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,365.0000	1,306.0000	(4.322)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,593.0000	1,531.0000	(3.892)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	610.0000	627.0000	2.787	0	0	0
13/05/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	737.0000	759.0000	2.985	0	0	0
13/05/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	296.0000	302.0000	2.027	0	0	26,596
13/05/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,220.0000	1,163.0000	(4.672)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	682.0000	702.0000	2.933	0	0	0
13/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,149.0000	1,094.0000	(4.787)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	766.0000	790.0000	3.133	0	0	0
13/05/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	709.0000	730.0000	2.962	0	0	0
13/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,149.0000	1,094.0000	(4.787)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	766.0000	790.0000	3.133	0	0	26,596
13/05/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,429.0000	3,356.0000	(2.129)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,292.0000	1,234.0000	(4.489)	0	0	0
13/05/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	439.0000	399.0000	(9.112)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	599.0000	616.0000	2.838	0	0	0
13/05/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,256.0000	1,295.0000	3.105	0	0	0
13/05/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	578.0000	594.0000	2.768	0	0	0
13/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	633.0000	651.0000	2.844	0	0	0
13/05/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,711.0000	1,647.0000	(3.741)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,516.0000	1,455.0000	(4.024)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	548.0000	563.0000	2.737	0	0	0
13/05/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,751.0000	1,687.0000	(3.655)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	1,994.0000	1,929.0000	(3.260)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	511.0000	525.0000	2.740	0	0	0
13/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,831.0000	1,766.0000	(3.550)	0	0	0
13/05/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,539.0000	1,595.0000	3.639	0	0	0
13/05/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	568.0000	583.0000	2.641	0	0	0
13/05/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	957.0000	986.0000	3.030	0	0	0
13/05/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,913.0000	1,847.0000	(3.450)	0	0	0
13/05/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	257.0000	262.0000	1.946	0	0	0
13/05/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,702.0000	3,629.0000	(1.972)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,872.0000	1,807.0000	(3.472)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	790.0000	740.0000	(6.329)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	644.0000	663.0000	2.950	0	0	0
13/05/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	530.0000	543.0000	2.453	0	0	0
13/05/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/05/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	373.0000	339.0000	(9.115)	0	0	0
13/05/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,786.0000	3,864.0000	2.060	0	0	0
13/05/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,340.0000	1,385.0000	3.358	0	0	0
13/05/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,477.0000	1,417.0000	(4.062)	0	0	0
13/05/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,268.0000	5,347.0000	1.500	0	0	0
13/05/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	621.0000	639.0000	2.899	0	0	0
13/05/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,554.0000	1,493.0000	(3.925)	0	0	0
13/05/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,794.0000	3,720.0000	(1.950)	0	0	0
13/05/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	2,351.0000	2,421.0000	2.977	0	0	0
13/05/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,649.0000	1,707.0000	3.517	0	0	0
13/05/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	539.0000	553.0000	2.597	0	0	0
13/05/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	272.0000	249.0000	(8.456)	0	0	0
13/05/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	1,230.0000	1,268.0000	3.089	0	0	0
13/05/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,080.0000	1,026.0000	(5.000)	0	0	0
13/05/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,791.0000	1,727.0000	(3.573)	0	0	0
13/05/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	175.0000	156.0000	(10.857)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,184.0000	1,128.0000	(4.730)	0	0	0
13/05/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	463.0000	422.0000	(8.855)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	797.0000	822.0000	3.137	0	0	0
13/05/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	1,179.0000	1,215.0000	3.053	0	0	0
13/05/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,842.0000	1,902.0000	3.257	0	0	0
13/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	657.0000	676.0000	2.892	0	0	0
13/05/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	397.0000	406.0000	2.267	0	0	0
13/05/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	232.0000	211.0000	(9.052)	0	0	0
13/05/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	269.0000	275.0000	2.230	0	0	0
13/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,440.0000	1,380.0000	(4.167)	0	0	0
13/05/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,519.0000	3,446.0000	(2.074)	0	0	0
13/05/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	813.0000	839.0000	3.198	0	0	0
13/05/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	258.0000	236.0000	(8.527)	0	0	0
13/05/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	6,807.0000	6,730.0000	(1.131)	0	0	0
13/05/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	286.0000	293.0000	2.448	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,840.0000	3,766.0000	(1.927)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,046.0000	993.0000	(5.067)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	291.0000	297.0000	2.062	0	0	0
13/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	722.0000	744.0000	3.047	0	0	0
13/05/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
13/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,255.0000	1,198.0000	(4.542)	0	0	0
13/05/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,963.0000	2,025.0000	3.158	0	0	0
13/05/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	141.0000	147.0000	4.255	0	0	0
13/05/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,474.0000	3,401.0000	(2.101)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,630.0000	2,560.0000	(2.662)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	751.0000	774.0000	3.063	0	0	0
13/05/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,374.0000	5,300.0000	(1.377)	0	0	0
13/05/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	3,050.0000	3,126.0000	2.492	0	0	0
13/05/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,575.0000	1,632.0000	3.619	0	0	0
13/05/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
13/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	84.0000	75.0000	(10.714)	0	0	0
13/05/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,612.0000	1,669.0000	3.536	0	0	0
13/05/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	781.0000	806.0000	3.201	0	0	0
13/05/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	245.0000	223.0000	(8.980)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,184.0000	1,128.0000	(4.730)	0	0	0
13/05/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	2,130.0000	2,196.0000	3.099	0	0	0
13/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	751.0000	774.0000	3.063	0	0	0
13/05/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,114.0000	1,060.0000	(4.847)	0	0	0
13/05/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	113.0000	100.0000	(11.504)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	326.0000	334.0000	2.454	0	0	0
13/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,293.0000	3,221.0000	(2.186)	0	0	0
13/05/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	227.0000	231.0000	1.762	0	0	0
13/05/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,210.0000	4,135.0000	(1.781)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	310.0000	317.0000	2.258	0	0	0
13/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	558.0000	573.0000	2.688	0	0	0
13/05/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	385.0000	393.0000	2.078	0	0	0
13/05/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	512.0000	469.0000	(8.398)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	278.0000	284.0000	2.158	0	0	0
13/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	157.0000	163.0000	3.822	0	0	0
13/05/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,140.0000	5,067.0000	(1.420)	0	0	0
13/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	82.0000	85.0000	3.659	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,565.0000	6,489.0000	(1.158)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,748.0000	3,674.0000	(1.974)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	265.0000	270.0000	1.887	0	0	0
13/05/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,718.0000	2,647.0000	(2.612)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	431.0000	441.0000	2.320	0	0	0
13/05/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,517.0000	5,596.0000	1.432	0	0	0
13/05/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,538.0000	4,462.0000	(1.675)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,414.0000	2,345.0000	(2.858)	0	0	0
13/05/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	205.0000	208.0000	1.463	0	0	0
13/05/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,671.0000	1,608.0000	(3.770)	0	0	0
13/05/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	4,033.0000	4,109.0000	1.884	0	0	0
13/05/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,611.0000	3,537.0000	(2.049)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	548.0000	563.0000	2.737	0	0	0
13/05/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,580.0000	2,651.0000	2.752	0	0	0
13/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,831.0000	1,766.0000	(3.550)	0	0	0
13/05/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	63.0000	55.0000	(12.698)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	621.0000	639.0000	2.899	0	0	0
13/05/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	273.0000	279.0000	2.198	0	0	0
13/05/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,554.0000	1,493.0000	(3.925)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,656.0000	3,583.0000	(1.997)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,159.0000	3,088.0000	(2.248)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,516.0000	1,455.0000	(4.024)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	588.0000	604.0000	2.721	0	0	0
13/05/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	261.0000	266.0000	1.916	0	0	0
13/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	657.0000	676.0000	2.892	0	0	0
13/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	644.0000	663.0000	2.950	0	0	0
13/05/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	352.0000	323.0000	(8.239)	0	0	0
13/05/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,369.0000	1,419.0000	3.652	0	0	0
13/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,440.0000	1,380.0000	(4.167)	0	0	0
13/05/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	633.0000	651.0000	2.844	0	0	0
13/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,477.0000	1,417.0000	(4.062)	0	0	0
13/05/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	146.0000	129.0000	(11.644)	0	0	0
13/05/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	43.0000	36.0000	(16.279)	0	0	0
13/05/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,860.0000	2,933.0000	2.552	0	0	0

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13/05/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	403.0000	413.0000	2.481	0	0	0
13/05/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	214.0000	218.0000	1.869	0	0	0
13/05/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,586.0000	2,517.0000	(2.668)	0	0	0
13/05/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,397.0000	4,322.0000	(1.706)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	245.0000	250.0000	2.041	0	0	0
13/05/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,872.0000	1,807.0000	(3.472)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	539.0000	553.0000	2.597	0	0	0
13/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,632.0000	1,569.0000	(3.860)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	521.0000	534.0000	2.495	0	0	0
13/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,954.0000	1,888.0000	(3.378)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	502.0000	516.0000	2.789	0	0	0
13/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,118.0000	2,052.0000	(3.116)	0	0	0
13/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	485.0000	499.0000	2.887	0	0	0
13/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,035.0000	1,970.0000	(3.194)	0	0	0
13/05/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	3,978.0000	3,904.0000	(1.860)	0	0	0
13/05/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,284.0000	1,323.0000	3.037	0	0	0
13/05/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	417.0000	377.0000	(9.592)	0	0	0
13/05/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,835.0000	3,914.0000	2.060	0	0	0
13/05/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	2,172.0000	2,241.0000	3.177	0	0	0
13/05/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
13/05/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	3,097.0000	3,175.0000	2.519	0	0	0
13/05/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/05/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	4,082.0000	4,158.0000	1.862	0	0	0
13/05/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,399.0000	1,453.0000	3.860	0	0	0
13/05/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	332.0000	307.0000	(7.530)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	373.0000	381.0000	2.145	0	0	0
13/05/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,632.0000	4,556.0000	(1.641)	0	0	0
13/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	2,806.0000	2,735.0000	(2.530)	0	0	0
13/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	199.0000	202.0000	1.508	0	0	0
13/05/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	105.0000	95.0000	(9.524)	0	0	0
13/05/2009	£ / R	2009/06/12			Currency Future	12.9648	12.9702	0.042	12.9300	8.6000	20,451
13/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,065.0000	5,070.0000	0.099	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
13/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	1,015.0000	1,014.0000	(0.099)	0	0	0
13/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,985.0000	3,980.0000	(0.125)	0	0	0
13/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,685.0000	5,680.0000	(0.088)	0	0	0
13/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,735.0000	3,730.0000	(0.134)	0	0	0
13/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,537.0000	2,532.0000	(0.197)	0	0	0
13/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	665.0000	665.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
13/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	4,035.0000	4,030.0000	(0.124)	0	0	0
13/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,417.0000	1,414.0000	(0.212)	0	0	0
13/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,140.0000	2,136.0000	(0.187)	0	0	0
13/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,935.0000	6,930.0000	(0.072)	0	0	0
13/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	106.0000	111.0000	4.717	0	0	0
13/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,944.0000	1,940.0000	(0.206)	0	0	0
13/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	6,135.0000	6,130.0000	(0.081)	0	0	0
13/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,185.0000	4,180.0000	(0.119)	0	0	0
13/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,190.0000	2,185.0000	(0.228)	0	0	0
13/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
13/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
13/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,338.0000	2,333.0000	(0.214)	0	0	0
13/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,606.0000	1,602.0000	(0.249)	0	0	0
13/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,565.0000	3,570.0000	0.140	0	0	0
13/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	97.0000	101.0000	4.124	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
13/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,385.0000	3,380.0000	(0.148)	0	0	0
13/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,235.0000	6,230.0000	(0.080)	0	0	0
13/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,835.0000	3,830.0000	(0.130)	0	0	0
13/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,511.0000	1,507.0000	(0.265)	0	0	0
13/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	237.0000	228.0000	(3.797)	0	0	0
13/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,091.0000	2,086.0000	(0.239)	0	0	0
13/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,935.0000	3,930.0000	(0.127)	0	0	0
13/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	4,085.0000	4,080.0000	(0.122)	0	0	0
13/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,234.0000	1,232.0000	(0.162)	0	0	0
13/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	100.0000	95.0000	(5.000)	0	0	0
13/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	699.0000	688.0000	(1.574)	0	0	0
13/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,234.0000	1,232.0000	(0.162)	0	0	0
13/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,535.0000	5,530.0000	(0.090)	0	0	0
13/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,535.0000	4,530.0000	(0.110)	0	0	0
13/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
13/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,836.0000	2,831.0000	(0.176)	0	0	0
13/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	140.0000	134.0000	(4.286)	0	0	0
13/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
13/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,065.0000	2,071.0000	0.291	0	0	0
13/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	932.0000	931.0000	(0.107)	0	0	0
13/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,145.0000	1,143.0000	(0.175)	0	0	0
13/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,735.0000	3,730.0000	(0.134)	0	0	0
13/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,935.0000	5,930.0000	(0.084)	0	0	0
13/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,587.0000	2,582.0000	(0.193)	0	0	0
13/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	555.0000	554.0000	(0.180)	0	0	0
13/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,435.0000	5,430.0000	(0.092)	0	0	0
13/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	163.0000	158.0000	(3.067)	0	0	0
13/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,735.0000	5,730.0000	(0.087)	0	0	0
13/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,835.0000	4,830.0000	(0.103)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	891.0000	890.0000	(0.112)	0	0	0
13/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,935.0000	3,930.0000	(0.127)	0	0	0
13/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	620.0000	609.0000	(1.774)	0	0	0
13/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,289.0000	2,284.0000	(0.218)	0	0	0
13/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
13/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	1,058.0000	1,056.0000	(0.189)	0	0	0
13/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	138.0000	140.0000	1.449	0	0	0
13/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,635.0000	5,630.0000	(0.089)	0	0	0
13/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,235.0000	3,230.0000	(0.155)	0	0	0
13/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	401.0000	398.0000	(0.748)	0	0	0
13/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,145.0000	1,143.0000	(0.175)	0	0	0
13/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
13/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,135.0000	4,130.0000	(0.121)	0	0	0
13/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,464.0000	1,461.0000	(0.205)	0	0	0
13/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
13/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,338.0000	2,333.0000	(0.214)	0	0	0
13/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,685.0000	3,680.0000	(0.136)	0	0	0
13/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,485.0000	5,480.0000	(0.091)	0	0	0
13/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,635.0000	3,630.0000	(0.138)	0	0	0
13/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,846.0000	1,842.0000	(0.217)	0	0	0
13/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
13/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,885.0000	3,880.0000	(0.129)	0	0	0
13/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,185.0000	5,180.0000	(0.096)	0	0	0
13/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,435.0000	3,430.0000	(0.146)	0	0	0
13/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,388.0000	2,383.0000	(0.209)	0	0	0
13/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	192.0000	185.0000	(3.646)	0	0	0
13/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	1,101.0000	1,099.0000	(0.182)	0	0	0
13/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,765.0000	2,770.0000	0.181	0	0	0
13/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,285.0000	3,280.0000	(0.152)	0	0	0
13/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,836.0000	2,831.0000	(0.176)	0	0	0
13/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,585.0000	3,580.0000	(0.139)	0	0	0
13/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,278.0000	1,282.0000	0.313	0	0	0
13/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,885.0000	5,880.0000	(0.085)	0	0	0
13/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,895.0000	1,891.0000	(0.211)	0	0	0
13/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,438.0000	2,432.0000	(0.246)	0	0	0
13/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	2,042.0000	2,037.0000	(0.245)	0	0	0
13/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	97.0000	101.0000	4.124	0	0	0
13/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
13/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	773.0000	770.0000	(0.388)	0	0	0
13/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,785.0000	3,780.0000	(0.132)	0	0	0
13/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	932.0000	931.0000	(0.107)	0	0	0
13/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,685.0000	5,680.0000	(0.088)	0	0	0
13/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,936.0000	2,930.0000	(0.204)	0	0	0
13/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	429.0000	426.0000	(0.699)	0	0	0
13/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,385.0000	4,380.0000	(0.114)	0	0	0
13/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,765.0000	5,770.0000	0.087	0	0	0
13/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,485.0000	3,480.0000	(0.143)	0	0	0
13/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,335.0000	3,330.0000	(0.150)	0	0	0
13/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	214.0000	205.0000	(4.206)	0	0	0
13/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,185.0000	3,180.0000	(0.157)	0	0	0
13/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	185.0000	180.0000	(2.703)	0	0	0
13/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,265.0000	4,270.0000	0.117	0	0	0
13/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,585.0000	5,580.0000	(0.090)	0	0	0
13/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,190.0000	2,185.0000	(0.228)	0	0	0
13/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,835.0000	5,830.0000	(0.086)	0	0	0
13/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,944.0000	1,940.0000	(0.206)	0	0	0
13/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,485.0000	5,480.0000	(0.091)	0	0	0
13/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,285.0000	4,280.0000	(0.117)	0	0	0
13/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,464.0000	1,461.0000	(0.205)	0	0	0
13/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,585.0000	4,580.0000	(0.109)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,438.0000	2,432.0000	(0.246)	0	0	0
13/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,485.0000	4,480.0000	(0.111)	0	0	0
13/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,686.0000	2,681.0000	(0.186)	0	0	0
13/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	457.0000	456.0000	(0.219)	0	0	0
13/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	197.0000	191.0000	(3.046)	0	0	0
13/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,085.0000	6,080.0000	(0.082)	0	0	0
13/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,185.0000	6,180.0000	(0.081)	0	0	0
13/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,985.0000	5,980.0000	(0.084)	0	0	0
13/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,091.0000	2,086.0000	(0.239)	0	0	0
13/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
13/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,885.0000	3,880.0000	(0.129)	0	0	0
13/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,936.0000	2,930.0000	(0.204)	0	0	0
13/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,285.0000	5,280.0000	(0.095)	0	0	0
13/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	851.0000	851.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,685.0000	4,680.0000	(0.107)	0	0	0
13/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	582.0000	571.0000	(1.890)	0	0	0
13/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,985.0000	4,980.0000	(0.100)	0	0	0
13/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,736.0000	2,731.0000	(0.183)	0	0	0
13/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,388.0000	2,383.0000	(0.209)	0	0	0
13/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,515.0000	2,520.0000	0.199	0	0	0
13/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	659.0000	649.0000	(1.517)	0	0	0
13/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,435.0000	5,430.0000	(0.092)	0	0	0
13/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	488.0000	487.0000	(0.205)	0	0	0
13/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,835.0000	3,830.0000	(0.130)	0	0	0
13/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,885.0000	4,880.0000	(0.102)	0	0	0
13/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
13/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,015.0000	4,020.0000	0.125	0	0	0
13/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,886.0000	2,881.0000	(0.173)	0	0	0
13/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	238.0000	232.0000	(2.521)	0	0	0
13/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,986.0000	2,980.0000	(0.201)	0	0	0
13/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,487.0000	2,482.0000	(0.201)	0	0	0
13/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,785.0000	5,780.0000	(0.086)	0	0	0
13/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,515.0000	5,520.0000	0.091	0	0	0
13/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	1,015.0000	1,014.0000	(0.099)	0	0	0
13/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	5,085.0000	5,080.0000	(0.098)	0	0	0
13/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,535.0000	3,530.0000	(0.141)	0	0	0
13/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	6,035.0000	6,030.0000	(0.083)	0	0	0
13/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,140.0000	2,136.0000	(0.187)	0	0	0
13/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,044.0000	1,047.0000	0.287	0	0	0
13/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	253.0000	248.0000	(1.976)	0	0	0
13/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,185.0000	5,180.0000	(0.096)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,185.0000	3,180.0000	(0.157)	0	0	0
13/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,936.0000	2,930.0000	(0.204)	0	0	0
13/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	112.0000	107.0000	(4.464)	0	0	0
13/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,385.0000	5,380.0000	(0.093)	0	0	0
13/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,235.0000	3,230.0000	(0.155)	0	0	0
13/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	288.0000	284.0000	(1.389)	0	0	0
13/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,985.0000	4,980.0000	(0.100)	0	0	0
13/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,587.0000	2,582.0000	(0.193)	0	0	0
13/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	374.0000	364.0000	(2.674)	0	0	0
13/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,606.0000	1,602.0000	(0.249)	0	0	0
13/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,686.0000	2,681.0000	(0.186)	0	0	0
13/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
13/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	439.0000	428.0000	(2.506)	0	0	0
13/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,886.0000	2,881.0000	(0.173)	0	0	0
13/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
13/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,637.0000	2,631.0000	(0.228)	0	0	0
13/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,558.0000	1,555.0000	(0.193)	0	0	0
13/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	473.0000	462.0000	(2.326)	0	0	0
13/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	329.0000	325.0000	(1.216)	0	0	0
13/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,385.0000	3,380.0000	(0.148)	0	0	0
13/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	743.0000	744.0000	0.135	0	0	0
13/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	973.0000	972.0000	(0.103)	0	0	0
13/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	3,086.0000	3,080.0000	(0.194)	0	0	0
13/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	314.0000	304.0000	(3.185)	0	0	0

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13/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,239.0000	2,234.0000	(0.223)	0	0	0
13/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	286.0000	277.0000	(3.147)	0	0	0
13/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,135.0000	3,130.0000	(0.159)	0	0	0
13/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	3,036.0000	3,030.0000	(0.198)	0	0	0
13/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	127.0000	132.0000	3.937	0	0	0
13/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,485.0000	3,480.0000	(0.143)	0	0	0
13/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	3,036.0000	3,030.0000	(0.198)	0	0	0
13/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,325.0000	1,322.0000	(0.226)	0	0	0
13/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,750.0000	1,745.0000	(0.286)	0	0	0
13/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,135.0000	3,130.0000	(0.159)	0	0	0
13/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	351.0000	347.0000	(1.140)	0	0	0
13/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
13/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	376.0000	372.0000	(1.064)	0	0	0
13/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,335.0000	3,330.0000	(0.150)	0	0	0
13/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
13/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	156.0000	150.0000	(3.846)	0	0	0
13/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,385.0000	4,380.0000	(0.114)	0	0	0
13/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
13/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,637.0000	2,631.0000	(0.228)	0	0	0
13/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	521.0000	520.0000	(0.192)	0	0	0
13/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	150.0000	149.0000	(0.667)	0	0	0
13/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,653.0000	1,650.0000	(0.181)	0	0	0
13/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,585.0000	4,580.0000	(0.109)	0	0	0
13/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	261.0000	251.0000	(3.831)	0	0	0
13/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,435.0000	3,430.0000	(0.146)	0	0	0
13/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
13/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,189.0000	1,187.0000	(0.168)	0	0	0
13/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	973.0000	972.0000	(0.103)	0	0	0
13/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,279.0000	1,277.0000	(0.156)	0	0	0
13/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
13/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,371.0000	1,368.0000	(0.219)	0	0	0
13/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	627.0000	627.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	521.0000	520.0000	(0.192)	0	0	0
13/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,635.0000	3,630.0000	(0.138)	0	0	0
13/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,417.0000	1,414.0000	(0.212)	0	0	0
13/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	270.0000	265.0000	(1.852)	0	0	0
13/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,285.0000	6,280.0000	(0.080)	0	0	0
13/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
13/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	156.0000	150.0000	(3.846)	0	0	0
13/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	173.0000	167.0000	(3.468)	0	0	0
13/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,701.0000	1,697.0000	(0.235)	0	0	0
13/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
13/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,085.0000	6,080.0000	(0.082)	0	0	0
13/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	405.0000	395.0000	(2.469)	0	0	0
13/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
13/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	270.0000	265.0000	(1.852)	0	0	0
13/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,786.0000	2,781.0000	(0.179)	0	0	0
13/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,885.0000	5,880.0000	(0.085)	0	0	0
13/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	125.0000	120.0000	(4.000)	0	0	0
13/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	78.0000	74.0000	(5.128)	0	0	0
13/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	351.0000	347.0000	(1.140)	0	0	0
13/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,385.0000	6,380.0000	(0.078)	0	0	0
13/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	812.0000	812.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	286.0000	277.0000	(3.147)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	665.0000	665.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,485.0000	6,480.0000	(0.077)	0	0	0
13/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	590.0000	590.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	736.0000	729.0000	(0.951)	0	0	0
13/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	308.0000	304.0000	(1.299)	0	0	0
13/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,335.0000	6,330.0000	(0.079)	0	0	0
13/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	100.0000	95.0000	(5.000)	0	0	0
13/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,846.0000	1,842.0000	(0.217)	0	0	0
13/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,435.0000	6,430.0000	(0.078)	0	0	0
13/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	343.0000	333.0000	(2.915)	0	0	0
13/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,935.0000	5,930.0000	(0.084)	0	0	0
13/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	509.0000	497.0000	(2.358)	0	0	0
13/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	405.0000	395.0000	(2.469)	0	0	0
13/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,585.0000	6,580.0000	(0.076)	0	0	0
13/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	223.0000	218.0000	(2.242)	0	0	0
13/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	620.0000	609.0000	(1.774)	0	0	0
13/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,895.0000	1,891.0000	(0.211)	0	0	0
13/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,435.0000	4,430.0000	(0.113)	0	0	0
13/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	210.0000	204.0000	(2.857)	0	0	0
13/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	736.0000	729.0000	(0.951)	0	0	0
13/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	4,085.0000	4,080.0000	(0.122)	0	0	0
13/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,185.0000	4,180.0000	(0.119)	0	0	0
13/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,235.0000	5,230.0000	(0.096)	0	0	0
13/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	545.0000	534.0000	(2.018)	0	0	0
13/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	185.0000	180.0000	(2.703)	0	0	0
13/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	5,135.0000	5,130.0000	(0.097)	0	0	0
13/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,798.0000	1,794.0000	(0.222)	0	0	0
13/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,653.0000	1,650.0000	(0.181)	0	0	0
13/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,635.0000	4,630.0000	(0.108)	0	0	0
13/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,735.0000	4,730.0000	(0.106)	0	0	0
13/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,935.0000	4,930.0000	(0.101)	0	0	0
13/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	5,035.0000	5,030.0000	(0.099)	0	0	0
13/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,235.0000	4,230.0000	(0.118)	0	0	0
13/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,135.0000	4,130.0000	(0.121)	0	0	0
13/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,993.0000	1,988.0000	(0.251)	0	0	0
13/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,335.0000	4,330.0000	(0.115)	0	0	0
13/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,701.0000	1,697.0000	(0.235)	0	0	0
13/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,935.0000	4,930.0000	(0.101)	0	0	0
13/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,685.0000	3,680.0000	(0.136)	0	0	0
13/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,435.0000	4,430.0000	(0.113)	0	0	0
13/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	812.0000	812.0000	-	0	0	0
13/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,371.0000	1,368.0000	(0.219)	0	0	0
13/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	127.0000	132.0000	3.937	0	0	0
13/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	150.0000	149.0000	(0.667)	0	0	0
13/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	703.0000	704.0000	0.142	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	89.0000	84.0000	(5.618)	0	0	0
13/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
13/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	784.0000	785.0000	0.128	0	0	0
13/05/2009	£ / R	2009/09/14			Currency Future	13.1740	13.1830	0.068	13.2100	13.2100	3,519
13/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,613.0000	2,608.0000	(0.191)	0	0	0
13/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	650.0000	637.0000	(2.000)	0	0	0
13/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	238.0000	246.0000	3.361	0	0	0
13/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,249.0000	1,250.0000	0.080	0	0	0
13/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,227.0000	6,218.0000	(0.145)	0	0	0
13/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
13/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	674.0000	670.0000	(0.593)	0	0	0
13/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,209.0000	2,206.0000	(0.136)	0	0	0
13/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	373.0000	383.0000	2.681	0	0	0
13/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
13/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,524.0000	5,533.0000	0.163	0	0	0
13/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	509.0000	496.0000	(2.554)	0	0	0
13/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
13/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,111.0000	1,109.0000	(0.180)	0	0	0
13/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,469.0000	1,469.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,734.0000	4,726.0000	(0.169)	0	0	0
13/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,045.0000	1,035.0000	(0.957)	0	0	0
13/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,797.0000	2,792.0000	(0.179)	0	0	0
13/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,024.0000	4,033.0000	0.224	0	0	0
13/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	293.0000	302.0000	3.072	0	0	0
13/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,522.0000	2,518.0000	(0.159)	0	0	0
13/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	192.0000	199.0000	3.646	0	0	0
13/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	435.0000	442.0000	1.609	0	0	0
13/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
13/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	516.0000	511.0000	(0.969)	0	0	0
13/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,826.0000	1,825.0000	(0.055)	0	0	0
13/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,357.0000	1,358.0000	0.074	0	0	0
13/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	469.0000	468.0000	(0.213)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,253.0000	2,250.0000	(0.133)	0	0	0
13/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,868.0000	1,866.0000	(0.107)	0	0	0
13/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
13/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	942.0000	928.0000	(1.486)	0	0	0
13/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	200.0000	208.0000	4.000	0	0	0
13/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	359.0000	369.0000	2.786	0	0	0
13/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	282.0000	290.0000	2.837	0	0	0
13/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
13/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,342.0000	2,338.0000	(0.171)	0	0	0
13/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,508.0000	1,507.0000	(0.066)	0	0	0
13/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,122.0000	2,120.0000	(0.094)	0	0	0
13/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,545.0000	2,554.0000	0.354	0	0	0
13/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	331.0000	341.0000	3.021	0	0	0
13/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,664.0000	1,663.0000	(0.060)	0	0	0
13/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	105.0000	111.0000	5.714	0	0	0
13/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,431.0000	2,428.0000	(0.123)	0	0	0
13/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,926.0000	6,918.0000	(0.116)	0	0	0
13/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	345.0000	355.0000	2.899	0	0	0
13/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,285.0000	1,286.0000	0.078	0	0	0
13/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,122.0000	2,131.0000	0.424	0	0	0
13/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,214.0000	1,215.0000	0.082	0	0	0
13/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,394.0000	1,395.0000	0.072	0	0	0
13/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,274.0000	4,283.0000	0.211	0	0	0
13/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	248.0000	257.0000	3.629	0	0	0
13/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
13/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,298.0000	2,294.0000	(0.174)	0	0	0
13/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	783.0000	779.0000	(0.511)	0	0	0
13/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	192.0000	199.0000	3.646	0	0	0
13/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,576.0000	3,585.0000	0.252	0	0	0
13/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,179.0000	1,181.0000	0.170	0	0	0
13/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,078.0000	1,072.0000	(0.557)	0	0	0
13/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	48.0000	48.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	238.0000	246.0000	3.361	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
13/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	403.0000	414.0000	2.730	0	0	0
13/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	452.0000	455.0000	0.664	0	0	0
13/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
13/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	536.0000	522.0000	(2.612)	0	0	0
13/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,074.0000	5,083.0000	0.177	0	0	0
13/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	306.0000	315.0000	2.941	0	0	0
13/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	941.0000	948.0000	0.744	0	0	0
13/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,664.0000	1,663.0000	(0.060)	0	0	0
13/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,269.0000	3,263.0000	(0.184)	0	0	0
13/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
13/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	359.0000	369.0000	2.786	0	0	0
13/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,744.0000	1,743.0000	(0.057)	0	0	0
13/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	367.0000	365.0000	(0.545)	0	0	0
13/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,432.0000	1,432.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	218.0000	226.0000	3.670	0	0	0
13/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,079.0000	2,077.0000	(0.096)	0	0	0
13/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,429.0000	5,421.0000	(0.147)	0	0	0
13/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,624.0000	1,624.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
13/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	388.0000	398.0000	2.577	0	0	0
13/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	111.0000	116.0000	4.505	0	0	0
13/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	760.0000	755.0000	(0.658)	0	0	0
13/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,946.0000	3,939.0000	(0.177)	0	0	0
13/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,321.0000	1,322.0000	0.076	0	0	0
13/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	318.0000	328.0000	3.145	0	0	0
13/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,285.0000	1,286.0000	0.078	0	0	0
13/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,387.0000	2,383.0000	(0.168)	0	0	0
13/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	737.0000	733.0000	(0.543)	0	0	0
13/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,868.0000	1,866.0000	(0.107)	0	0	0
13/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	531.0000	526.0000	(0.942)	0	0	0
13/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	563.0000	550.0000	(2.309)	0	0	0
13/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,797.0000	2,792.0000	(0.179)	0	0	0
13/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
13/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	907.0000	893.0000	(1.544)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,786.0000	2,795.0000	0.323	0	0	0
13/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
13/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
13/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	858.0000	858.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	91.0000	96.0000	5.495	0	0	0
13/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
13/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	501.0000	496.0000	(0.998)	0	0	0
13/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,890.0000	2,885.0000	(0.173)	0	0	0
13/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,173.0000	3,167.0000	(0.189)	0	0	0
13/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	223.0000	222.0000	(0.448)	0	0	0
13/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	434.0000	425.0000	(2.074)	0	0	0
13/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
13/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,705.0000	2,700.0000	(0.185)	0	0	0
13/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,477.0000	6,468.0000	(0.139)	0	0	0
13/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,437.0000	1,445.0000	0.557	0	0	0
13/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,145.0000	1,147.0000	0.175	0	0	0
13/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,785.0000	1,784.0000	(0.056)	0	0	0
13/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
13/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	742.0000	728.0000	(1.887)	0	0	0
13/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	163.0000	162.0000	(0.613)	0	0	0
13/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,111.0000	1,109.0000	(0.180)	0	0	0
13/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
13/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,342.0000	2,338.0000	(0.171)	0	0	0
13/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,982.0000	4,974.0000	(0.161)	0	0	0
13/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,567.0000	2,563.0000	(0.156)	0	0	0
13/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,508.0000	1,507.0000	(0.066)	0	0	0
13/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	807.0000	803.0000	(0.496)	0	0	0
13/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,774.0000	5,783.0000	0.156	0	0	0
13/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,145.0000	1,147.0000	0.175	0	0	0
13/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,298.0000	2,294.0000	(0.174)	0	0	0
13/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	79.0000	83.0000	5.063	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,247.0000	1,255.0000	0.642	0	0	0
13/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	373.0000	383.0000	2.681	0	0	0
13/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,522.0000	2,518.0000	(0.159)	0	0	0
13/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	282.0000	290.0000	2.837	0	0	0
13/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	435.0000	442.0000	1.609	0	0	0
13/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
13/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	580.0000	575.0000	(0.862)	0	0	0
13/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	977.0000	963.0000	(1.433)	0	0	0
13/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	774.0000	759.0000	(1.938)	0	0	0
13/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	419.0000	430.0000	2.625	0	0	0
13/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	209.0000	217.0000	3.828	0	0	0
13/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
13/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,122.0000	2,120.0000	(0.094)	0	0	0
13/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	806.0000	792.0000	(1.737)	0	0	0
13/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	419.0000	430.0000	2.625	0	0	0
13/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	183.0000	190.0000	3.825	0	0	0
13/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,984.0000	2,979.0000	(0.168)	0	0	0
13/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
13/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	483.0000	470.0000	(2.692)	0	0	0
13/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
13/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
13/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,704.0000	1,703.0000	(0.059)	0	0	0
13/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,705.0000	2,700.0000	(0.185)	0	0	0
13/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	516.0000	511.0000	(0.969)	0	0	0
13/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,253.0000	2,250.0000	(0.133)	0	0	0
13/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
13/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	228.0000	236.0000	3.509	0	0	0
13/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,509.0000	3,502.0000	(0.199)	0	0	0
13/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	710.0000	697.0000	(1.831)	0	0	0
13/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,909.0000	1,907.0000	(0.105)	0	0	0
13/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	160.0000	167.0000	4.375	0	0	0
13/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,321.0000	1,322.0000	0.076	0	0	0
13/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	598.0000	592.0000	(1.003)	0	0	0
13/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,036.0000	2,034.0000	(0.098)	0	0	0
13/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,994.0000	1,991.0000	(0.150)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,937.0000	2,932.0000	(0.170)	0	0	0
13/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,432.0000	1,432.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,166.0000	2,163.0000	(0.139)	0	0	0
13/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,659.0000	2,654.0000	(0.188)	0	0	0
13/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	345.0000	355.0000	2.899	0	0	0
13/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	270.0000	279.0000	3.333	0	0	0
13/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	634.0000	630.0000	(0.631)	0	0	0
13/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	873.0000	858.0000	(1.718)	0	0	0
13/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
13/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
13/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
13/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	616.0000	611.0000	(0.812)	0	0	0
13/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	388.0000	385.0000	(0.773)	0	0	0
13/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,476.0000	2,472.0000	(0.162)	0	0	0
13/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	228.0000	236.0000	3.509	0	0	0
13/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,546.0000	1,546.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	293.0000	302.0000	3.072	0	0	0
13/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,249.0000	1,250.0000	0.080	0	0	0
13/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,844.0000	2,839.0000	(0.176)	0	0	0
13/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,704.0000	1,703.0000	(0.059)	0	0	0
13/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
13/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	942.0000	928.0000	(1.486)	0	0	0
13/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,079.0000	2,077.0000	(0.096)	0	0	0
13/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
13/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	306.0000	315.0000	2.941	0	0	0
13/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,751.0000	2,746.0000	(0.182)	0	0	0
13/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,624.0000	1,624.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	592.0000	578.0000	(2.365)	0	0	0
13/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	716.0000	711.0000	(0.698)	0	0	0
13/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	248.0000	257.0000	3.629	0	0	0
13/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	259.0000	268.0000	3.475	0	0	0
13/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	680.0000	666.0000	(2.059)	0	0	0
13/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,585.0000	1,585.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,469.0000	1,469.0000	-	0	0	0
13/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	168.0000	174.0000	3.571	0	0	0
13/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	452.0000	455.0000	0.664	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,078.0000	1,072.0000	(0.557)	0	0	0
13/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	912.0000	918.0000	0.658	0	0	0
13/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	140.0000	146.0000	4.286	0	0	0
13/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	695.0000	691.0000	(0.576)	0	0	0
13/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	1,013.0000	999.0000	(1.382)	0	0	0
13/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	487.0000	482.0000	(1.027)	0	0	0
13/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	654.0000	649.0000	(0.765)	0	0	0
13/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	839.0000	825.0000	(1.669)	0	0	0
13/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	160.0000	167.0000	4.375	0	0	0
13/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	621.0000	608.0000	(2.093)	0	0	0
13/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,476.0000	2,472.0000	(0.162)	0	0	0
13/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
13/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	547.0000	541.0000	(1.097)	0	0	0
13/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	563.0000	558.0000	(0.888)	0	0	0
13/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	175.0000	182.0000	4.000	0	0	0
13/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,951.0000	1,949.0000	(0.103)	0	0	0
13/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,826.0000	1,825.0000	(0.055)	0	0	0
13/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,036.0000	2,034.0000	(0.098)	0	0	0
13/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	200.0000	208.0000	4.000	0	0	0
13/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	183.0000	190.0000	3.825	0	0	0
13/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,909.0000	1,907.0000	(0.105)	0	0	0
13/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	314.0000	312.0000	(0.637)	0	0	0
13/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	973.0000	980.0000	0.719	0	0	0
13/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	807.0000	803.0000	(0.496)	0	0	0
13/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	483.0000	470.0000	(2.692)	0	0	0
13/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	349.0000	347.0000	(0.573)	0	0	0
13/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,005.0000	1,012.0000	0.697	0	0	0
13/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,038.0000	1,045.0000	0.674	0	0	0
13/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	695.0000	691.0000	(0.576)	0	0	0
13/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	331.0000	329.0000	(0.604)	0	0	0
13/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	884.0000	887.0000	0.339	0	0	0
13/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	410.0000	404.0000	(1.463)	0	0	0
13/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	832.0000	829.0000	(0.361)	0	0	0
13/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	458.0000	446.0000	(2.620)	0	0	0
13/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	621.0000	608.0000	(2.093)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/12/14			Currency Future	13.3664	13.3862	0.148	0.0000	0.0000	1,451
13/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	754.0000	767.0000	1.724	0	0	0
13/05/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,134.0000	1,153.0000	1.675	0	0	0
13/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	538.0000	556.0000	3.346	0	0	0
13/05/2009	£ / R	2009/12/14	12.80	Put	Currency Future	567.0000	567.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,472.0000	1,470.0000	(0.136)	0	0	0
13/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	995.0000	997.0000	0.201	0	0	0
13/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	208.0000	220.0000	5.769	0	0	0
13/05/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,823.0000	2,845.0000	0.779	0	0	0
13/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	728.0000	710.0000	(2.473)	0	0	0
13/05/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,642.0000	2,633.0000	(0.341)	0	0	0
13/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	119.0000	127.0000	6.723	0	0	0
13/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	953.0000	955.0000	0.210	0	0	0
13/05/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,493.0000	6,474.0000	(0.293)	0	0	0
13/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
13/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,088.0000	1,081.0000	(0.643)	0	0	0
13/05/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,766.0000	5,786.0000	0.347	0	0	0
13/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,004.0000	3,990.0000	(0.350)	0	0	0
13/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,438.0000	1,436.0000	(0.139)	0	0	0
13/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	714.0000	735.0000	2.941	0	0	0
13/05/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,583.0000	3,570.0000	(0.363)	0	0	0
13/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	139.0000	142.0000	2.158	0	0	0
13/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,270.0000	4,290.0000	0.468	0	0	0
13/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
13/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,205.0000	2,228.0000	1.043	0	0	0
13/05/2009	£ / R	2009/12/14	9.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,015.0000	4,998.0000	(0.339)	0	0	0
13/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
13/05/2009	£ / R	2009/12/14	14.25	Call	Currency Future	554.0000	572.0000	3.249	0	0	0
13/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
13/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	437.0000	453.0000	3.661	0	0	0
13/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,582.0000	3,603.0000	0.586	0	0	0
13/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,352.0000	3,341.0000	(0.328)	0	0	0
13/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	893.0000	894.0000	0.112	0	0	0
13/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	570.0000	589.0000	3.333	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
13/05/2009	£ / R 2009/12/14	12.10	Put	Currency Future	316.0000	320.0000	1.266	0	0	0
13/05/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,684.0000	1,681.0000	(0.178)	0	0	0
13/05/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,583.0000	1,606.0000	1.453	0	0	0
13/05/2009	£ / R 2009/12/14	13.20	Put	Currency Future	787.0000	769.0000	(2.287)	0	0	0
13/05/2009	£ / R 2009/12/14	14.15	Call	Currency Future	587.0000	606.0000	3.237	0	0	0
13/05/2009	£ / R 2009/12/14	18.80	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/05/2009	£ / R 2009/12/14	13.60	Call	Currency Future	796.0000	801.0000	0.628	0	0	0
13/05/2009	£ / R 2009/12/14	13.35	Put	Currency Future	876.0000	858.0000	(2.055)	0	0	0
13/05/2009	£ / R 2009/12/14	13.90	Call	Currency Future	676.0000	696.0000	2.959	0	0	0
13/05/2009	£ / R 2009/12/14	14.00	Call	Currency Future	639.0000	659.0000	3.130	0	0	0
13/05/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,209.0000	1,210.0000	0.083	0	0	0
13/05/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,067.0000	5,087.0000	0.395	0	0	0
13/05/2009	£ / R 2009/12/14	14.40	Call	Currency Future	507.0000	525.0000	3.550	0	0	0
13/05/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,273.0000	1,272.0000	(0.079)	0	0	0
13/05/2009	£ / R 2009/12/14	14.60	Call	Currency Future	450.0000	467.0000	3.778	0	0	0
13/05/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,870.0000	1,866.0000	(0.214)	0	0	0
13/05/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,404.0000	1,403.0000	(0.071)	0	0	0
13/05/2009	£ / R 2009/12/14	14.45	Call	Currency Future	493.0000	510.0000	3.448	0	0	0
13/05/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,030.0000	1,015.0000	(1.456)	0	0	0
13/05/2009	£ / R 2009/12/14	13.15	Call	Currency Future	974.0000	976.0000	0.205	0	0	0
13/05/2009	£ / R 2009/12/14	14.55	Call	Currency Future	464.0000	481.0000	3.664	0	0	0
13/05/2009	£ / R 2009/12/14	14.85	Call	Currency Future	386.0000	402.0000	4.145	0	0	0
13/05/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,795.0000	1,791.0000	(0.223)	0	0	0
13/05/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,541.0000	1,539.0000	(0.130)	0	0	0
13/05/2009	£ / R 2009/12/14	15.15	Call	Currency Future	320.0000	334.0000	4.375	0	0	0
13/05/2009	£ / R 2009/12/14	16.85	Call	Currency Future	99.0000	106.0000	7.071	0	0	0
13/05/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,576.0000	1,574.0000	(0.127)	0	0	0
13/05/2009	£ / R 2009/12/14	13.15	Put	Currency Future	757.0000	739.0000	(2.378)	0	0	0
13/05/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,370.0000	1,370.0000	-	0	0	0
13/05/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,506.0000	1,504.0000	(0.133)	0	0	0
13/05/2009	£ / R 2009/12/14	14.75	Call	Currency Future	411.0000	427.0000	3.893	0	0	0
13/05/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,720.0000	1,717.0000	(0.174)	0	0	0
13/05/2009	£ / R 2009/12/14	14.35	Call	Currency Future	523.0000	541.0000	3.442	0	0	0
13/05/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,772.0000	4,755.0000	(0.356)	0	0	0
13/05/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,648.0000	1,645.0000	(0.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,265.0000	2,258.0000	(0.309)	0	0	0
13/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	374.0000	390.0000	4.278	0	0	0
13/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,103.0000	2,098.0000	(0.238)	0	0	0
13/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	330.0000	345.0000	4.545	0	0	0
13/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	621.0000	641.0000	3.221	0	0	0
13/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,985.0000	1,981.0000	(0.202)	0	0	0
13/05/2009	£ / R	2009/12/14	12.35	Put	Currency Future	394.0000	397.0000	0.761	0	0	0
13/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	836.0000	837.0000	0.120	0	0	0
13/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
13/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,908.0000	1,904.0000	(0.210)	0	0	0
13/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	695.0000	715.0000	2.878	0	0	0
13/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,832.0000	1,828.0000	(0.218)	0	0	0
13/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,940.0000	6,921.0000	(0.274)	0	0	0
13/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	969.0000	950.0000	(1.961)	0	0	0
13/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	398.0000	414.0000	4.020	0	0	0
13/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,757.0000	1,754.0000	(0.171)	0	0	0
13/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,064.0000	2,058.0000	(0.291)	0	0	0
13/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	310.0000	324.0000	4.516	0	0	0
13/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,179.0000	1,179.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,143.0000	2,138.0000	(0.233)	0	0	0
13/05/2009	£ / R	2009/12/14	15.35	Call	Currency Future	281.0000	294.0000	4.626	0	0	0
13/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,038.0000	1,041.0000	0.289	0	0	0
13/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	238.0000	250.0000	5.042	0	0	0
13/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,517.0000	5,536.0000	0.344	0	0	0
13/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/05/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,410.0000	1,433.0000	1.631	0	0	0
13/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,455.0000	5,438.0000	(0.312)	0	0	0
13/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,305.0000	1,304.0000	(0.077)	0	0	0
13/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
13/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,148.0000	1,148.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,506.0000	1,504.0000	(0.133)	0	0	0
13/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	604.0000	623.0000	3.146	0	0	0
13/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,596.0000	2,618.0000	0.847	0	0	0
13/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	523.0000	541.0000	3.442	0	0	0
13/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,337.0000	1,337.0000	-	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
13/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	424.0000	440.0000	3.774	0	0	0
13/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,023.0000	4,043.0000	0.497	0	0	0
13/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,612.0000	1,609.0000	(0.186)	0	0	0
13/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,118.0000	1,114.0000	(0.358)	0	0	0
13/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,472.0000	2,464.0000	(0.324)	0	0	0
13/05/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,541.0000	1,539.0000	(0.130)	0	0	0
13/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,305.0000	1,304.0000	(0.077)	0	0	0
13/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,684.0000	1,681.0000	(0.178)	0	0	0
13/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	374.0000	390.0000	4.278	0	0	0
13/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	621.0000	641.0000	3.221	0	0	0
13/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	352.0000	367.0000	4.261	0	0	0
13/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	938.0000	919.0000	(2.026)	0	0	0
13/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,245.0000	6,226.0000	(0.304)	0	0	0
13/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,337.0000	1,337.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	854.0000	855.0000	0.117	0	0	0
13/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	604.0000	623.0000	3.146	0	0	0
13/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	817.0000	799.0000	(2.203)	0	0	0
13/05/2009	£ / R	2009/12/14	12.95	Put	Currency Future	644.0000	632.0000	(1.863)	0	0	0
13/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	450.0000	467.0000	3.778	0	0	0
13/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,001.0000	982.0000	(1.898)	0	0	0
13/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	933.0000	935.0000	0.214	0	0	0
13/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	818.0000	818.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,061.0000	1,068.0000	0.660	0	0	0
13/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	672.0000	654.0000	(2.679)	0	0	0
13/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	341.0000	356.0000	4.399	0	0	0
13/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	700.0000	682.0000	(2.571)	0	0	0
13/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	587.0000	606.0000	3.237	0	0	0
13/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,160.0000	1,182.0000	1.897	0	0	0
13/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
13/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,370.0000	1,370.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	592.0000	588.0000	(0.676)	0	0	0
13/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	734.0000	750.0000	2.180	0	0	0
13/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	478.0000	495.0000	3.556	0	0	0
13/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	907.0000	888.0000	(2.095)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	464.0000	481.0000	3.664	0	0	0
13/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,241.0000	1,241.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,908.0000	1,904.0000	(0.210)	0	0	0
13/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	657.0000	677.0000	3.044	0	0	0
13/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,059.0000	1,047.0000	(1.133)	0	0	0
13/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	846.0000	828.0000	(2.128)	0	0	0
13/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,179.0000	1,179.0000	-	0	0	0
13/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	695.0000	715.0000	2.878	0	0	0
13/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	775.0000	784.0000	1.161	0	0	0
13/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	507.0000	525.0000	3.550	0	0	0
13/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	873.0000	875.0000	0.229	0	0	0
13/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	363.0000	378.0000	4.132	0	0	0
13/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,109.0000	1,124.0000	1.353	0	0	0
13/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,209.0000	1,210.0000	0.083	0	0	0
13/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	543.0000	546.0000	0.552	0	0	0
13/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,084.0000	1,096.0000	1.107	0	0	0
13/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	913.0000	915.0000	0.219	0	0	0
13/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,016.0000	1,018.0000	0.197	0	0	0
13/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,947.0000	1,942.0000	(0.257)	0	0	0
13/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	618.0000	610.0000	(1.294)	0	0	0
13/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,648.0000	1,645.0000	(0.182)	0	0	0
13/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	796.0000	801.0000	0.628	0	0	0
13/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,030.0000	1,015.0000	(1.456)	0	0	0
13/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	676.0000	696.0000	2.959	0	0	0
13/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	907.0000	888.0000	(2.095)	0	0	0
13/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	873.0000	875.0000	0.229	0	0	0
13/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,720.0000	1,717.0000	(0.174)	0	0	0
13/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	437.0000	453.0000	3.661	0	0	0
13/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,024.0000	2,019.0000	(0.247)	0	0	0
13/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,189.0000	1,212.0000	1.934	0	0	0
13/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	523.0000	526.0000	0.574	0	0	0
13/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,084.0000	1,096.0000	1.107	0	0	0
13/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	484.0000	487.0000	0.620	0	0	0
13/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,250.0000	1,273.0000	1.840	0	0	0
13/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	618.0000	610.0000	(1.294)	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
13/05/2009	£ / R	2010/06/14			Currency Future	13.7340	13.7724	0.280	0.0000	0.0000	0
13/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,010.0000	2,974.0000	(1.196)	0	0	0
13/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,595.0000	5,630.0000	0.626	0	0	0
13/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,474.0000	1,444.0000	(2.035)	0	0	0
13/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
13/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,327.0000	1,337.0000	0.754	0	0	0
13/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,108.0000	1,117.0000	0.812	0	0	0
13/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,093.0000	1,065.0000	(2.562)	0	0	0
13/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,154.0000	4,184.0000	0.722	0	0	0
13/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,028.0000	6,995.0000	(0.470)	0	0	0
13/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	70.0000	62.0000	(11.429)	0	0	0
13/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	162.0000	168.0000	3.704	0	0	0
13/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,824.0000	1,792.0000	(1.754)	0	0	0
13/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,795.0000	2,827.0000	1.145	0	0	0
13/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,238.0000	5,209.0000	(0.554)	0	0	0
13/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,642.0000	5,611.0000	(0.549)	0	0	0
13/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,063.0000	1,035.0000	(2.634)	0	0	0
13/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	191.0000	197.0000	3.141	0	0	0
13/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,607.0000	6,574.0000	(0.499)	0	0	0
13/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	322.0000	331.0000	2.795	0	0	0
13/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	276.0000	284.0000	2.899	0	0	0
13/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,912.0000	3,875.0000	(0.946)	0	0	0
13/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	443.0000	444.0000	0.226	0	0	0
13/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	496.0000	497.0000	0.202	0	0	0
13/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,347.0000	1,358.0000	0.817	0	0	0
13/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,638.0000	2,602.0000	(1.365)	0	0	0
13/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,030.0000	1,037.0000	0.680	0	0	0
13/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	211.0000	204.0000	(3.318)	0	0	0
13/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	94.0000	91.0000	(3.191)	0	0	0
13/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,646.0000	1,615.0000	(1.883)	0	0	0
13/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,434.0000	2,462.0000	1.150	0	0	0
13/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,725.0000	1,743.0000	1.043	0	0	0
13/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,728.0000	3,763.0000	0.939	0	0	0
13/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	958.0000	965.0000	0.731	0	0	0
13/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	722.0000	724.0000	0.277	0	0	0
13/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	300.0000	289.0000	(3.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	641.0000	621.0000	(3.120)	0	0	0
13/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	866.0000	838.0000	(3.233)	0	0	0
13/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	644.0000	647.0000	0.466	0	0	0
13/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,005.0000	977.0000	(2.786)	0	0	0
13/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,500.0000	1,511.0000	0.733	0	0	0
13/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,045.0000	1,053.0000	0.766	0	0	0
13/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
13/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,937.0000	1,963.0000	1.342	0	0	0
13/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,155.0000	5,188.0000	0.640	0	0	0
13/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,611.0000	1,580.0000	(1.924)	0	0	0
13/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	503.0000	490.0000	(2.584)	0	0	0
13/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	977.0000	949.0000	(2.866)	0	0	0
13/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,309.0000	4,272.0000	(0.859)	0	0	0
13/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,142.0000	1,151.0000	0.788	0	0	0
13/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,411.0000	1,421.0000	0.709	0	0	0
13/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,092.0000	1,100.0000	0.733	0	0	0
13/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	712.0000	685.0000	(3.792)	0	0	0
13/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,017.0000	4,988.0000	(0.578)	0	0	0
13/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,178.0000	3,143.0000	(1.101)	0	0	0
13/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	208.0000	215.0000	3.365	0	0	0
13/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	750.0000	753.0000	0.400	0	0	0
13/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	477.0000	479.0000	0.419	0	0	0
13/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,043.0000	4,007.0000	(0.890)	0	0	0
13/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,508.0000	1,478.0000	(1.989)	0	0	0
13/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,516.0000	2,481.0000	(1.391)	0	0	0
13/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	363.0000	373.0000	2.755	0	0	0
13/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,408.0000	1,378.0000	(2.131)	0	0	0
13/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,348.0000	3,312.0000	(1.075)	0	0	0
13/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,929.0000	4,901.0000	(0.568)	0	0	0
13/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,432.0000	1,443.0000	0.768	0	0	0
13/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	582.0000	585.0000	0.515	0	0	0
13/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	454.0000	456.0000	0.441	0	0	11,194
13/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,646.0000	1,658.0000	0.729	0	0	0
13/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,176.0000	1,186.0000	0.850	0	0	0
13/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	0.0000	1,241.0000	100.000	0	0	0
13/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	612.0000	616.0000	0.654	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,342.0000	1,313.0000	(2.161)	0	0	0
13/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	351.0000	361.0000	2.849	0	0	0
13/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,159.0000	1,168.0000	0.777	0	0	0
13/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,694.0000	3,656.0000	(1.029)	0	0	0
13/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	357.0000	367.0000	2.801	0	0	0
13/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	948.0000	920.0000	(2.954)	0	0	0
13/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	528.0000	529.0000	0.189	0	0	0
13/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,621.0000	1,632.0000	0.679	0	0	0
13/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,278.0000	1,250.0000	(2.191)	0	0	0
13/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	520.0000	508.0000	(2.308)	0	0	0
13/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,841.0000	5,877.0000	0.616	0	0	0
13/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	0.0000	1,219.0000	100.000	0	0	0
13/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,973.0000	4,944.0000	(0.583)	0	0	0
13/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,389.0000	1,399.0000	0.720	0	0	0
13/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,375.0000	1,346.0000	(2.109)	0	0	0
13/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,391.0000	4,419.0000	0.638	0	0	0
13/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,220.0000	4,183.0000	(0.877)	0	0	0
13/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	790.0000	794.0000	0.506	0	0	0
13/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	57.0000	46.0000	(19.298)	0	0	0
13/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,368.0000	1,378.0000	0.731	0	0	11,194
13/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	737.0000	710.0000	(3.664)	0	0	0
13/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,005.0000	3,038.0000	1.098	0	0	0
13/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	171.0000	166.0000	(2.924)	0	0	0
13/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,668.0000	4,630.0000	(0.814)	0	0	0
13/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,436.0000	2,401.0000	(1.437)	0	0	0
13/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,212.0000	1,222.0000	0.825	0	0	0
13/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	770.0000	773.0000	0.390	0	0	0
13/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,872.0000	1,898.0000	1.389	0	0	0
13/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	538.0000	526.0000	(2.230)	0	0	0
13/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	661.0000	663.0000	0.303	0	0	0
13/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,927.0000	2,891.0000	(1.230)	0	0	0
13/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,752.0000	1,721.0000	(1.769)	0	0	0
13/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	516.0000	516.0000	-	0	0	0
13/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,034.0000	1,006.0000	(2.708)	0	0	0
13/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,123.0000	2,089.0000	(1.602)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	857.0000	862.0000	0.583	0	0	0
13/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,374.0000	6,342.0000	(0.502)	0	0	0
13/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,782.0000	3,743.0000	(1.031)	0	0	0
13/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	986.0000	993.0000	0.710	0	0	0
13/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,176.0000	1,186.0000	0.850	0	0	0
13/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,342.0000	1,313.0000	(2.161)	0	0	0
13/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	402.0000	403.0000	0.249	0	0	0
13/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,194.0000	1,204.0000	0.838	0	0	0
13/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,298.0000	4,324.0000	0.605	0	0	0
13/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	276.0000	268.0000	(2.899)	0	0	0
13/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,808.0000	1,835.0000	1.493	0	0	0
13/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	574.0000	562.0000	(2.091)	0	0	0
13/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,510.0000	2,541.0000	1.235	0	0	0
13/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	120.0000	122.0000	1.667	0	0	0
13/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,354.0000	3,395.0000	1.222	0	0	0
13/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	64.0000	52.0000	(18.750)	0	0	0
13/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,904.0000	1,930.0000	1.366	0	0	0
13/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	780.0000	783.0000	0.385	0	0	0
13/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,310.0000	1,282.0000	(2.137)	0	0	0
13/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,088.0000	4,051.0000	(0.905)	0	0	0
13/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	472.0000	473.0000	0.212	0	0	0
13/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,356.0000	2,322.0000	(1.443)	0	0	0
13/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	604.0000	608.0000	0.662	0	0	0
13/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,396.0000	2,361.0000	(1.461)	0	0	0
13/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,220.0000	3,185.0000	(1.087)	0	0	0
13/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	247.0000	239.0000	(3.239)	0	0	0
13/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	54.0000	43.0000	(20.370)	0	0	0
13/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	547.0000	549.0000	0.366	0	0	0
13/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,720.0000	2,683.0000	(1.360)	0	0	0
13/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,563.0000	3,526.0000	(1.038)	0	0	0
13/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,443.0000	4,406.0000	(0.833)	0	0	0
13/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	427.0000	428.0000	0.234	0	0	0
13/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	704.0000	706.0000	0.284	0	0	0
13/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,935.0000	1,902.0000	(1.705)	0	0	0
13/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	919.0000	924.0000	0.544	0	0	0
13/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,494.0000	3,532.0000	1.088	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
13/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	110.0000	109.0000	(0.909)	0	0	0
13/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,631.0000	2,662.0000	1.178	0	0	0
13/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	449.0000	450.0000	0.223	0	0	0
13/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,265.0000	4,228.0000	(0.868)	0	0	0
13/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,438.0000	4,466.0000	0.631	0	0	0
13/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,447.0000	3,486.0000	1.131	0	0	0
13/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	113.0000	114.0000	0.885	0	0	0
13/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,590.0000	2,621.0000	1.197	0	0	0
13/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,681.0000	1,650.0000	(1.844)	0	0	0
13/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,015.0000	1,022.0000	0.690	0	0	0
13/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,132.0000	4,095.0000	(0.895)	0	0	0
13/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	597.0000	600.0000	0.503	0	0	0
13/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	256.0000	249.0000	(2.734)	0	0	0
13/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,263.0000	3,227.0000	(1.103)	0	0	0
13/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	466.0000	467.0000	0.215	0	0	0
13/05/2009	€ / R	2009/06/12			Currency Future	11.5943	11.6420	0.411	11.7100	11.6400	24,048
13/05/2009	€ / R	2009/06/12	13.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	€ / R	2009/06/12	14.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
13/05/2009	€ / R	2009/06/12	10.75	Put	Currency Future	30.0000	23.0000	(23.333)	0	0	0
13/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	314.0000	283.0000	(9.873)	0	0	0
13/05/2009	€ / R	2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.25	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
13/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	1,047.0000	1,006.0000	(3.916)	0	0	0
13/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	259.0000	275.0000	6.178	0	0	0
13/05/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,506.0000	2,459.0000	(1.875)	0	0	0
13/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,231.0000	1,188.0000	(3.493)	0	0	0
13/05/2009	€ / R	2009/06/12	10.75	Call	Currency Future	874.0000	915.0000	4.691	0	0	0
13/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,556.0000	2,508.0000	(1.878)	0	0	0
13/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	66.0000	76.0000	15.152	0	0	0
13/05/2009	€ / R	2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,344.0000	2,392.0000	2.048	0	0	0
13/05/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,517.0000	1,471.0000	(3.032)	0	0	0
13/05/2009	€ / R 2009/06/12	10.90	Call	Currency Future	743.0000	781.0000	5.114	0	0	0
13/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	113.0000	128.0000	13.274	0	0	0
13/05/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,663.0000	1,617.0000	(2.766)	0	0	0
13/05/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,844.0000	3,892.0000	1.249	0	0	0
13/05/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,456.0000	2,409.0000	(1.914)	0	0	0
13/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	669.0000	636.0000	(4.933)	0	0	0
13/05/2009	€ / R 2009/06/12	14.65	Put	Currency Future	3,056.0000	3,008.0000	(1.571)	0	0	0
13/05/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,344.0000	5,392.0000	0.898	0	0	0
13/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
13/05/2009	€ / R 2009/06/12	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	10.90	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
13/05/2009	€ / R 2009/06/12	12.05	Call	Currency Future	138.0000	155.0000	12.319	0	0	0
13/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
13/05/2009	€ / R 2009/06/12	12.80	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
13/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	163.0000	140.0000	(14.110)	0	0	0
13/05/2009	€ / R 2009/06/12	11.05	Call	Currency Future	620.0000	654.0000	5.484	0	0	0
13/05/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,058.0000	2,011.0000	(2.284)	0	0	0
13/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	11.15	Call	Currency Future	544.0000	575.0000	5.699	0	0	0
13/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	594.0000	563.0000	(5.219)	0	0	0
13/05/2009	€ / R 2009/06/12	11.40	Call	Currency Future	377.0000	401.0000	6.366	0	0	0
13/05/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,706.0000	3,658.0000	(1.295)	0	0	0
13/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	87.0000	72.0000	(17.241)	0	0	0
13/05/2009	€ / R 2009/06/12	13.75	Put	Currency Future	2,157.0000	2,110.0000	(2.179)	0	0	0
13/05/2009	€ / R 2009/06/12	11.80	Call	Currency Future	208.0000	220.0000	5.769	0	0	0
13/05/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,906.0000	2,858.0000	(1.652)	0	0	0
13/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,761.0000	1,715.0000	(2.612)	0	0	0
13/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	285.0000	254.0000	(10.877)	0	0	0
13/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,606.0000	2,558.0000	(1.842)	0	0	0
13/05/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,517.0000	1,471.0000	(3.032)	0	0	0
13/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	582.0000	614.0000	5.498	0	0	0
13/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,307.0000	2,259.0000	(2.081)	0	0	0
13/05/2009	€ / R 2009/06/12	11.45	Put	Currency Future	205.0000	180.0000	(12.195)	0	0	0
13/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	13.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/05/2009	€ / R 2009/06/12	11.15	Put	Currency Future	100.0000	83.0000	(17.000)	0	0	0
13/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
13/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,092.0000	1,051.0000	(3.755)	0	0	0
13/05/2009	€ / R 2009/06/12	11.40	Put	Currency Future	183.0000	159.0000	(13.115)	0	0	0
13/05/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,909.0000	1,862.0000	(2.462)	0	0	0
13/05/2009	€ / R 2009/06/12	11.15	Call	Currency Future	544.0000	575.0000	5.699	0	0	0
13/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,706.0000	2,658.0000	(1.774)	0	0	0
13/05/2009	€ / R 2009/06/12	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,231.0000	1,188.0000	(3.493)	0	0	0
13/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	€ / R 2009/06/12	11.50	Call	Currency Future	325.0000	345.0000	6.154	0	0	0
13/05/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,206.0000	3,158.0000	(1.497)	0	0	0
13/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,047.0000	1,006.0000	(3.916)	0	0	0
13/05/2009	€ / R 2009/06/12	11.45	Call	Currency Future	350.0000	372.0000	6.286	0	0	0
13/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,207.0000	2,160.0000	(2.130)	0	0	0
13/05/2009	€ / R 2009/06/12	11.25	Call	Currency Future	472.0000	501.0000	6.144	0	0	0
13/05/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,606.0000	3,558.0000	(1.331)	0	0	0
13/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,306.0000	3,258.0000	(1.452)	0	0	0
13/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
13/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/05/2009	€ / R 2009/06/12	11.25	Put	Currency Future	128.0000	109.0000	(14.844)	0	0	0
13/05/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,138.0000	1,096.0000	(3.691)	0	0	0
13/05/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,456.0000	2,409.0000	(1.914)	0	0	0
13/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,278.0000	1,234.0000	(3.443)	0	0	0
13/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	259.0000	275.0000	6.178	0	0	0
13/05/2009	€ / R 2009/06/12	12.70	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
13/05/2009	€ / R 2009/06/12	13.45	Call	Currency Future	4.0000	5.0000	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
13/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
13/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,959.0000	1,912.0000	(2.399)	0	0	0
13/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	279.0000	296.0000	6.093	0	0	0
13/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.45	Put	Currency Future	1,860.0000	1,813.0000	(2.527)	0	0	0
13/05/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	37.0000	43.0000	16.216	0	0	0
13/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	2,008.0000	1,961.0000	(2.341)	0	0	0
13/05/2009	€ / R	2009/06/12	11.50	Put	Currency Future	230.0000	203.0000	(11.739)	0	0	0
13/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,325.0000	1,281.0000	(3.321)	0	0	0
13/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	872.0000	834.0000	(4.358)	0	0	0
13/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	407.0000	432.0000	6.143	0	0	0
13/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	314.0000	283.0000	(9.873)	0	0	0
13/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
13/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	413.0000	378.0000	(8.475)	0	0	0
13/05/2009	€ / R	2009/06/12	13.85	Put	Currency Future	2,257.0000	2,209.0000	(2.127)	0	0	0
13/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	788.0000	752.0000	(4.569)	0	0	0
13/05/2009	€ / R	2009/06/12	12.75	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
13/05/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,694.0000	5,742.0000	0.843	0	0	0
13/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
13/05/2009	€ / R	2009/06/12	14.35	Put	Currency Future	2,756.0000	2,708.0000	(1.742)	0	0	0
13/05/2009	€ / R	2009/06/12	13.15	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	83.0000	94.0000	13.253	0	0	0
13/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	76.0000	62.0000	(18.421)	0	0	0
13/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,092.0000	1,051.0000	(3.755)	0	0	0
13/05/2009	€ / R	2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	631.0000	599.0000	(5.071)	0	0	0
13/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	594.0000	563.0000	(5.219)	0	0	0
13/05/2009	€ / R	2009/06/12	14.85	Put	Currency Future	3,256.0000	3,208.0000	(1.474)	0	0	0
13/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,556.0000	2,508.0000	(1.878)	0	0	0
13/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	788.0000	752.0000	(4.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R	2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,810.0000	1,764.0000	(2.541)	0	0	0
13/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	113.0000	128.0000	13.274	0	0	0
13/05/2009	€ / R	2009/06/12	14.75	Put	Currency Future	3,156.0000	3,108.0000	(1.521)	0	0	0
13/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	193.0000	205.0000	6.218	0	0	0
13/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	138.0000	155.0000	12.319	0	0	0
13/05/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,306.0000	6,258.0000	(0.761)	0	0	0
13/05/2009	€ / R	2009/06/12	14.55	Put	Currency Future	2,956.0000	2,908.0000	(1.624)	0	0	0
13/05/2009	€ / R	2009/06/12	14.70	Put	Currency Future	3,106.0000	3,058.0000	(1.545)	0	0	0
13/05/2009	€ / R	2009/06/12	13.15	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
13/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	830.0000	793.0000	(4.458)	0	0	0
13/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	87.0000	72.0000	(17.241)	0	0	0
13/05/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	15.40	Put	Currency Future	3,806.0000	3,758.0000	(1.261)	0	0	0
13/05/2009	€ / R	2009/06/12	11.95	Call	Currency Future	168.0000	178.0000	5.952	0	0	0
13/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,306.0000	3,258.0000	(1.452)	0	0	0
13/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,565.0000	1,520.0000	(2.875)	0	0	0
13/05/2009	€ / R	2009/06/12	12.20	Call	Currency Future	102.0000	116.0000	13.725	0	0	0
13/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
13/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	582.0000	614.0000	5.498	0	0	0
13/05/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	100.0000	83.0000	(17.000)	0	0	0
13/05/2009	€ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,565.0000	1,520.0000	(2.875)	0	0	0
13/05/2009	€ / R	2009/06/12	12.50	Put	Currency Future	958.0000	919.0000	(4.071)	0	0	0
13/05/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,806.0000	4,758.0000	(0.999)	0	0	0
13/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	3,906.0000	3,858.0000	(1.229)	0	0	0
13/05/2009	€ / R	2009/06/12	11.95	Put	Currency Future	523.0000	486.0000	(7.075)	0	0	0
13/05/2009	€ / R	2009/06/12	12.20	Put	Currency Future	708.0000	674.0000	(4.802)	0	0	0
13/05/2009	€ / R	2009/06/12	12.50	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
13/05/2009	€ / R	2009/06/12	11.00	Put	Currency Future	66.0000	54.0000	(18.182)	0	0	0
13/05/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,606.0000	2,558.0000	(1.842)	0	0	0
13/05/2009	€ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	830.0000	793.0000	(4.458)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,002.0000	962.0000	(3.992)	0	0	0
13/05/2009	€ / R 2009/06/12	7.40	Call	Currency Future	4,194.0000	4,242.0000	1.144	0	0	0
13/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,706.0000	3,658.0000	(1.295)	0	0	0
13/05/2009	€ / R 2009/06/12	12.45	Call	Currency Future	59.0000	68.0000	15.254	0	0	0
13/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	669.0000	636.0000	(4.933)	0	0	0
13/05/2009	€ / R 2009/06/12	10.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,325.0000	1,281.0000	(3.321)	0	0	0
13/05/2009	€ / R 2009/06/12	11.00	Call	Currency Future	660.0000	696.0000	5.455	0	0	0
13/05/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	193.0000	205.0000	6.218	0	0	0
13/05/2009	€ / R 2009/06/12	12.45	Put	Currency Future	915.0000	876.0000	(4.262)	0	0	0
13/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	83.0000	94.0000	13.253	0	0	0
13/05/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,694.0000	2,742.0000	1.782	0	0	0
13/05/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	631.0000	599.0000	(5.071)	0	0	0
13/05/2009	€ / R 2009/06/12	11.70	Call	Currency Future	240.0000	255.0000	6.250	0	0	0
13/05/2009	€ / R 2009/06/12	10.40	Call	Currency Future	1,202.0000	1,248.0000	3.827	0	0	0
13/05/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
13/05/2009	€ / R 2009/06/12	11.75	Put	Currency Future	379.0000	345.0000	(8.971)	0	0	0
13/05/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,856.0000	2,808.0000	(1.681)	0	0	0
13/05/2009	€ / R 2009/06/12	12.25	Put	Currency Future	748.0000	713.0000	(4.679)	0	0	0
13/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	47.0000	54.0000	14.894	0	0	0
13/05/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,656.0000	2,608.0000	(1.807)	0	0	0
13/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,614.0000	1,568.0000	(2.850)	0	0	0
13/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,002.0000	962.0000	(3.992)	0	0	0
13/05/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/05/2009	€ / R 2009/06/12	11.75	Call	Currency Future	223.0000	237.0000	6.278	0	0	0
13/05/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,356.0000	3,308.0000	(1.430)	0	0	0
13/05/2009	€ / R 2009/06/12	12.00	Put	Currency Future	558.0000	524.0000	(6.093)	0	0	0
13/05/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	285.0000	254.0000	(10.877)	0	0	0
13/05/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/06/12	12.00	Call	Currency Future	153.0000	166.0000	8.497	0	0	0
13/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	279.0000	296.0000	6.093	0	0	0
13/05/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,456.0000	3,408.0000	(1.389)	0	0	0
13/05/2009	€ / R 2009/06/12	12.25	Call	Currency Future	92.0000	105.0000	14.130	0	0	0
13/05/2009	€ / R 2009/06/12	11.70	Put	Currency Future	346.0000	313.0000	(9.538)	0	0	0
13/05/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,656.0000	3,608.0000	(1.313)	0	0	0
13/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,006.0000	2,958.0000	(1.597)	0	0	0
13/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,468.0000	1,423.0000	(3.065)	0	0	0
13/05/2009	€ / R 2009/06/12	12.40	Call	Currency Future	66.0000	76.0000	15.152	0	0	0
13/05/2009	€ / R 2009/06/12	11.90	Call	Currency Future	180.0000	191.0000	6.111	0	0	0
13/05/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	449.0000	413.0000	(8.018)	0	0	0
13/05/2009	€ / R 2009/06/12	12.40	Put	Currency Future	872.0000	834.0000	(4.358)	0	0	0
13/05/2009	€ / R 2009/06/12	11.90	Put	Currency Future	486.0000	449.0000	(7.613)	0	0	0
13/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	74.0000	85.0000	14.865	0	0	0
13/05/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,184.0000	1,142.0000	(3.547)	0	0	0
13/05/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,806.0000	2,758.0000	(1.711)	0	0	0
13/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	125.0000	141.0000	12.800	0	0	0
13/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	125.0000	141.0000	12.800	0	0	0
13/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	74.0000	85.0000	14.865	0	0	0
13/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,706.0000	2,658.0000	(1.774)	0	0	0
13/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	449.0000	413.0000	(8.018)	0	0	0
13/05/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,206.0000	3,158.0000	(1.497)	0	0	0
13/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,406.0000	3,358.0000	(1.409)	0	0	0
13/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,294.0000	4,342.0000	1.118	0	0	0
13/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,006.0000	2,958.0000	(1.597)	0	0	0
13/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,794.0000	5,842.0000	0.828	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R	2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/05/2009	€ / R	2009/06/12	15.10	Put	Currency Future	3,506.0000	3,458.0000	(1.369)	0	0	0
13/05/2009	€ / R	2009/06/12	8.80	Call	Currency Future	2,794.0000	2,842.0000	1.718	0	0	0
13/05/2009	€ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	14.00	Put	Currency Future	2,406.0000	2,359.0000	(1.953)	0	0	0
13/05/2009	€ / R	2009/06/12	10.30	Call	Currency Future	1,299.0000	1,345.0000	3.541	0	0	0
13/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,806.0000	2,758.0000	(1.711)	0	0	0
13/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,959.0000	1,912.0000	(2.399)	0	0	0
13/05/2009	€ / R	2009/06/12	16.30	Put	Currency Future	4,706.0000	4,658.0000	(1.020)	0	0	0
13/05/2009	€ / R	2009/06/12	15.60	Put	Currency Future	4,006.0000	3,958.0000	(1.198)	0	0	0
13/05/2009	€ / R	2009/06/12	13.95	Put	Currency Future	2,356.0000	2,309.0000	(1.995)	0	0	0
13/05/2009	€ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	10.30	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
13/05/2009	€ / R	2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,712.0000	1,666.0000	(2.687)	0	0	0
13/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	14.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,307.0000	2,259.0000	(2.081)	0	0	0
13/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,207.0000	2,160.0000	(2.130)	0	0	0
13/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	2,058.0000	2,011.0000	(2.284)	0	0	0
13/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
13/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
13/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,761.0000	1,715.0000	(2.612)	0	0	0
13/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,107.0000	2,060.0000	(2.231)	0	0	0
13/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/05/2009	€ / R	2009/06/12	17.80	Put	Currency Future	6,206.0000	6,158.0000	(0.773)	0	0	0
13/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
13/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	2,008.0000	1,961.0000	(2.341)	0	0	0
13/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,278.0000	1,234.0000	(3.443)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,506.0000	2,459.0000	(1.875)	0	0	0
13/05/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,712.0000	1,666.0000	(2.687)	0	0	0
13/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,107.0000	2,060.0000	(2.231)	0	0	0
13/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,810.0000	1,764.0000	(2.541)	0	0	0
13/05/2009	€ / R	2009/06/12	12.95	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
13/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
13/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/05/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,468.0000	1,423.0000	(3.065)	0	0	0
13/05/2009	€ / R	2009/06/12	13.00	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
13/05/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,420.0000	1,376.0000	(3.099)	0	0	0
13/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	163.0000	140.0000	(14.110)	0	0	0
13/05/2009	€ / R	2009/06/12	11.20	Call	Currency Future	507.0000	538.0000	6.114	0	0	0
13/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	407.0000	432.0000	6.143	0	0	0
13/05/2009	€ / R	2009/06/12	11.20	Put	Currency Future	113.0000	96.0000	(15.044)	0	0	0
13/05/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,372.0000	1,328.0000	(3.207)	0	0	0
13/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	301.0000	319.0000	5.980	0	0	0
13/05/2009	€ / R	2009/06/12	11.30	Put	Currency Future	144.0000	124.0000	(13.889)	0	0	0
13/05/2009	€ / R	2009/06/12	11.30	Call	Currency Future	439.0000	466.0000	6.150	0	0	0
13/05/2009	€ / R	2009/06/12	11.55	Put	Currency Future	257.0000	227.0000	(11.673)	0	0	0
13/05/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,656.0000	6,608.0000	(0.721)	0	0	0
13/05/2009	€ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,156.0000	5,108.0000	(0.931)	0	0	0
13/05/2009	€ / R	2009/09/14			Currency Future	11.7773	11.8290	0.439	11.8700	11.6800	4,613
13/05/2009	€ / R	2009/09/14	12.00	Put	Currency Future	720.0000	685.0000	(4.861)	0	0	0
13/05/2009	€ / R	2009/09/14	14.25	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
13/05/2009	€ / R	2009/09/14	11.20	Call	Currency Future	867.0000	900.0000	3.806	0	0	0
13/05/2009	€ / R	2009/09/14	12.00	Call	Currency Future	497.0000	514.0000	3.421	0	0	0
13/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,887.0000	1,844.0000	(2.279)	0	0	0
13/05/2009	€ / R	2009/09/14	11.30	Call	Currency Future	803.0000	835.0000	3.985	0	0	0
13/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,757.0000	1,716.0000	(2.334)	0	0	0
13/05/2009	€ / R	2009/09/14	11.55	Put	Currency Future	447.0000	417.0000	(6.711)	0	0	0
13/05/2009	€ / R	2009/09/14	13.45	Call	Currency Future	127.0000	137.0000	7.874	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	654.0000	621.0000	(5.046)	0	0	0
13/05/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,430.0000	2,384.0000	(1.893)	0	0	0
13/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	298.0000	317.0000	6.376	0	0	0
13/05/2009	€ / R 2009/09/14	11.20	Put	Currency Future	289.0000	271.0000	(6.228)	0	0	0
13/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,200.0000	2,155.0000	(2.045)	0	0	0
13/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	514.0000	531.0000	3.307	0	0	0
13/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,269.0000	1,234.0000	(2.758)	0	0	0
13/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	531.0000	550.0000	3.578	0	0	0
13/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	114.0000	123.0000	7.895	0	0	0
13/05/2009	€ / R 2009/09/14	11.30	Put	Currency Future	326.0000	306.0000	(6.135)	0	0	0
13/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
13/05/2009	€ / R 2009/09/14	11.65	Call	Currency Future	630.0000	650.0000	3.175	0	0	0
13/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	371.0000	345.0000	(7.008)	0	0	0
13/05/2009	€ / R 2009/09/14	14.15	Call	Currency Future	58.0000	63.0000	8.621	0	0	0
13/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,121.0000	1,088.0000	(2.944)	0	0	0
13/05/2009	€ / R 2009/09/14	11.75	Call	Currency Future	588.0000	608.0000	3.401	0	0	0
13/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	134.0000	145.0000	8.209	0	0	0
13/05/2009	€ / R 2009/09/14	11.65	Put	Currency Future	502.0000	471.0000	(6.175)	0	0	0
13/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	247.0000	263.0000	6.478	0	0	0
13/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	748.0000	774.0000	3.476	0	0	0
13/05/2009	€ / R 2009/09/14	14.05	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
13/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	933.0000	968.0000	3.751	0	0	0
13/05/2009	€ / R 2009/09/14	11.95	Put	Currency Future	686.0000	652.0000	(4.956)	0	0	0
13/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
13/05/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,337.0000	2,292.0000	(1.926)	0	0	0
13/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	375.0000	396.0000	5.600	0	0	0
13/05/2009	€ / R 2009/09/14	11.25	Call	Currency Future	835.0000	868.0000	3.952	0	0	0
13/05/2009	€ / R 2009/09/14	12.75	Call	Currency Future	259.0000	276.0000	6.564	0	0	0
13/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,097.0000	3,048.0000	(1.582)	0	0	0
13/05/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,425.0000	1,388.0000	(2.596)	0	0	0
13/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	651.0000	673.0000	3.379	0	0	0
13/05/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,524.0000	2,477.0000	(1.862)	0	0	0
13/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	235.0000	251.0000	6.809	0	0	0
13/05/2009	€ / R 2009/09/14	11.10	Put	Currency Future	256.0000	239.0000	(6.641)	0	0	0
13/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	149.0000	160.0000	7.383	0	0	0
13/05/2009	€ / R 2009/09/14	13.00	Call	Currency Future	203.0000	217.0000	6.897	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R	2009/09/14	11.25	Put	Currency Future	307.0000	289.0000	(5.863)	0	0	0
13/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	465.0000	481.0000	3.441	0	0	0
13/05/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,232.0000	1,197.0000	(2.841)	0	0	0
13/05/2009	€ / R	2009/09/14	11.45	Put	Currency Future	395.0000	368.0000	(6.835)	0	0	0
13/05/2009	€ / R	2009/09/14	13.75	Put	Currency Future	2,064.0000	2,020.0000	(2.132)	0	0	0
13/05/2009	€ / R	2009/09/14	11.45	Call	Currency Future	722.0000	747.0000	3.463	0	0	0
13/05/2009	€ / R	2009/09/14	13.75	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
13/05/2009	€ / R	2009/09/14	13.55	Call	Currency Future	114.0000	123.0000	7.895	0	0	0
13/05/2009	€ / R	2009/09/14	11.75	Put	Currency Future	561.0000	529.0000	(5.704)	0	0	0
13/05/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,465.0000	1,428.0000	(2.526)	0	0	0
13/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,887.0000	1,844.0000	(2.279)	0	0	0
13/05/2009	€ / R	2009/09/14	12.55	Call	Currency Future	313.0000	332.0000	6.070	0	0	0
13/05/2009	€ / R	2009/09/14	12.15	Call	Currency Future	446.0000	466.0000	4.484	0	0	0
13/05/2009	€ / R	2009/09/14	13.05	Call	Currency Future	193.0000	207.0000	7.254	0	0	0
13/05/2009	€ / R	2009/09/14	11.55	Call	Currency Future	674.0000	696.0000	3.264	0	0	0
13/05/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,015.0000	984.0000	(3.054)	0	0	0
13/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	947.0000	917.0000	(3.168)	0	0	0
13/05/2009	€ / R	2009/09/14	11.85	Put	Currency Future	622.0000	590.0000	(5.145)	0	0	0
13/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	285.0000	303.0000	6.316	0	0	0
13/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,672.0000	1,631.0000	(2.452)	0	0	0
13/05/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,085.0000	1,053.0000	(2.949)	0	0	0
13/05/2009	€ / R	2009/09/14	12.15	Put	Currency Future	818.0000	787.0000	(3.790)	0	0	0
13/05/2009	€ / R	2009/09/14	13.25	Call	Currency Future	157.0000	169.0000	7.643	0	0	0
13/05/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,050.0000	1,018.0000	(3.048)	0	0	0
13/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,308.0000	1,272.0000	(2.752)	0	0	0
13/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,157.0000	1,124.0000	(2.852)	0	0	0
13/05/2009	€ / R	2009/09/14	12.50	Call	Currency Future	327.0000	347.0000	6.116	0	0	0
13/05/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,677.0000	5,729.0000	0.916	0	0	0
13/05/2009	€ / R	2009/09/14	12.45	Call	Currency Future	342.0000	363.0000	6.140	0	0	0
13/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	474.0000	444.0000	(6.329)	0	0	0
13/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	947.0000	917.0000	(3.168)	0	0	0
13/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	788.0000	752.0000	(4.569)	0	0	0
13/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,672.0000	1,631.0000	(2.452)	0	0	0
13/05/2009	€ / R	2009/09/14	11.35	Put	Currency Future	348.0000	325.0000	(6.609)	0	0	0
13/05/2009	€ / R	2009/09/14	12.35	Call	Currency Future	375.0000	396.0000	5.600	0	0	0
13/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	102.0000	111.0000	8.824	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,714.0000	1,673.0000	(2.392)	0	0	0
13/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	427.0000	451.0000	5.621	0	0	0
13/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,975.0000	1,932.0000	(2.177)	0	0	0
13/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	775.0000	804.0000	3.742	0	0	0
13/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	141.0000	152.0000	7.801	0	0	0
13/05/2009	€ / R 2009/09/14	12.25	Call	Currency Future	409.0000	432.0000	5.623	0	0	0
13/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	818.0000	787.0000	(3.790)	0	0	0
13/05/2009	€ / R 2009/09/14	11.85	Call	Currency Future	550.0000	569.0000	3.455	0	0	0
13/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	149.0000	160.0000	7.383	0	0	0
13/05/2009	€ / R 2009/09/14	12.30	Call	Currency Future	392.0000	414.0000	5.612	0	0	0
13/05/2009	€ / R 2009/09/14	12.25	Put	Currency Future	882.0000	853.0000	(3.288)	0	0	0
13/05/2009	€ / R 2009/09/14	12.20	Put	Currency Future	850.0000	822.0000	(3.294)	0	0	0
13/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	446.0000	466.0000	4.484	0	0	0
13/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	748.0000	774.0000	3.476	0	0	0
13/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,109.0000	2,065.0000	(2.086)	0	0	0
13/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	141.0000	152.0000	7.801	0	0	0
13/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,714.0000	1,673.0000	(2.392)	0	0	0
13/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	86.0000	94.0000	9.302	0	0	0
13/05/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,757.0000	1,716.0000	(2.334)	0	0	0
13/05/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,856.0000	2,808.0000	(1.681)	0	0	0
13/05/2009	€ / R 2009/09/14	12.30	Put	Currency Future	914.0000	885.0000	(3.173)	0	0	0
13/05/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,683.0000	2,734.0000	1.901	0	0	0
13/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
13/05/2009	€ / R 2009/09/14	13.70	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
13/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	371.0000	345.0000	(7.008)	0	0	0
13/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,384.0000	2,338.0000	(1.930)	0	0	0
13/05/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,630.0000	1,590.0000	(2.454)	0	0	0
13/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,157.0000	1,124.0000	(2.852)	0	0	0
13/05/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,760.0000	2,713.0000	(1.703)	0	0	0
13/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	285.0000	303.0000	6.316	0	0	0
13/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	531.0000	550.0000	3.578	0	0	0
13/05/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	14.50	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
13/05/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,800.0000	1,758.0000	(2.333)	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
13/05/2009	€ / R 2009/09/14	14.60	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
13/05/2009	€ / R 2009/09/14	12.40	Put	Currency Future	981.0000	950.0000	(3.160)	0	0	0
13/05/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,323.0000	6,271.0000	(0.822)	0	0	0
13/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,121.0000	1,088.0000	(2.944)	0	0	0
13/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	654.0000	621.0000	(5.046)	0	0	0
13/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,665.0000	2,618.0000	(1.764)	0	0	0
13/05/2009	€ / R 2009/09/14	12.40	Call	Currency Future	358.0000	379.0000	5.866	0	0	0
13/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	298.0000	317.0000	6.376	0	0	0
13/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,571.0000	2,524.0000	(1.828)	0	0	0
13/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
13/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
13/05/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,825.0000	4,773.0000	(1.078)	0	0	0
13/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	134.0000	145.0000	8.209	0	0	0
13/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	788.0000	752.0000	(4.569)	0	0	0
13/05/2009	€ / R 2009/09/14	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,019.0000	1,976.0000	(2.130)	0	0	0
13/05/2009	€ / R 2009/09/14	12.05	Call	Currency Future	481.0000	497.0000	3.326	0	0	0
13/05/2009	€ / R 2009/09/14	15.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
13/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	183.0000	196.0000	7.104	0	0	0
13/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,154.0000	2,110.0000	(2.043)	0	0	0
13/05/2009	€ / R 2009/09/14	9.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,304.0000	1,345.0000	3.144	0	0	0
13/05/2009	€ / R 2009/09/14	10.60	Put	Currency Future	126.0000	116.0000	(7.937)	0	0	0
13/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
13/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	753.0000	718.0000	(4.648)	0	0	0
13/05/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,340.0000	3,291.0000	(1.467)	0	0	0
13/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	193.0000	207.0000	7.254	0	0	0
13/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	465.0000	481.0000	3.441	0	0	0
13/05/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,177.0000	4,229.0000	1.245	0	0	0
13/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,477.0000	2,430.0000	(1.897)	0	0	0
13/05/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,386.0000	1,349.0000	(2.670)	0	0	0
13/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
13/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,308.0000	1,272.0000	(2.752)	0	0	0
13/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,506.0000	1,467.0000	(2.590)	0	0	0
13/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,245.0000	2,200.0000	(2.004)	0	0	0
13/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,975.0000	1,932.0000	(2.177)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/09/14	10.45	Put	Currency Future	99.0000	91.0000	(8.081)	0	0	0
13/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	235.0000	251.0000	6.809	0	0	0
13/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,291.0000	2,246.0000	(1.964)	0	0	0
13/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,465.0000	1,428.0000	(2.526)	0	0	0
13/05/2009	€ / R 2009/09/14	14.95	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
13/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,347.0000	1,310.0000	(2.747)	0	0	0
13/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	102.0000	111.0000	8.824	0	0	0
13/05/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,194.0000	3,145.0000	(1.534)	0	0	0
13/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	224.0000	239.0000	6.696	0	0	0
13/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
13/05/2009	€ / R 2009/09/14	16.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,506.0000	1,467.0000	(2.590)	0	0	0
13/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	69.0000	75.0000	8.696	0	0	0
13/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,931.0000	1,888.0000	(2.227)	0	0	0
13/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,675.0000	4,624.0000	(1.091)	0	0	0
13/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
13/05/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,427.0000	1,470.0000	3.013	0	0	0
13/05/2009	€ / R 2009/09/14	12.95	Call	Currency Future	213.0000	228.0000	7.042	0	0	0
13/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,384.0000	2,338.0000	(1.930)	0	0	0
13/05/2009	€ / R 2009/09/14	8.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,831.0000	2,882.0000	1.801	0	0	0
13/05/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,173.0000	6,121.0000	(0.842)	0	0	0
13/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,109.0000	2,065.0000	(2.086)	0	0	0
13/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	86.0000	94.0000	9.302	0	0	0
13/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,154.0000	2,110.0000	(2.043)	0	0	0
13/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	183.0000	196.0000	7.104	0	0	0
13/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,327.0000	4,379.0000	1.202	0	0	0
13/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	73.0000	79.0000	8.219	0	0	0
13/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,827.0000	5,879.0000	0.892	0	0	0
13/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
13/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,547.0000	1,508.0000	(2.521)	0	0	0
13/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,200.0000	2,155.0000	(2.045)	0	0	0
13/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	174.0000	187.0000	7.471	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	108.0000	117.0000	8.333	0	0	0
13/05/2009	€ / R	2009/09/14	13.50	Call	Currency Future	120.0000	130.0000	8.333	0	0	0
13/05/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,843.0000	1,801.0000	(2.279)	0	0	0
13/05/2009	€ / R	2009/09/14	13.15	Call	Currency Future	174.0000	187.0000	7.471	0	0	0
13/05/2009	€ / R	2009/09/14	11.70	Call	Currency Future	609.0000	629.0000	3.284	0	0	0
13/05/2009	€ / R	2009/09/14	11.70	Put	Currency Future	531.0000	500.0000	(5.838)	0	0	0
13/05/2009	€ / R	2009/09/14	11.80	Put	Currency Future	591.0000	559.0000	(5.415)	0	0	0
13/05/2009	€ / R	2009/09/14	13.20	Call	Currency Future	165.0000	178.0000	7.879	0	0	0
13/05/2009	€ / R	2009/09/14	11.50	Call	Currency Future	697.0000	721.0000	3.443	0	0	0
13/05/2009	€ / R	2009/09/14	11.80	Call	Currency Future	569.0000	588.0000	3.339	0	0	0
13/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,547.0000	1,508.0000	(2.521)	0	0	0
13/05/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,588.0000	1,549.0000	(2.456)	0	0	0
13/05/2009	€ / R	2009/09/14	11.50	Put	Currency Future	420.0000	392.0000	(6.667)	0	0	0
13/05/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,194.0000	1,160.0000	(2.848)	0	0	0
13/05/2009	€ / R	2009/09/14	12.70	Call	Currency Future	272.0000	289.0000	6.250	0	0	0
13/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	108.0000	117.0000	8.333	0	0	0
13/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	247.0000	263.0000	6.478	0	0	0
13/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
13/05/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,269.0000	1,234.0000	(2.758)	0	0	0
13/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,347.0000	1,310.0000	(2.747)	0	0	0
13/05/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,571.0000	2,524.0000	(1.828)	0	0	0
13/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
13/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,931.0000	1,888.0000	(2.227)	0	0	0
13/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	224.0000	239.0000	6.696	0	0	0
13/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,665.0000	2,618.0000	(1.764)	0	0	0
13/05/2009	€ / R	2009/09/14	15.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/05/2009	€ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,377.0000	5,429.0000	0.967	0	0	0
13/05/2009	€ / R	2009/09/14	7.90	Call	Currency Future	3,877.0000	3,929.0000	1.341	0	0	0
13/05/2009	€ / R	2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	€ / R	2009/09/14	9.40	Call	Currency Future	2,389.0000	2,439.0000	2.093	0	0	0
13/05/2009	€ / R	2009/09/14	9.40	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/05/2009	€ / R	2009/09/14	16.90	Put	Currency Future	5,124.0000	5,073.0000	(0.995)	0	0	0
13/05/2009	€ / R	2009/09/14	16.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/05/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,623.0000	6,571.0000	(0.785)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R	2009/09/14	15.40	Put	Currency Future	3,634.0000	3,584.0000	(1.376)	0	0	0
13/05/2009	€ / R	2009/09/14	10.90	Put	Currency Future	196.0000	182.0000	(7.143)	0	0	0
13/05/2009	€ / R	2009/09/14	10.90	Call	Currency Future	1,073.0000	1,111.0000	3.541	0	0	0
13/05/2009	€ / R	2009/12/14			Currency Future	11.9477	12.0070	0.496	0.0000	0.0000	2,509
13/05/2009	€ / R	2009/12/14	13.70	Put	Currency Future	2,106.0000	2,060.0000	(2.184)	0	0	0
13/05/2009	€ / R	2009/12/14	7.90	Call	Currency Future	4,060.0000	4,118.0000	1.429	0	0	0
13/05/2009	€ / R	2009/12/14	12.05	Call	Currency Future	735.0000	759.0000	3.265	0	0	0
13/05/2009	€ / R	2009/12/14	12.35	Call	Currency Future	637.0000	658.0000	3.297	0	0	0
13/05/2009	€ / R	2009/12/14	13.10	Call	Currency Future	454.0000	471.0000	3.744	0	0	0
13/05/2009	€ / R	2009/12/14	8.70	Call	Currency Future	3,273.0000	3,331.0000	1.772	0	0	0
13/05/2009	€ / R	2009/12/14	15.90	Call	Currency Future	138.0000	147.0000	6.522	0	0	0
13/05/2009	€ / R	2009/12/14	12.05	Put	Currency Future	838.0000	802.0000	(4.296)	0	0	0
13/05/2009	€ / R	2009/12/14	12.35	Put	Currency Future	1,039.0000	1,001.0000	(3.657)	0	0	0
13/05/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,020.0000	1,975.0000	(2.228)	0	0	0
13/05/2009	€ / R	2009/12/14	7.70	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/05/2009	€ / R	2009/12/14	11.75	Call	Currency Future	856.0000	884.0000	3.271	0	0	0
13/05/2009	€ / R	2009/12/14	13.60	Call	Currency Future	368.0000	382.0000	3.804	0	0	0
13/05/2009	€ / R	2009/12/14	7.70	Call	Currency Future	4,256.0000	4,314.0000	1.363	0	0	0
13/05/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,894.0000	1,849.0000	(2.376)	0	0	0
13/05/2009	€ / R	2009/12/14	11.85	Call	Currency Future	813.0000	840.0000	3.321	0	0	0
13/05/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,257.0000	1,217.0000	(3.182)	0	0	0
13/05/2009	€ / R	2009/12/14	12.95	Call	Currency Future	485.0000	502.0000	3.505	0	0	0
13/05/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,527.0000	1,485.0000	(2.750)	0	0	0
13/05/2009	€ / R	2009/12/14	11.85	Put	Currency Future	715.0000	683.0000	(4.476)	0	0	0
13/05/2009	€ / R	2009/12/14	12.90	Call	Currency Future	496.0000	513.0000	3.427	0	0	0
13/05/2009	€ / R	2009/12/14	8.65	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/05/2009	€ / R	2009/12/14	13.65	Call	Currency Future	361.0000	374.0000	3.601	0	0	0
13/05/2009	€ / R	2009/12/14	11.75	Put	Currency Future	659.0000	627.0000	(4.856)	0	0	0
13/05/2009	€ / R	2009/12/14	12.65	Call	Currency Future	555.0000	574.0000	3.423	0	0	0
13/05/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,606.0000	1,564.0000	(2.615)	0	0	0
13/05/2009	€ / R	2009/12/14	13.70	Call	Currency Future	354.0000	367.0000	3.672	0	0	0
13/05/2009	€ / R	2009/12/14	7.90	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/05/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,487.0000	1,445.0000	(2.824)	0	0	0
13/05/2009	€ / R	2009/12/14	15.90	Put	Currency Future	4,090.0000	4,040.0000	(1.222)	0	0	0
13/05/2009	€ / R	2009/12/14	13.05	Call	Currency Future	464.0000	481.0000	3.664	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	474.0000	492.0000	3.797	0	0	0
13/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,078.0000	3,136.0000	1.884	0	0	0
13/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,566.0000	1,524.0000	(2.682)	0	0	0
13/05/2009	€ / R 2009/12/14	14.75	Call	Currency Future	226.0000	237.0000	4.867	0	0	0
13/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,448.0000	1,406.0000	(2.901)	0	0	0
13/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/05/2009	€ / R 2009/12/14	14.60	Call	Currency Future	241.0000	253.0000	4.979	0	0	12,295
13/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,109.0000	2,166.0000	2.703	0	0	0
13/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	594.0000	614.0000	3.367	0	0	0
13/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,220.0000	1,180.0000	(3.279)	0	0	0
13/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,300.0000	2,358.0000	2.522	0	0	0
13/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	701.0000	724.0000	3.281	0	0	0
13/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	518.0000	536.0000	3.475	0	0	0
13/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,165.0000	3,116.0000	(1.548)	0	0	0
13/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	496.0000	513.0000	3.427	0	0	0
13/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	567.0000	587.0000	3.527	0	0	0
13/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	231.0000	242.0000	4.762	0	0	0
13/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	555.0000	574.0000	3.423	0	0	0
13/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	213.0000	223.0000	4.695	0	0	0
13/05/2009	€ / R 2009/12/14	10.80	Put	Currency Future	242.0000	222.0000	(8.264)	0	0	0
13/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,461.0000	1,502.0000	2.806	0	0	0
13/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,063.0000	2,017.0000	(2.230)	0	0	0
13/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	273.0000	252.0000	(7.692)	0	0	0
13/05/2009	€ / R 2009/12/14	15.65	Call	Currency Future	153.0000	162.0000	5.882	0	0	0
13/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	903.0000	867.0000	(3.987)	0	0	0
13/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	391.0000	406.0000	3.836	0	0	0
13/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,257.0000	1,217.0000	(3.182)	0	0	0
13/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,321.0000	1,359.0000	2.877	0	0	0
13/05/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,204.0000	2,262.0000	2.632	0	0	0
13/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	160.0000	169.0000	5.625	0	0	0
13/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
13/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	950.0000	979.0000	3.053	0	0	0
13/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
13/05/2009	€ / R 2009/12/14	9.80	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
13/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,349.0000	2,406.0000	2.427	0	0	0
13/05/2009	€ / R 2009/12/14	11.55	Put	Currency Future	552.0000	522.0000	(5.435)	0	0	0

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13/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	368.0000	382.0000	3.804	0	0	0
13/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,146.0000	1,107.0000	(3.403)	0	0	0
13/05/2009	€ / R 2009/12/14	8.80	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,075.0000	1,036.0000	(3.628)	0	0	0
13/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,856.0000	3,805.0000	(1.323)	0	0	0
13/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	687.0000	654.0000	(4.803)	0	0	0
13/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	383.0000	398.0000	3.916	0	0	0
13/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,220.0000	1,180.0000	(3.279)	0	0	0
13/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,996.0000	3,946.0000	(1.251)	0	0	0
13/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,005.0000	967.0000	(3.781)	0	0	0
13/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,630.0000	6,574.0000	(0.845)	0	0	0
13/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,936.0000	1,891.0000	(2.324)	0	0	0
13/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,074.0000	3,025.0000	(1.594)	0	0	0
13/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,305.0000	4,364.0000	1.370	0	0	0
13/05/2009	€ / R 2009/12/14	14.80	Call	Currency Future	221.0000	232.0000	4.977	0	0	0
13/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	622.0000	643.0000	3.376	0	0	0
13/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
13/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,902.0000	3,852.0000	(1.281)	0	0	0
13/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	835.0000	861.0000	3.114	0	0	0
13/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,409.0000	1,368.0000	(2.910)	0	0	0
13/05/2009	€ / R 2009/12/14	15.80	Call	Currency Future	144.0000	153.0000	6.250	0	0	0
13/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
13/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	213.0000	195.0000	(8.451)	0	0	0
13/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	652.0000	674.0000	3.374	0	0	0
13/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,762.0000	3,712.0000	(1.329)	0	0	0
13/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
13/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	376.0000	390.0000	3.723	0	0	0
13/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,448.0000	1,406.0000	(2.901)	0	0	0
13/05/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,175.0000	3,233.0000	1.827	0	0	0
13/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,172.0000	5,120.0000	(1.005)	0	0	0
13/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,322.0000	3,380.0000	1.746	0	0	0
13/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,978.0000	1,933.0000	(2.275)	0	0	0
13/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	622.0000	643.0000	3.376	0	0	0
13/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	507.0000	525.0000	3.550	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/12/14	7.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/05/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,028.0000	2,980.0000	(1.585)	0	0	0
13/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	150.0000	159.0000	6.000	0	0	0
13/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	870.0000	834.0000	(4.138)	0	0	0
13/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,075.0000	1,036.0000	(3.628)	0	0	0
13/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,497.0000	1,539.0000	2.806	0	0	0
13/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,983.0000	2,935.0000	(1.609)	0	0	0
13/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	567.0000	587.0000	3.527	0	0	0
13/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,166.0000	1,198.0000	2.744	0	0	0
13/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	718.0000	741.0000	3.203	0	0	0
13/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	684.0000	707.0000	3.363	0	0	0
13/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,371.0000	1,329.0000	(3.063)	0	0	0
13/05/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,289.0000	1,325.0000	2.793	0	0	0
13/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	937.0000	900.0000	(3.949)	0	0	0
13/05/2009	€ / R 2009/12/14	10.45	Put	Currency Future	151.0000	136.0000	(9.934)	0	0	0
13/05/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,110.0000	1,072.0000	(3.423)	0	0	0
13/05/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,736.0000	2,794.0000	2.120	0	0	0
13/05/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,390.0000	1,429.0000	2.806	0	0	0
13/05/2009	€ / R 2009/12/14	10.95	Put	Currency Future	291.0000	268.0000	(7.904)	0	0	0
13/05/2009	€ / R 2009/12/14	12.45	Call	Currency Future	608.0000	629.0000	3.454	0	0	0
13/05/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,158.0000	4,216.0000	1.395	0	0	0
13/05/2009	€ / R 2009/12/14	11.45	Put	Currency Future	502.0000	473.0000	(5.777)	0	0	0
13/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,020.0000	1,975.0000	(2.228)	0	0	0
13/05/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,332.0000	1,292.0000	(3.003)	0	0	0
13/05/2009	€ / R 2009/12/14	11.45	Call	Currency Future	1,000.0000	1,030.0000	3.000	0	0	0
13/05/2009	€ / R 2009/12/14	9.25	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	200.0000	182.0000	(9.000)	0	0	0
13/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
13/05/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,649.0000	1,693.0000	2.668	0	0	0
13/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	668.0000	690.0000	3.293	0	0	0
13/05/2009	€ / R 2009/12/14	10.75	Put	Currency Future	227.0000	208.0000	(8.370)	0	0	0
13/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	530.0000	549.0000	3.585	0	0	0
13/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	368.0000	341.0000	(7.337)	0	0	0
13/05/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,886.0000	4,834.0000	(1.064)	0	0	0
13/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	236.0000	247.0000	4.661	0	0	0
13/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	684.0000	707.0000	3.363	0	0	12,295

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
13/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	376.0000	390.0000	3.723	0	0	0
13/05/2009	€ / R 2009/12/14	12.70	Call	Currency Future	542.0000	561.0000	3.506	0	0	0
13/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	937.0000	900.0000	(3.949)	0	0	0
13/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,336.0000	6,280.0000	(0.884)	0	0	0
13/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,978.0000	1,933.0000	(2.275)	0	0	0
13/05/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,294.0000	1,254.0000	(3.091)	0	0	0
13/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,938.0000	2,890.0000	(1.634)	0	0	0
13/05/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,893.0000	2,846.0000	(1.625)	0	0	0
13/05/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,425.0000	1,465.0000	2.807	0	0	0
13/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,279.0000	2,233.0000	(2.018)	0	0	0
13/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,365.0000	2,320.0000	(1.903)	0	0	0
13/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,063.0000	2,017.0000	(2.230)	0	0	0
13/05/2009	€ / R 2009/12/14	15.25	Call	Currency Future	182.0000	192.0000	5.495	0	0	0
13/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,647.0000	1,604.0000	(2.611)	0	0	0
13/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,484.0000	3,435.0000	(1.406)	0	0	0
13/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	444.0000	461.0000	3.829	0	0	0
13/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,347.0000	3,298.0000	(1.464)	0	0	0
13/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	417.0000	432.0000	3.597	0	0	0
13/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	970.0000	933.0000	(3.814)	0	0	0
13/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	361.0000	374.0000	3.601	0	0	0
13/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,744.0000	4,693.0000	(1.075)	0	0	0
13/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	313.0000	327.0000	4.473	0	0	0
13/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,183.0000	1,143.0000	(3.381)	0	0	0
13/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	464.0000	481.0000	3.664	0	0	0
13/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
13/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,769.0000	1,725.0000	(2.487)	0	0	0
13/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	581.0000	600.0000	3.270	0	0	0
13/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,566.0000	1,524.0000	(2.682)	0	0	0
13/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
13/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,189.0000	6,134.0000	(0.889)	0	0	0
13/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	327.0000	340.0000	3.976	0	0	0
13/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,236.0000	2,189.0000	(2.102)	0	0	0
13/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,192.0000	2,146.0000	(2.099)	0	0	0
13/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	444.0000	461.0000	3.829	0	0	0
13/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	340.0000	353.0000	3.824	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,451.0000	2,406.0000	(1.836)	0	0	0
13/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	400.0000	415.0000	3.750	0	0	0
13/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,192.0000	2,146.0000	(2.099)	0	0	0
13/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,852.0000	1,808.0000	(2.376)	0	0	0
13/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	299.0000	313.0000	4.682	0	0	0
13/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	194.0000	205.0000	5.670	0	0	0
13/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	327.0000	340.0000	3.976	0	0	0
13/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,279.0000	2,233.0000	(2.018)	0	0	0
13/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,408.0000	2,363.0000	(1.869)	0	0	0
13/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	306.0000	320.0000	4.575	0	0	0
13/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	306.0000	320.0000	4.575	0	0	0
13/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,408.0000	2,363.0000	(1.869)	0	0	0
13/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	293.0000	306.0000	4.437	0	0	0
13/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	340.0000	353.0000	3.824	0	0	0
13/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	280.0000	293.0000	4.643	0	0	0
13/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,647.0000	1,604.0000	(2.611)	0	0	0
13/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,495.0000	2,449.0000	(1.844)	0	0	0
13/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	334.0000	346.0000	3.593	0	0	0
13/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	187.0000	170.0000	(9.091)	0	0	0
13/05/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,322.0000	2,276.0000	(1.981)	0	0	0
13/05/2009	€ / R 2009/12/14	13.95	Call	Currency Future	320.0000	333.0000	4.063	0	0	0
13/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	454.0000	471.0000	3.744	0	0	0
13/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
13/05/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,149.0000	2,103.0000	(2.141)	0	0	0
13/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,606.0000	1,564.0000	(2.615)	0	0	0
13/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	347.0000	360.0000	3.746	0	0	0
13/05/2009	€ / R 2009/12/14	14.85	Call	Currency Future	217.0000	228.0000	5.069	0	0	0
13/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,582.0000	2,536.0000	(1.782)	0	0	0
13/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	334.0000	346.0000	3.593	0	0	0
13/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,882.0000	2,940.0000	2.012	0	0	0
13/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,236.0000	2,189.0000	(2.102)	0	0	0
13/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,534.0000	1,577.0000	2.803	0	0	0
13/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,119.0000	3,071.0000	(1.539)	0	0	0
13/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,852.0000	1,808.0000	(2.376)	0	0	0
13/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	426.0000	441.0000	3.521	0	0	0
13/05/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,728.0000	1,684.0000	(2.546)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	€ / R	2009/12/14	13.30	Call	Currency Future	417.0000	432.0000	3.597	0	0	0
13/05/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,687.0000	1,644.0000	(2.549)	0	0	0
13/05/2009	€ / R	2009/12/14	13.35	Call	Currency Future	408.0000	423.0000	3.676	0	0	0
13/05/2009	€ / R	2009/12/14	13.35	Call	Currency Future	408.0000	423.0000	3.676	0	0	0
13/05/2009	€ / R	2009/12/14	11.90	Put	Currency Future	745.0000	712.0000	(4.430)	0	0	0
13/05/2009	€ / R	2009/12/14	13.40	Call	Currency Future	400.0000	415.0000	3.750	0	0	0
13/05/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,810.0000	1,766.0000	(2.431)	0	0	0
13/05/2009	€ / R	2009/12/14	11.90	Call	Currency Future	792.0000	819.0000	3.409	0	0	0
13/05/2009	€ / R	2009/12/14	13.20	Call	Currency Future	435.0000	451.0000	3.678	0	0	0
13/05/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,769.0000	1,725.0000	(2.487)	0	0	0
13/05/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,810.0000	1,766.0000	(2.431)	0	0	0
13/05/2009	€ / R	2009/12/14	11.70	Put	Currency Future	631.0000	599.0000	(5.071)	0	0	0
13/05/2009	€ / R	2009/12/14	11.70	Call	Currency Future	879.0000	906.0000	3.072	0	0	0
13/05/2009	€ / R	2009/12/14	11.65	Call	Currency Future	902.0000	930.0000	3.104	0	0	0
13/05/2009	€ / R	2009/12/14	11.95	Call	Currency Future	772.0000	798.0000	3.368	0	0	0
13/05/2009	€ / R	2009/12/14	11.65	Put	Currency Future	604.0000	573.0000	(5.132)	0	0	0
13/05/2009	€ / R	2009/12/14	11.95	Put	Currency Future	774.0000	741.0000	(4.264)	0	0	0
13/05/2009	€ / R	2009/12/14	9.55	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
13/05/2009	€ / R	2009/12/14	9.55	Call	Currency Future	2,445.0000	2,503.0000	2.372	0	0	0
13/05/2009	€ / R	2009/12/14	11.05	Call	Currency Future	1,226.0000	1,260.0000	2.773	0	0	0
13/05/2009	€ / R	2009/12/14	11.05	Put	Currency Future	328.0000	303.0000	(7.622)	0	0	0
13/05/2009	AL13	2009/08/06			Index Future	248.3470	248.8170	0.189	0.0000	0.0000	7
13/05/2009	ALBI	2009/08/06			Index Future	294.4410	293.2820	(0.394)	0.0000	0.0000	550
13/05/2009	ALBI	2009/11/05			Index Future	300.0320	298.8570	(0.392)	0.0000	0.0000	0
13/05/2009	CRD1	2009/08/06			Index Future	126.1770	126.0830	(0.074)	0.0000	0.0000	2
13/05/2009	CRD1	2009/11/05			Index Future	128.5700	128.4770	(0.072)	0.0000	0.0000	0
13/05/2009	GOVI	2009/08/06			jGovi	296.2745	295.1490	(0.380)	0.0000	0.0000	146
13/05/2009	GOVI	2009/11/05			jGovi	301.8290	300.6890	(0.378)	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
13/05/2009	ILBI	2009/08/06			Index Future	306.6960	356.6960	16.303	0.0000	0.0000	2
13/05/2009	ILBI	2009/11/05			Index Future	313.5890	363.5890	15.944	0.0000	0.0000	0
13/05/2009	J153	2010/08/31			jSwap	7.8380	7.8440	0.077	0.0000	0.0000	0
13/05/2009	J157	2015/09/15			jSwap	8.7980	8.9050	1.216	0.0000	0.0000	0
13/05/2009	J186	2026/12/21			jSwap	8.4320	8.5460	1.352	0.0000	0.0000	0
13/05/2009	J201	2014/12/22			jSwap	8.8370	8.9370	1.132	0.0000	0.0000	0
13/05/2009	J203	2017/09/15			jSwap	8.8940	8.9990	1.181	0.0000	0.0000	0
13/05/2009	J204	2018/12/21			jSwap	8.9720	9.0740	1.137	0.0000	0.0000	0
13/05/2009	J207	2020/01/15			jSwap	8.9350	9.0350	1.119	0.0000	0.0000	0
13/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
13/05/2009	JFRA	2009/08/06			jFra	7.1290	7.1380	0.126	0.0000	0.0000	0
13/05/2009	JFRA	2009/11/05			jFra	6.9950	6.9910	(0.057)	0.0000	0.0000	0
13/05/2009	JN02	2009/08/06			jNote	7.7330	7.7540	0.272	0.0000	0.0000	0
13/05/2009	JN05	2009/08/06			jNote	8.5490	8.6560	1.252	0.0000	0.0000	0
13/05/2009	JN10	2009/08/06			jNote	8.7770	8.8860	1.242	0.0000	0.0000	0
13/05/2009	JROD	2009/05/29			jRod	9.2220	9.2230	0.011	0.0000	0.0000	0
13/05/2009	JROD	2009/06/30			jRod	8.5110	8.5120	0.012	0.0000	0.0000	0
13/05/2009	JROD	2009/07/31			jRod	0.0000	8.0600	100.000	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
13/05/2009	JROD	2009/08/31			jRod	0.0000	8.5480	100.000	0.0000	0.0000	0
13/05/2009	JROD	2009/09/30			jRod	0.0000	8.1530	100.000	0.0000	0.0000	0
13/05/2009	JROD	2009/10/30			jRod	0.0000	7.9230	100.000	0.0000	0.0000	0
13/05/2009	JROD	2009/11/30			jRod	0.0000	8.3230	100.000	0.0000	0.0000	0
13/05/2009	JROD	2009/12/31			jRod	0.0000	8.0990	100.000	0.0000	0.0000	0
13/05/2009	OTH1	2009/08/06			Index Future	284.3220	282.9800	(0.472)	0.0000	0.0000	3
13/05/2009	OTH1	2009/11/05			Index Future	289.7150	288.3530	(0.470)	0.0000	0.0000	0
13/05/2009	R153	2009/08/06			Bond Future	5.5150	5.2970	(3.953)	0.0000	0.0000	0
13/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,379.0000	4,611.0000	5.298	0	0	0
13/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
13/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,628.0000	4,861.0000	5.035	0	0	0
13/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
13/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,263.0000	1,262.0000	(0.079)	0	0	0
13/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	42.0000	41.0000	(2.381)	0	0	0
13/05/2009	R157	2009/08/06			Bond Future	8.2140	8.2660	0.633	0.0000	0.0000	9,773
13/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	6,211.0000	5,973.0000	(3.832)	0	0	0
13/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	724.0000	769.0000	6.215	0	0	0
13/05/2009	R157	2009/11/05			Bond Future	8.2550	8.3100	0.666	0.0000	0.0000	0
13/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,830.0000	1,727.0000	(5.628)	0	0	0
13/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,873.0000	6,057.0000	3.133	0	0	0
13/05/2009	R157	2010/02/04			Bond Future	8.3070	8.3650	0.698	0.0000	0.0000	0
13/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,892.0000	6,057.0000	2.800	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	3,050.0000	2,923.0000	(4.164)	0	0	0
13/05/2009	R186	2009/08/06			Bond Future	8.7560	8.8060	0.571	0.0000	0.0000	12,506
13/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	6,249.0000	5,931.0000	(5.089)	0	0	0
13/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	966.0000	874.0000	(9.524)	0	0	35
13/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,882.0000	4,055.0000	4.456	0	0	0
13/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,408.0000	14,808.0000	2.776	0	0	0
13/05/2009	R186	2009/11/05			Bond Future	8.7820	8.8340	0.592	0.0000	0.0000	0
13/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	2,359.0000	2,221.0000	(5.850)	0	0	5,000
13/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	6,887.0000	6,606.0000	(4.080)	0	0	0
13/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	7,199.0000	7,424.0000	3.125	0	0	240
13/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,947.0000	16,314.0000	2.301	0	0	0
13/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	3,032.0000	2,867.0000	(5.442)	0	0	240
13/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	8,139.0000	7,830.0000	(3.797)	0	0	0
13/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,791.0000	14,131.0000	2.465	0	0	0
13/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,042.0000	6,239.0000	3.261	0	0	5,000
13/05/2009	R186	2010/02/04			Bond Future	8.8120	8.8660	0.613	0.0000	0.0000	0
13/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	6,548.0000	6,306.0000	(3.696)	0	0	0
13/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,165.0000	12,441.0000	2.269	0	0	0
13/05/2009	R201	2009/08/06			Bond Future	8.3170	8.3800	0.757	0.0000	0.0000	2
13/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,593.0000	4,374.0000	(4.768)	0	0	0
13/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	674.0000	725.0000	7.567	0	0	0
13/05/2009	R201	2009/11/05			Bond Future	8.3460	8.4120	0.791	0.0000	0.0000	0
13/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1,345.0000	1,254.0000	(6.766)	0	0	0
13/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,921.0000	5,103.0000	3.698	0	0	0
13/05/2009	R201	2010/02/04			Bond Future	8.3830	8.4530	0.835	0.0000	0.0000	0
13/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,940.0000	1,838.0000	(5.258)	0	0	0
13/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,516.0000	5,691.0000	3.173	0	0	0
13/05/2009	R203	2009/08/06			Bond Future	8.5940	8.6870	1.082	0.0000	0.0000	0
13/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	5,003.0000	4,622.0000	(7.615)	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
13/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,369.0000	1,514.0000	10.592	0	0	0
13/05/2009	R203	2009/11/05			Bond Future	8.6280	8.7240	1.113	0.0000	0.0000	0
13/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,007.0000	8,391.0000	4.796	0	0	0
13/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,494.0000	1,348.0000	(9.772)	0	0	0
13/05/2009	R203	2010/02/04			Bond Future	8.6700	8.7710	1.165	0.0000	0.0000	0
13/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,324.0000	6,624.0000	4.744	0	0	0
13/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	3,744.0000	3,500.0000	(6.517)	0	0	0
13/05/2009	R204	2009/08/06			Bond Future	8.6050	8.6980	1.081	0.0000	0.0000	488
13/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,512.0000	1,671.0000	10.516	0	0	0
13/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	5,394.0000	4,981.0000	(7.657)	0	0	0
13/05/2009	R204	2009/11/05			Bond Future	8.6350	8.7310	1.112	0.0000	0.0000	0
13/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,628.0000	1,468.0000	(9.828)	0	0	0
13/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,838.0000	9,257.0000	4.741	0	0	0
13/05/2009	R204	2010/02/04			Bond Future	8.6690	8.7690	1.154	0.0000	0.0000	0
13/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,960.0000	7,284.0000	4.655	0	0	0
13/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	4,122.0000	3,855.0000	(6.477)	0	0	0
13/05/2009	R206	2009/08/06			Bond Future	8.2990	8.3730	0.892	0.0000	0.0000	1,214
13/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	545.0000	596.0000	9.358	0	0	0
13/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,875.0000	3,661.0000	(5.523)	0	0	0
13/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	270.0000	232.0000	(14.074)	0	0	300
13/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,055.0000	5,281.0000	4.471	0	0	0
13/05/2009	R206	2009/11/05			Bond Future	8.3270	8.4060	0.949	0.0000	0.0000	0
13/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	1,126.0000	1,037.0000	(7.904)	0	0	0
13/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,997.0000	4,177.0000	4.503	0	0	0
13/05/2009	R206	2010/02/04			Bond Future	8.3670	8.4510	1.004	0.0000	0.0000	0
13/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,595.0000	1,496.0000	(6.207)	0	0	0
13/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,450.0000	4,623.0000	3.888	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	R207	2009/08/06			Bond Future	8.7600	8.8420	0.936	0.0000	0.0000	0
13/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,887.0000	2,048.0000	8.532	0	0	0
13/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	4,900.0000	4,547.0000	(7.204)	0	0	0
13/05/2009	R207	2009/11/05			Bond Future	8.7910	8.8750	0.956	0.0000	0.0000	0
13/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,969.0000	10,354.0000	3.862	0	0	0
13/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,497.0000	1,364.0000	(8.884)	0	0	0
13/05/2009	R207	2010/02/04			Bond Future	8.8270	8.9150	0.997	0.0000	0.0000	0
13/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,657.0000	7,954.0000	3.879	0	0	0
13/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	4,058.0000	3,822.0000	(5.816)	0	0	0
13/05/2009	R208	2009/08/06			Bond Future	8.9080	8.9700	0.696	0.0000	0.0000	0
13/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	4,443.0000	4,182.0000	(5.874)	0	0	0
13/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,291.0000	2,425.0000	5.849	0	0	0
13/05/2009	R208	2009/11/05			Bond Future	8.9880	9.0530	0.723	0.0000	0.0000	0
13/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,900.0000	10,194.0000	2.970	0	0	0
13/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,623.0000	1,510.0000	(6.962)	0	0	0
13/05/2009	R208	2010/02/04			Bond Future	9.1070	9.1810	0.813	0.0000	0.0000	0
13/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,948.0000	8,200.0000	3.171	0	0	0
13/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	4,107.0000	3,905.0000	(4.918)	0	0	0
13/05/2009	R209	2009/08/06			Bond Future	8.3020	8.3530	0.614	0.0000	0.0000	4,513
13/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	6,355.0000	6,040.0000	(4.957)	0	0	0
13/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	2,588.0000	2,717.0000	4.985	0	0	0
13/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,759.0000	5,995.0000	4.098	0	0	0
13/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	3,041.0000	2,832.0000	(6.873)	0	0	1,950
13/05/2009	R209	2009/11/05			Bond Future	8.3130	8.3640	0.613	0.0000	0.0000	0
13/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	13,007.0000	12,641.0000	(2.814)	0	0	0
13/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,943.0000	2,019.0000	3.911	0	0	2,500
13/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	2,392.0000	2,253.0000	(5.811)	0	0	0
13/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,630.0000	12,934.0000	2.407	0	0	0
13/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,771.0000	15,101.0000	2.234	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	1,817.0000	1,703.0000	(6.274)	0	0	5,000
13/05/2009	R209	2010/02/04			Bond Future	8.3250	8.3780	0.637	0.0000	0.0000	0
13/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	15,511.0000	15,141.0000	(2.385)	0	0	0
13/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	2,904.0000	2,992.0000	3.030	0	0	0
13/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	4,655.0000	4,463.0000	(4.125)	0	0	2,500
13/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,391.0000	12,658.0000	2.155	0	0	0
13/05/2009	TRT1	2009/08/06			Index Future	292.4530	291.3430	(0.380)	0.0000	0.0000	100
13/05/2009	TRT1	2009/11/05			Index Future	298.0000	296.8740	(0.378)	0.0000	0.0000	0
13/05/2009	ZAAD	2009/06/12			Currency Future	6.4927	6.4875	(0.080)	0.0000	0.0000	8,869
13/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	744.0000	739.0000	(0.672)	0	0	0
13/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,843.0000	5,838.0000	(0.086)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,060.0000	1,065.0000	0.472	0	0	0
13/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	196.0000	189.0000	(3.571)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	196.0000	189.0000	(3.571)	0	0	0
13/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	103.0000	102.0000	(0.971)	0	0	0
13/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,657.0000	4,663.0000	0.129	0	0	0
13/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	695.0000	690.0000	(0.719)	0	0	0
13/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,507.0000	4,513.0000	0.133	0	0	0
13/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	103.0000	102.0000	(0.971)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	417.0000	419.0000	0.480	0	0	0
13/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
13/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,093.0000	3,087.0000	(0.194)	0	0	0
13/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	647.0000	641.0000	(0.927)	0	0	0
13/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,343.0000	4,338.0000	(0.115)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	375.0000	377.0000	0.533	0	0	0
13/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	155.0000	155.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	551.0000	546.0000	(0.907)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,007.0000	3,013.0000	0.200	0	0	0
13/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,843.0000	2,837.0000	(0.211)	0	0	0
13/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,493.0000	1,488.0000	(0.335)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	28.0000	28.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	599.0000	593.0000	(1.002)	0	0	0
13/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	186.0000	187.0000	0.538	0	0	0
13/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	459.0000	454.0000	(1.089)	0	0	0
13/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,157.0000	3,163.0000	0.190	0	0	0
13/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	542.0000	547.0000	0.923	0	0	0
13/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,343.0000	1,338.0000	(0.372)	0	0	0
13/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,007.0000	6,013.0000	0.100	0	0	0
13/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	34.0000	34.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,157.0000	6,163.0000	0.097	0	0	0
13/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	373.0000	367.0000	(1.609)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	586.0000	591.0000	0.853	0	0	0
13/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,657.0000	1,663.0000	0.362	0	0	0
13/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	333.0000	327.0000	(1.802)	0	0	0
13/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,093.0000	6,088.0000	(0.082)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	220.0000	221.0000	0.455	0	0	0

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13/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	676.0000	681.0000	0.740	0	0	0
13/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,593.0000	4,588.0000	(0.109)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	258.0000	252.0000	(2.326)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	295.0000	296.0000	0.339	0	0	0
13/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	499.0000	504.0000	1.002	0	0	0
13/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	19.0000	19.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	295.0000	296.0000	0.339	0	0	0
13/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	81.0000	82.0000	1.235	0	0	0
13/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	42.0000	42.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	586.0000	591.0000	0.853	0	0	0
13/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	294.0000	288.0000	(2.041)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	28.0000	28.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	51.0000	51.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	676.0000	681.0000	0.740	0	0	0
13/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	256.0000	257.0000	0.391	0	0	0
13/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,308.0000	1,313.0000	0.382	0	0	0
13/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	499.0000	504.0000	1.002	0	0	0
13/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	630.0000	636.0000	0.952	0	0	0
13/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,593.0000	1,588.0000	(0.314)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,408.0000	1,413.0000	0.355	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	42.0000	42.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
13/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	722.0000	728.0000	0.831	0	0	0
13/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	417.0000	419.0000	0.480	0	0	0
13/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,907.0000	5,913.0000	0.102	0	0	0
13/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	170.0000	165.0000	(2.941)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	458.0000	463.0000	1.092	0	0	0
13/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
13/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	256.0000	257.0000	0.391	0	0	0
13/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	128.0000	127.0000	(0.781)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	50.0000	50.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,907.0000	2,913.0000	0.206	0	0	0
13/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	769.0000	775.0000	0.780	0	0	0
13/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	458.0000	463.0000	1.092	0	0	0
13/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	722.0000	728.0000	0.831	0	0	0
13/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	50.0000	50.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,407.0000	4,413.0000	0.136	0	0	0
13/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	913.0000	919.0000	0.657	0	0	0
13/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	459.0000	454.0000	(1.089)	0	0	0
13/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,109.0000	1,115.0000	0.541	0	0	0
13/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	375.0000	377.0000	0.533	0	0	0
13/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	416.0000	410.0000	(1.442)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	186.0000	187.0000	0.538	0	0	0
13/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	12.0000	12.0000	-	0	0	0

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13/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	128.0000	127.0000	(0.781)	0	0	0
13/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,993.0000	2,988.0000	(0.167)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	505.0000	499.0000	(1.188)	0	0	0
13/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,993.0000	5,988.0000	(0.083)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	258.0000	252.0000	(2.326)	0	0	0
13/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,493.0000	4,488.0000	(0.111)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	333.0000	327.0000	(1.802)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,011.0000	1,016.0000	0.495	0	0	0
13/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	865.0000	870.0000	0.578	0	0	0
13/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	913.0000	919.0000	0.657	0	0	0
13/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	817.0000	822.0000	0.612	0	0	0
13/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	373.0000	367.0000	(1.609)	0	0	0
13/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	334.0000	336.0000	0.599	0	0	0
13/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	962.0000	967.0000	0.520	0	0	0
13/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	170.0000	165.0000	(2.941)	0	0	0
13/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	817.0000	822.0000	0.612	0	0	0
13/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,508.0000	1,513.0000	0.332	0	0	0
13/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,408.0000	1,413.0000	0.355	0	0	0
13/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,209.0000	1,214.0000	0.414	0	0	0
13/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,308.0000	1,313.0000	0.382	0	0	0

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13/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,159.0000	1,164.0000	0.431	0	0	0
13/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,060.0000	1,065.0000	0.472	0	0	0
13/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,807.0000	1,813.0000	0.332	0	0	0
13/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,209.0000	1,214.0000	0.414	0	0	0
13/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,707.0000	1,713.0000	0.351	0	0	0
13/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,707.0000	1,713.0000	0.351	0	0	0
13/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,607.0000	1,613.0000	0.373	0	0	0
13/05/2009	ZAAD	2009/09/14			Currency Future	6.5550	6.5518	(0.049)	0.0000	0.0000	1,174
13/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	133.0000	133.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	673.0000	669.0000	(0.594)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
13/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	546.0000	546.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	689.0000	694.0000	0.726	0	0	0
13/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,946.0000	2,949.0000	0.102	0	0	0
13/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	68.0000	68.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	846.0000	851.0000	0.591	0	0	0
13/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	133.0000	133.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	289.0000	286.0000	(1.038)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	689.0000	694.0000	0.726	0	0	0
13/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,470.0000	1,474.0000	0.272	0	0	0
13/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
13/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	334.0000	334.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	488.0000	485.0000	(0.615)	0	0	0
13/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	755.0000	752.0000	(0.397)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	766.0000	771.0000	0.653	0	0	0

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13/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	151.0000	151.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	157.0000	159.0000	1.274	0	0	0
13/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	846.0000	851.0000	0.591	0	0	0
13/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	373.0000	370.0000	(0.804)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	652.0000	657.0000	0.767	0	0	0
13/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
13/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	456.0000	453.0000	(0.658)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	218.0000	218.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
13/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	171.0000	171.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	50.0000	50.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	929.0000	934.0000	0.538	0	0	0
13/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	471.0000	471.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	350.0000	346.0000	(1.143)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,058.0000	1,062.0000	0.378	0	0	0
13/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,556.0000	1,553.0000	(0.193)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
13/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	226.0000	223.0000	(1.327)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	308.0000	305.0000	(0.974)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
13/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
13/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,445.0000	4,448.0000	0.067	0	0	0
13/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	713.0000	710.0000	(0.421)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	929.0000	934.0000	0.538	0	0	0
13/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	245.0000	244.0000	(0.408)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	426.0000	423.0000	(0.704)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	633.0000	630.0000	(0.474)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
13/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	194.0000	193.0000	(0.515)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	971.0000	976.0000	0.515	0	0	0
13/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,945.0000	5,948.0000	0.050	0	0	0
13/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	101.0000	103.0000	1.980	0	0	0



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13/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,505.0000	4,502.0000	(0.067)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	366.0000	366.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	727.0000	732.0000	0.688	0	0	0
13/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	92.0000	94.0000	2.174	0	0	0
13/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,195.0000	6,198.0000	0.048	0	0	0
13/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	766.0000	771.0000	0.653	0	0	0
13/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
13/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	271.0000	268.0000	(1.107)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
13/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	373.0000	370.0000	(0.804)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,014.0000	1,019.0000	0.493	0	0	0
13/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
13/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	887.0000	892.0000	0.564	0	0	0
13/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	798.0000	794.0000	(0.501)	0	0	0
13/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	218.0000	218.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	558.0000	555.0000	(0.538)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	245.0000	244.0000	(0.408)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	488.0000	485.0000	(0.615)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	90.0000	90.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,805.0000	2,802.0000	(0.107)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	213.0000	210.0000	(1.408)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	103.0000	103.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	350.0000	346.0000	(1.143)	0	0	0
13/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,005.0000	6,002.0000	(0.050)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	400.0000	400.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	580.0000	585.0000	0.862	0	0	0
13/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	522.0000	519.0000	(0.575)	0	0	0
13/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	508.0000	508.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	58.0000	58.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	806.0000	810.0000	0.496	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,517.0000	1,521.0000	0.264	0	0	0
13/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	271.0000	268.0000	(1.107)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	652.0000	657.0000	0.767	0	0	0
13/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	117.0000	117.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,305.0000	4,302.0000	(0.070)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	546.0000	546.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	78.0000	78.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
13/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	399.0000	395.0000	(1.003)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	595.0000	592.0000	(0.504)	0	0	0
13/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
13/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	366.0000	366.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,310.0000	1,306.0000	(0.305)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	580.0000	585.0000	0.862	0	0	0
13/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,055.0000	3,052.0000	(0.098)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	435.0000	435.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	157.0000	159.0000	1.274	0	0	0
13/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,805.0000	5,802.0000	(0.052)	0	0	0
13/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,555.0000	4,552.0000	(0.066)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	400.0000	400.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	185.0000	187.0000	1.081	0	0	0
13/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	303.0000	303.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,695.0000	4,698.0000	0.064	0	0	0
13/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	185.0000	187.0000	1.081	0	0	0
13/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0
13/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,709.0000	1,713.0000	0.234	0	0	0
13/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	171.0000	172.0000	0.585	0	0	0
13/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	240.0000	237.0000	(1.250)	0	0	0
13/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0

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13/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,195.0000	3,199.0000	0.125	0	0	0
13/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	328.0000	325.0000	(0.915)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	616.0000	620.0000	0.649	0	0	0
13/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	273.0000	273.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
13/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
13/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,005.0000	3,002.0000	(0.100)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	308.0000	305.0000	(0.974)	0	0	0
13/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	727.0000	732.0000	0.688	0	0	0
13/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,507.0000	1,503.0000	(0.265)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	303.0000	303.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,996.0000	2,999.0000	0.100	0	0	0
13/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,495.0000	4,498.0000	0.067	0	0	0
13/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,995.0000	5,998.0000	0.050	0	0	0
13/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0
13/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,055.0000	6,052.0000	(0.050)	0	0	0
13/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	226.0000	223.0000	(1.327)	0	0	0
13/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	471.0000	471.0000	-	0	0	0
13/05/2009	ZAAD	2009/12/14			Currency Future	6.6138	6.6158	0.030	0.0000	0.0000	165
13/05/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	636.0000	638.0000	0.314	0	0	0
13/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	394.0000	393.0000	(0.254)	0	0	0
13/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	670.0000	672.0000	0.299	0	0	0
13/05/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,288.0000	1,290.0000	0.155	0	0	0
13/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	704.0000	706.0000	0.284	0	0	0
13/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	172.0000	172.0000	-	0	0	0
13/05/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	45.0000	47.0000	4.444	0	0	0
13/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	268.0000	271.0000	1.119	0	0	0
13/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	637.0000	635.0000	(0.314)	0	0	0
13/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	432.0000	431.0000	(0.231)	0	0	0

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13/05/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	473.0000	473.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	310.0000	307.0000	(0.968)	0	0	0
13/05/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,764.0000	5,766.0000	0.035	0	0	0
13/05/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	809.0000	811.0000	0.247	0	0	0
13/05/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	521.0000	521.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	328.0000	328.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	211.0000	209.0000	(0.948)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	430.0000	427.0000	(0.698)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	605.0000	605.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	883.0000	884.0000	0.113	0	0	0
13/05/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	637.0000	635.0000	(0.314)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	565.0000	562.0000	(0.531)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	376.0000	375.0000	(0.266)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	191.0000	189.0000	(1.047)	0	0	0
13/05/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,781.0000	1,781.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	223.0000	226.0000	1.345	0	0	0
13/05/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	283.0000	280.0000	(1.060)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	575.0000	575.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	394.0000	393.0000	(0.254)	0	0	0
13/05/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	670.0000	672.0000	0.299	0	0	0
13/05/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	268.0000	271.0000	1.119	0	0	0
13/05/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	547.0000	547.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,264.0000	4,266.0000	0.047	0	0	0
13/05/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	252.0000	256.0000	1.587	0	0	0
13/05/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	257.0000	255.0000	(0.778)	0	0	0
13/05/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,524.0000	1,526.0000	0.131	0	0	0
13/05/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	233.0000	231.0000	(0.858)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	430.0000	427.0000	(0.698)	0	0	0
13/05/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,764.0000	2,766.0000	0.072	0	0	0
13/05/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	738.0000	740.0000	0.271	0	0	0
13/05/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	496.0000	496.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	233.0000	231.0000	(0.858)	0	0	0

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13/05/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	462.0000	459.0000	(0.649)	0	0	0
13/05/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	284.0000	288.0000	1.408	0	0	0
13/05/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	741.0000	743.0000	0.270	0	0	0
13/05/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	301.0000	300.0000	(0.332)	0	0	0
13/05/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	338.0000	336.0000	(0.592)	0	0	0
13/05/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,064.0000	6,066.0000	0.033	0	0	0
13/05/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	156.0000	156.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	197.0000	200.0000	1.523	0	0	0
13/05/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	103.0000	103.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	310.0000	307.0000	(0.968)	0	0	0
13/05/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
13/05/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	283.0000	280.0000	(1.060)	0	0	0
13/05/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	128.0000	128.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	237.0000	241.0000	1.688	0	0	0
13/05/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,986.0000	5,984.0000	(0.033)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	547.0000	547.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	773.0000	775.0000	0.259	0	0	0
13/05/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,564.0000	4,566.0000	0.044	0	0	0
13/05/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	846.0000	847.0000	0.118	0	0	0
13/05/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	452.0000	452.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,064.0000	3,066.0000	0.065	0	0	0
13/05/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	704.0000	706.0000	0.284	0	0	0
13/05/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	343.0000	343.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	496.0000	496.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	210.0000	213.0000	1.429	0	0	0
13/05/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,487.0000	4,485.0000	(0.045)	0	0	0
13/05/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	315.0000	314.0000	(0.317)	0	0	0
13/05/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	817.0000	819.0000	0.245	0	0	0
13/05/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	301.0000	300.0000	(0.332)	0	0	0
13/05/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,236.0000	6,234.0000	(0.032)	0	0	0

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13/05/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,240.0000	3,238.0000	(0.062)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	473.0000	473.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	601.0000	598.0000	(0.499)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	359.0000	358.0000	(0.279)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	495.0000	493.0000	(0.404)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	368.0000	366.0000	(0.543)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	399.0000	396.0000	(0.752)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	413.0000	412.0000	(0.242)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	315.0000	314.0000	(0.317)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	601.0000	598.0000	(0.499)	0	0	0
13/05/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,936.0000	5,934.0000	(0.034)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	432.0000	431.0000	(0.231)	0	0	0
13/05/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,736.0000	4,734.0000	(0.042)	0	0	0
13/05/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	773.0000	775.0000	0.259	0	0	0
13/05/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,552.0000	1,552.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	237.0000	241.0000	1.688	0	0	0
13/05/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,572.0000	1,574.0000	0.127	0	0	0
13/05/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,992.0000	2,990.0000	(0.067)	0	0	0
13/05/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,014.0000	3,016.0000	0.066	0	0	0
13/05/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,514.0000	4,516.0000	0.044	0	0	0
13/05/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,014.0000	6,016.0000	0.033	0	0	0
13/05/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	530.0000	527.0000	(0.566)	0	0	0
13/05/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	530.0000	527.0000	(0.566)	0	0	0
13/05/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/05/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,437.0000	4,435.0000	(0.045)	0	0	0
13/05/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
13/05/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	343.0000	343.0000	-	0	0	0
13/05/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/05/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	368.0000	366.0000	(0.543)	0	0	0
13/05/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,942.0000	2,941.0000	(0.034)	0	0	0
13/05/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,507.0000	1,507.0000	-	0	0	0

**Grand Total:** **755,312**