



# Derivatives High/Low Report

High/Low for 15/05/2009

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
15/05/2009	\$ / R 2009/06/12			Currency Future	8.6370	8.6281	(0.103)	8.7200	8.5400	343,734
15/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,580.0000	1,586.0000	0.380	0	0	0
15/05/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	2,500
15/05/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	135.0000	131.0000	(2.963)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	3,314.0000	3,323.0000	0.272	0	0	0
15/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	692.0000	693.0000	0.145	0	0	0
15/05/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	372.0000	359.0000	(3.495)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,119.0000	2,126.0000	0.330	0	0	0
15/05/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	2,000
15/05/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,775.0000	1,781.0000	0.338	0	0	0
15/05/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,290.0000	1,296.0000	0.465	0	0	0
15/05/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,466.0000	2,474.0000	0.324	0	0	0
15/05/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,164.0000	3,173.0000	0.284	0	0	0
15/05/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	282.0000	266.0000	(5.674)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	1,629.0000	1,635.0000	0.368	0	0	0
15/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	255.0000	239.0000	(6.275)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	195.0000	188.0000	(3.590)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,364.0000	3,373.0000	0.268	0	0	0
15/05/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	914.0000	918.0000	0.438	0	0	0
15/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,267.0000	2,275.0000	0.353	0	0	0
15/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	310.0000	295.0000	(4.839)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	486.0000	485.0000	(0.206)	0	0	5
15/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,435.0000	1,441.0000	0.418	0	0	0
15/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	218.0000	210.0000	(3.670)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,264.0000	3,273.0000	0.276	0	0	0
15/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	230.0000	218.0000	(5.217)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,921.0000	1,929.0000	0.416	0	0	0
15/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,218.0000	2,226.0000	0.361	0	0	0
15/05/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	405.0000	393.0000	(2.963)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,464.0000	3,473.0000	0.260	0	0	0
15/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	255.0000	239.0000	(6.275)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,168.0000	2,176.0000	0.369	0	0	0
15/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	2,565.0000	2,574.0000	0.351	0	0	0
15/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	514.0000	504.0000	(1.946)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	372.0000	359.0000	(3.495)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	220
15/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,416.0000	2,424.0000	0.331	0	0	0
15/05/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	3,064.0000	3,073.0000	0.294	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
15/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	103.0000	101.0000	(1.942)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,914.0000	2,923.0000	0.309	0	0	0
15/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	218.0000	210.0000	(3.670)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	607.0000	608.0000	0.165	0	0	0
15/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,532.0000	1,538.0000	0.392	0	0	0
15/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,195.0000	1,200.0000	0.418	0	0	0
15/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	566.0000	566.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	243.0000	239.0000	(1.646)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	440.0000	429.0000	(2.500)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,366.0000	2,375.0000	0.380	0	0	0
15/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	2,815.0000	2,823.0000	0.284	0	0	0
15/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	282.0000	266.0000	(5.674)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	649.0000	650.0000	0.154	0	0	0
15/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	200
15/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,515.0000	2,524.0000	0.358	0	0	0
15/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	195.0000	188.0000	(3.590)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	176.0000	164.0000	(6.818)	0	0	50
15/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,214.0000	3,223.0000	0.280	0	0	0
15/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	147.0000	136.0000	(7.483)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,615.0000	2,624.0000	0.344	0	0	0
15/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,914.0000	2,923.0000	0.309	0	0	0
15/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	339.0000	336.0000	(0.885)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,823.0000	1,830.0000	0.384	0	0	0
15/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	410.0000	408.0000	(0.488)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,514.0000	3,522.0000	0.228	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	649.0000	650.0000	0.154	0	0	0
15/05/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/05/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	89.0000	88.0000	(1.124)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,466.0000	2,474.0000	0.324	0	0	0
15/05/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,163.0000	4,172.0000	0.216	0	0	0
15/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	134.0000	124.0000	(7.463)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	118.0000	115.0000	(2.542)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,532.0000	1,538.0000	0.392	0	0	0
15/05/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	3,614.0000	3,622.0000	0.221	0	0	0
15/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	243.0000	239.0000	(1.646)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	273.0000	270.0000	(1.099)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/05/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	2,000
15/05/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	161.0000	150.0000	(6.832)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	635.0000	627.0000	(1.260)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	824.0000	827.0000	0.364	0	0	0
15/05/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	3,414.0000	3,423.0000	0.264	0	0	0
15/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,020.0000	2,028.0000	0.396	0	0	0
15/05/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,267.0000	2,275.0000	0.353	0	0	0
15/05/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	374.0000	372.0000	(0.535)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
15/05/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,484.0000	1,490.0000	0.404	0	0	0
15/05/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	230.0000	218.0000	(5.217)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	735.0000	737.0000	0.272	0	0	0
15/05/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,580.0000	1,586.0000	0.380	0	0	0
15/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,020.0000	2,028.0000	0.396	0	0	0
15/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	153.0000	148.0000	(3.268)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	553.0000	544.0000	(1.627)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,114.0000	3,123.0000	0.289	0	0	0
15/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	340.0000	326.0000	(4.118)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	340.0000	326.0000	(4.118)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	153.0000	148.0000	(3.268)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	135.0000	131.0000	(2.963)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,338.0000	1,344.0000	0.448	0	0	0
15/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	273.0000	270.0000	(1.099)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,100.0000	1,105.0000	0.455	0	0	0
15/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	305.0000	302.0000	(0.984)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	447.0000	446.0000	(0.224)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	66.0000	66.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	100
15/05/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
15/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	824.0000	827.0000	0.364	0	0	0
15/05/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	476.0000	466.0000	(2.101)	0	0	0
15/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,414.0000	3,423.0000	0.264	0	0	0
15/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,290.0000	1,296.0000	0.465	0	0	0
15/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,387.0000	1,393.0000	0.433	0	0	0
15/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	134.0000	124.0000	(7.463)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,147.0000	1,152.0000	0.436	0	0	0
15/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,195.0000	1,200.0000	0.418	0	0	0
15/05/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	6.0000	5.0000	(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
15/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,100.0000	1,105.0000	0.455	0	0	0
15/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	447.0000	446.0000	(0.224)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	339.0000	336.0000	(0.885)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	2,865.0000	2,873.0000	0.279	0	0	0
15/05/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	173.0000	167.0000	(3.468)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	192.0000	181.0000	(5.729)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,069.0000	2,077.0000	0.387	0	0	0
15/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,971.0000	1,978.0000	0.355	0	0	0
15/05/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,014.0000	3,023.0000	0.299	0	0	0
15/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	176.0000	164.0000	(6.818)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,765.0000	2,773.0000	0.289	0	0	0
15/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,677.0000	1,684.0000	0.417	0	0	0
15/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	566.0000	566.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,665.0000	2,674.0000	0.338	0	0	0
15/05/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,775.0000	1,781.0000	0.338	0	0	0
15/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	2,964.0000	2,973.0000	0.304	0	0	0
15/05/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	960.0000	964.0000	0.417	0	0	0
15/05/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,765.0000	2,773.0000	0.289	0	0	0
15/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,243.0000	1,248.0000	0.402	0	0	0
15/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	410.0000	408.0000	(0.488)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,053.0000	1,058.0000	0.475	0	0	0
15/05/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,168.0000	2,176.0000	0.369	0	0	0
15/05/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	2,317.0000	2,325.0000	0.345	0	0	0
15/05/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	1
15/05/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,726.0000	1,733.0000	0.406	0	0	0
15/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,715.0000	2,723.0000	0.295	0	0	0
15/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
15/05/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	147.0000	136.0000	(7.483)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	1
15/05/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,218.0000	2,226.0000	0.361	0	0	0
15/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,665.0000	2,674.0000	0.338	0	0	0
15/05/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	735.0000	737.0000	0.272	0	0	0
15/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,007.0000	1,011.0000	0.397	0	0	0
15/05/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,726.0000	1,733.0000	0.406	0	0	0
15/05/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	2,337.0000	2,328.0000	(0.385)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,243.0000	1,248.0000	0.402	0	0	0
15/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,007.0000	1,011.0000	0.397	0	0	0
15/05/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	779.0000	782.0000	0.385	0	0	0
15/05/2009	\$ / R 2009/06/12	7.80	Call	Currency Future	856.0000	849.0000	(0.818)	0	0	0
15/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,515.0000	2,524.0000	0.358	0	0	0
15/05/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
15/05/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
15/05/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	869.0000	872.0000	0.345	0	0	0
15/05/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	525.0000	525.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
15/05/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
15/05/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	3,837.0000	3,828.0000	(0.235)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	960.0000	964.0000	0.417	0	0	0
15/05/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
15/05/2009	\$ / R 2009/06/12	3.30	Call	Currency Future	5,337.0000	5,328.0000	(0.169)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,338.0000	1,344.0000	0.448	0	0	0
15/05/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,484.0000	1,490.0000	0.404	0	0	0
15/05/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,053.0000	1,058.0000	0.475	0	0	0
15/05/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,921.0000	1,929.0000	0.416	0	0	0
15/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,677.0000	1,684.0000	0.417	0	0	0
15/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/05/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	5,587.0000	5,578.0000	(0.161)	0	0	0
15/05/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,872.0000	1,880.0000	0.427	0	0	0
15/05/2009	\$ / R 2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	3,664.0000	3,672.0000	0.218	0	0	0
15/05/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	4,087.0000	4,078.0000	(0.220)	0	0	0
15/05/2009	\$ / R 2009/06/12	4.75	Call	Currency Future	3,887.0000	3,878.0000	(0.232)	0	0	0
15/05/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	6,663.0000	6,672.0000	0.135	0	0	0
15/05/2009	\$ / R 2009/06/12	15.05	Put	Currency Future	6,413.0000	6,422.0000	0.140	0	0	0
15/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/05/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	5,163.0000	5,172.0000	0.174	0	0	0
15/05/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,435.0000	1,441.0000	0.418	0	0	0
15/05/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,971.0000	1,978.0000	0.355	0	0	0
15/05/2009	\$ / R 2009/06/12	13.55	Put	Currency Future	4,913.0000	4,922.0000	0.183	0	0	0
15/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/05/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/05/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	6.05	Call	Currency Future	2,587.0000	2,578.0000	(0.348)	0	0	0
15/05/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2009/06/12	7.55	Call	Currency Future	1,095.0000	1,087.0000	(0.731)	0	0	0
15/05/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,715.0000	2,723.0000	0.295	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,416.0000	2,424.0000	0.331	0	0	0
15/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	3,913.0000	3,922.0000	0.230	0	0	0
15/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
15/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	779.0000	782.0000	0.385	0	0	0
15/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	2,088.0000	2,079.0000	(0.431)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	103.0000	101.0000	(1.942)	0	0	0
15/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	3,087.0000	3,078.0000	(0.292)	0	0	0
15/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	1,046.0000	1,038.0000	(0.765)	0	0	0
15/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	3,963.0000	3,972.0000	0.227	0	0	0
15/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	2,038.0000	2,029.0000	(0.442)	0	0	0
15/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,264.0000	3,273.0000	0.276	0	0	0
15/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	3,037.0000	3,028.0000	(0.296)	0	0	0
15/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,263.0000	4,272.0000	0.211	0	0	0
15/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	4,037.0000	4,028.0000	(0.223)	0	0	0
15/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	440.0000	429.0000	(2.500)	0	0	0
15/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
15/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,113.0000	4,122.0000	0.219	0	0	0
15/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	869.0000	872.0000	0.345	0	0	0
15/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	902.0000	896.0000	(0.665)	0	0	0
15/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
15/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,413.0000	4,422.0000	0.204	0	0	0
15/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,887.0000	2,878.0000	(0.312)	0	0	0
15/05/2009	\$ / R	2009/06/12	5.75	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
15/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,888.0000	1,880.0000	(0.424)	0	0	0
15/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	3,187.0000	3,178.0000	(0.282)	0	0	0
15/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	1,193.0000	1,185.0000	(0.671)	0	0	0
15/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	4,187.0000	4,178.0000	(0.215)	0	0	0
15/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
15/05/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,313.0000	4,322.0000	0.209	0	0	0
15/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	2,188.0000	2,179.0000	(0.411)	0	0	0
15/05/2009	\$ / R	2009/06/12	6.65	Call	Currency Future	0.0000	1,979.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	5.65	Call	Currency Future	0.0000	2,978.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/06/12	6.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/06/12	7.65	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/06/12	7.65	Call	Currency Future	0.0000	990.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	0.0000	4,522.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	0.0000	3,978.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14			Currency Future	8.7782	8.7707	(0.085)	8.8300	8.7400	10,423
15/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	514.0000	505.0000	(1.751)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	157.0000	152.0000	(3.185)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,287.0000	1,288.0000	0.078	0	0	0
15/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	133.0000	129.0000	(3.008)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,329.0000	1,331.0000	0.150	0	0	0
15/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,905.0000	1,908.0000	0.157	0	0	0
15/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	207.0000	201.0000	(2.899)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	435.0000	434.0000	(0.230)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,768.0000	1,772.0000	0.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,275.0000	2,279.0000	0.176	0	0	0
15/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	223.0000	217.0000	(2.691)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	146.0000	142.0000	(2.740)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	582.0000	573.0000	(1.546)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,997.0000	2,000.0000	0.150	0	0	0
15/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	346.0000	338.0000	(2.312)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,245.0000	1,246.0000	0.080	0	0	0
15/05/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,182.0000	2,186.0000	0.183	0	0	0
15/05/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	495.0000	494.0000	(0.202)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	473.0000	465.0000	(1.691)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,951.0000	1,954.0000	0.154	0	0	0
15/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,079.0000	1,080.0000	0.093	0	0	0
15/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	240.0000	233.0000	(2.917)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	354.0000	353.0000	(0.282)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	308.0000	301.0000	(2.273)	0	0	0
15/05/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,250.0000	4,256.0000	0.141	0	0	0
15/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	257.0000	250.0000	(2.724)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	207.0000	201.0000	(2.899)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,161.0000	1,162.0000	0.086	0	0	0
15/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	186.0000	181.0000	(2.688)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,604.0000	2,610.0000	0.230	0	0	0
15/05/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,634.0000	1,637.0000	0.184	0	0	0
15/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,135.0000	2,139.0000	0.187	0	0	0
15/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	919.0000	919.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	146.0000	142.0000	(2.740)	0	0	1,000
15/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,905.0000	1,908.0000	0.157	0	0	0
15/05/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	842.0000	842.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	133.0000	129.0000	(3.008)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	380.0000	379.0000	(0.263)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	162.0000	157.0000	(3.086)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,043.0000	2,047.0000	0.196	0	0	0
15/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,951.0000	1,954.0000	0.154	0	0	0
15/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	558.0000	550.0000	(1.434)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,678.0000	1,681.0000	0.179	0	0	0
15/05/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	193.0000	187.0000	(3.109)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,368.0000	2,373.0000	0.211	0	0	0
15/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	437.0000	428.0000	(2.059)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	880.0000	880.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	157.0000	152.0000	(3.185)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	559.0000	558.0000	(0.179)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	320.0000	313.0000	(2.188)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,545.0000	1,548.0000	0.194	0	0	0
15/05/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	276.0000	269.0000	(2.536)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	223.0000	217.0000	(2.691)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	407.0000	406.0000	(0.246)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,458.0000	1,460.0000	0.137	0	0	0
15/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,723.0000	1,726.0000	0.174	0	0	0
15/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,245.0000	1,246.0000	0.080	0	0	0
15/05/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	535.0000	527.0000	(1.495)	0	0	100
15/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	767.0000	767.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,182.0000	2,186.0000	0.183	0	0	0
15/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,415.0000	1,417.0000	0.141	0	0	0
15/05/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,203.0000	1,204.0000	0.083	0	0	0
15/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,589.0000	1,592.0000	0.189	0	0	0
15/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,545.0000	1,548.0000	0.194	0	0	0
15/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	660.0000	659.0000	(0.152)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	231.0000	225.0000	(2.597)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,372.0000	1,374.0000	0.146	0	0	0
15/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,678.0000	1,681.0000	0.179	0	0	0
15/05/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,321.0000	2,326.0000	0.215	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	248.0000	241.0000	(2.823)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	180.0000	175.0000	(2.778)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	168.0000	163.0000	(2.976)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,501.0000	1,504.0000	0.200	0	0	0
15/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,120.0000	1,121.0000	0.089	0	0	0
15/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,120.0000	1,121.0000	0.089	0	0	0
15/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	248.0000	241.0000	(2.823)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,723.0000	1,726.0000	0.174	0	0	0
15/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	200.0000	194.0000	(3.000)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,768.0000	1,772.0000	0.226	0	0	0
15/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,859.0000	1,863.0000	0.215	0	0	0
15/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,462.0000	2,467.0000	0.203	0	0	0
15/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	346.0000	338.0000	(2.312)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	767.0000	767.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	4,937.0000	4,944.0000	0.142	0	0	0
15/05/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	404.0000	395.0000	(2.228)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	388.0000	380.0000	(2.062)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	373.0000	365.0000	(2.145)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,589.0000	1,592.0000	0.189	0	0	0
15/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	257.0000	250.0000	(2.724)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	695.0000	695.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	151.0000	147.0000	(2.649)	0	0	0
15/05/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,425.0000	6,433.0000	0.125	0	0	0
15/05/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	1,197.0000	1,189.0000	(0.668)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
15/05/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,329.0000	1,331.0000	0.150	0	0	0
15/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,079.0000	1,080.0000	0.093	0	0	0
15/05/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	4,887.0000	4,894.0000	0.143	0	0	0
15/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	151.0000	147.0000	(2.649)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	142.0000	138.0000	(2.817)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,997.0000	2,000.0000	0.150	0	0	0
15/05/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	919.0000	919.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,421.0000	3,427.0000	0.175	0	0	0
15/05/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,814.0000	1,817.0000	0.165	0	0	0
15/05/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	3,470.0000	3,476.0000	0.173	0	0	0
15/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
15/05/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,376.0000	6,383.0000	0.110	0	0	0
15/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	304.0000	303.0000	(0.329)	0	0	0
15/05/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
15/05/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	455.0000	446.0000	(1.978)	0	0	0
15/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	4,078.0000	4,071.0000	(0.172)	0	0	0
15/05/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,628.0000	5,621.0000	(0.124)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,161.0000	1,162.0000	0.086	0	0	0
15/05/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	527.0000	525.0000	(0.380)	0	0	0
15/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	420.0000	412.0000	(1.905)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,089.0000	2,093.0000	0.191	0	0	0
15/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,581.0000	2,573.0000	(0.310)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,630.0000	2,623.0000	(0.266)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	240.0000	233.0000	(2.917)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	592.0000	591.0000	(0.169)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,228.0000	2,232.0000	0.180	0	0	0
15/05/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	632.0000	624.0000	(1.266)	0	0	0
15/05/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	1,155.0000	1,147.0000	(0.693)	0	0	0
15/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	68.0000	68.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	308.0000	301.0000	(2.273)	0	0	0
15/05/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,038.0000	1,039.0000	0.096	0	0	0
15/05/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	4,128.0000	4,121.0000	(0.170)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,383.0000	2,376.0000	(0.294)	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
15/05/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	804.0000	804.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,652.0000	2,657.0000	0.189	0	0	0
15/05/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	333.0000	325.0000	(2.402)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	117.0000	114.0000	(2.564)	0	0	0
15/05/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	5,378.0000	5,371.0000	(0.130)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	373.0000	365.0000	(2.145)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	168.0000	163.0000	(2.976)	0	0	0
15/05/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,664.0000	3,671.0000	0.191	0	0	0
15/05/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
15/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,878.0000	3,871.0000	(0.181)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	625.0000	625.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,415.0000	2,420.0000	0.207	0	0	0
15/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	12.0000	12.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
15/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,134.0000	5,141.0000	0.136	0	0	0
15/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	660.0000	659.0000	(0.152)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,462.0000	2,467.0000	0.203	0	0	0
15/05/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	493.0000	484.0000	(1.826)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	464.0000	463.0000	(0.216)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,510.0000	2,515.0000	0.199	0	0	0
15/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	388.0000	380.0000	(2.062)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,458.0000	1,460.0000	0.137	0	0	0
15/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	998.0000	998.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,557.0000	2,562.0000	0.196	0	0	0
15/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	6,625.0000	6,632.0000	0.106	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,578.0000	5,571.0000	(0.125)	0	0	0
15/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	994.0000	986.0000	(0.805)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	695.0000	695.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	186.0000	181.0000	(2.688)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,368.0000	2,373.0000	0.211	0	0	0
15/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,135.0000	2,139.0000	0.187	0	0	0
15/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	266.0000	259.0000	(2.632)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	514.0000	505.0000	(1.751)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	199.0000	199.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	37.0000	37.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	659.0000	650.0000	(1.366)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	180.0000	175.0000	(2.778)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	280.0000	279.0000	(0.357)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,501.0000	1,504.0000	0.200	0	0	0
15/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
15/05/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	21.0000	21.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	1,415.0000	1,407.0000	(0.565)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,287.0000	1,288.0000	0.078	0	0	0
15/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	1,239.0000	1,231.0000	(0.646)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,415.0000	2,420.0000	0.207	0	0	0
15/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,372.0000	1,374.0000	0.146	0	0	0
15/05/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,228.0000	2,232.0000	0.180	0	0	0
15/05/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	846.0000	838.0000	(0.946)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	168.0000	167.0000	(0.595)	0	0	0
15/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	880.0000	880.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	200.0000	194.0000	(3.000)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	731.0000	731.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	778.0000	769.0000	(1.157)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	286.0000	279.0000	(2.448)	0	0	0
15/05/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	23.0000	23.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	359.0000	351.0000	(2.228)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,601.0000	1,594.0000	(0.437)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	958.0000	959.0000	0.104	0	0	0
15/05/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,699.0000	1,692.0000	(0.412)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	286.0000	279.0000	(2.448)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	958.0000	959.0000	0.104	0	0	0
15/05/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
15/05/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	2,090.0000	2,084.0000	(0.287)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/05/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	2,139.0000	2,132.0000	(0.327)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,895.0000	1,888.0000	(0.369)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,650.0000	1,643.0000	(0.424)	0	0	0
15/05/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	183.0000	183.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	812.0000	803.0000	(1.108)	0	0	0
15/05/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	22.0000	22.0000	-	0	0	0
15/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	266.0000	259.0000	(2.632)	0	0	0
15/05/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	3,860.0000	3,866.0000	0.155	0	0	0
15/05/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
15/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,038.0000	1,039.0000	0.096	0	0	0
15/05/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	2,891.0000	2,897.0000	0.208	0	0	0
15/05/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	435.0000	434.0000	(0.230)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	2,187.0000	2,180.0000	(0.320)	0	0	0
15/05/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
15/05/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	0.0000	2,036.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	0.0000	15.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	0.0000	1,545.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	0.0000	24.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	0.0000	85.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	0.0000	1,106.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	0.0000	736.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	0.0000	216.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	0.0000	62.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	0.0000	3,041.0000	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
15/05/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	0.0000	4,013.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	0.0000	34.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
15/05/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	3,958.0000	3,964.0000	0.152	0	0	0
15/05/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	2,987.0000	2,993.0000	0.201	0	0	0
15/05/2009	\$ / R	2009/12/14			Currency Future	8.9120	8.9042	(0.088)	9.3100	8.9700	1,864
15/05/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	705.0000	703.0000	(0.284)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	466.0000	458.0000	(1.717)	0	0	1,000
15/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,515.0000	3,519.0000	0.114	0	0	0
15/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	2,997.0000	3,001.0000	0.133	0	0	0
15/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	612.0000	610.0000	(0.327)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,054.0000	1,054.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	378.0000	371.0000	(1.852)	0	0	10,115
15/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,355.0000	2,358.0000	0.127	0	0	0
15/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	127.0000	123.0000	(3.150)	0	0	10,100
15/05/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	159.0000	155.0000	(2.516)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,366.0000	1,366.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,742.0000	1,743.0000	0.057	0	0	0
15/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,491.0000	2,494.0000	0.120	0	0	0
15/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,407.0000	1,407.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	642.0000	640.0000	(0.312)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	360.0000	352.0000	(2.222)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	203.0000	198.0000	(2.463)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	695.0000	685.0000	(1.439)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,448.0000	1,448.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,562.0000	3,567.0000	0.140	0	0	0
15/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	674.0000	664.0000	(1.484)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	500.0000	498.0000	(0.400)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	909.0000	907.0000	(0.220)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	217.0000	212.0000	(2.304)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	95.0000	92.0000	(3.158)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	521.0000	512.0000	(1.727)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	4,712.0000	4,718.0000	0.127	0	0	0
15/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	256.0000	250.0000	(2.344)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	839.0000	837.0000	(0.238)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	244.0000	238.0000	(2.459)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,044.0000	2,046.0000	0.098	0	0	0
15/05/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,133.0000	4,138.0000	0.121	0	0	0
15/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	762.0000	752.0000	(1.312)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	551.0000	541.0000	(1.815)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	351.0000	344.0000	(1.994)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,132.0000	2,134.0000	0.094	0	0	0
15/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,132.0000	2,134.0000	0.094	0	0	0
15/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	207.0000	202.0000	(2.415)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	369.0000	361.0000	(2.168)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,489.0000	1,489.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,445.0000	2,448.0000	0.123	0	0	0
15/05/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	944.0000	943.0000	(0.106)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	309.0000	307.0000	(0.647)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	127.0000	123.0000	(3.150)	0	0	114
15/05/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	506.0000	497.0000	(1.779)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	971.0000	962.0000	(0.927)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,515.0000	3,519.0000	0.114	0	0	0
15/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,181.0000	4,186.0000	0.120	0	0	0
15/05/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,566.0000	4,572.0000	0.131	0	0	0
15/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	674.0000	664.0000	(1.484)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,400.0000	2,403.0000	0.125	0	0	0
15/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	125.0000	124.0000	(0.800)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	909.0000	907.0000	(0.220)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	212.0000	207.0000	(2.358)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,085.0000	4,090.0000	0.122	0	0	0
15/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	654.0000	644.0000	(1.529)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	479.0000	471.0000	(1.670)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	9,530
15/05/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,017.0000	1,016.0000	(0.098)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	244.0000	238.0000	(2.459)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,663.0000	4,669.0000	0.129	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	617.0000	608.0000	(1.459)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	493.0000	484.0000	(1.826)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,572.0000	1,573.0000	0.064	0	0	0
15/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,427.0000	1,418.0000	(0.631)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	1,000.0000	991.0000	(0.900)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,088.0000	2,090.0000	0.096	0	0	0
15/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	785.0000	776.0000	(1.146)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	612.0000	610.0000	(0.327)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	555.0000	553.0000	(0.360)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	981.0000	980.0000	(0.102)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	334.0000	327.0000	(2.096)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,000.0000	2,002.0000	0.100	0	0	0
15/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,582.0000	2,585.0000	0.116	0	0	0
15/05/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,420.0000	3,424.0000	0.117	0	0	0
15/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,536.0000	2,539.0000	0.118	0	0	0
15/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	583.0000	581.0000	(0.343)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	194.0000	189.0000	(2.577)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	330.0000	329.0000	(0.303)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,221.0000	2,223.0000	0.090	0	0	0
15/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,530.0000	1,531.0000	0.065	0	0	0
15/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	3,989.0000	3,995.0000	0.150	0	0	0
15/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	194.0000	189.0000	(2.577)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	342.0000	335.0000	(2.047)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	521.0000	512.0000	(1.727)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	473.0000	471.0000	(0.423)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,582.0000	2,585.0000	0.116	0	0	0
15/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,017.0000	1,016.0000	(0.098)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	288.0000	287.0000	(0.347)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,090.0000	3,094.0000	0.129	0	0	0
15/05/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,310.0000	2,313.0000	0.130	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,914.0000	1,915.0000	0.052	0	0	0
15/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	152.0000	148.0000	(2.632)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	717.0000	707.0000	(1.395)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	479.0000	471.0000	(1.670)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	276.0000	269.0000	(2.536)	0	0	9,530
15/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,052.0000	5,058.0000	0.119	0	0	0
15/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,043.0000	3,047.0000	0.131	0	0	0
15/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	739.0000	729.0000	(1.353)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,092.0000	1,091.0000	(0.092)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,037.0000	4,042.0000	0.124	0	0	0
15/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	290.0000	283.0000	(2.414)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	1,387.0000	1,378.0000	(0.649)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	454.0000	445.0000	(1.982)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	222.0000	217.0000	(2.252)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,326.0000	1,326.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,530.0000	1,531.0000	0.065	0	0	0
15/05/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,467.0000	3,472.0000	0.144	0	0	0
15/05/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	170.0000	169.0000	(0.588)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	527.0000	525.0000	(0.380)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	1,195.0000	1,186.0000	(0.753)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,467.0000	1,459.0000	(0.545)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,995.0000	1,986.0000	(0.451)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	583.0000	573.0000	(1.715)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,615.0000	4,621.0000	0.130	0	0	0
15/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	805.0000	803.0000	(0.248)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,325.0000	3,329.0000	0.120	0	0	0
15/05/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	1,232.0000	1,223.0000	(0.731)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	326.0000	319.0000	(2.147)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,562.0000	3,567.0000	0.140	0	0	0
15/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,614.0000	1,615.0000	0.062	0	0	0
15/05/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,858.0000	2,861.0000	0.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	771.0000	769.0000	(0.259)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	567.0000	557.0000	(1.764)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	283.0000	276.0000	(2.473)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	2,139.0000	2,131.0000	(0.374)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	642.0000	640.0000	(0.312)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	183.0000	182.0000	(0.546)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	342.0000	335.0000	(2.047)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	1,094.0000	1,085.0000	(0.823)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	2,950.0000	2,954.0000	0.136	0	0	0
15/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	388.0000	380.0000	(2.062)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	170.0000	166.0000	(2.353)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,137.0000	3,141.0000	0.128	0	0	0
15/05/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	129.0000	126.0000	(2.326)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,765.0000	2,769.0000	0.145	0	0	0
15/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	166.0000	162.0000	(2.410)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	262.0000	256.0000	(2.290)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	177.0000	173.0000	(2.260)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	654.0000	644.0000	(1.529)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,629.0000	2,622.0000	(0.266)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	250.0000	244.0000	(2.400)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	250.0000	249.0000	(0.400)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	269.0000	263.0000	(2.230)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,785.0000	1,787.0000	0.112	0	0	0
15/05/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,673.0000	6,680.0000	0.105	0	0	0
15/05/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	1,269.0000	1,261.0000	(0.630)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	1,062.0000	1,053.0000	(0.847)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,828.0000	1,829.0000	0.055	0	0	0
15/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,957.0000	1,959.0000	0.102	0	0	0
15/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,518.0000	4,524.0000	0.133	0	0	0
15/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,904.0000	2,908.0000	0.138	0	0	0
15/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	942.0000	933.0000	(0.955)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	398.0000	390.0000	(2.010)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	1,094.0000	1,085.0000	(0.823)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,871.0000	1,872.0000	0.053	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,699.0000	1,700.0000	0.059	0	0	0
15/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	535.0000	526.0000	(1.682)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
15/05/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,867.0000	3,859.0000	(0.207)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,995.0000	1,986.0000	(0.451)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,355.0000	2,358.0000	0.127	0	0	0
15/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	135.0000	134.0000	(0.741)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	146.0000	145.0000	(0.685)	0	0	0
15/05/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	217.0000	212.0000	(2.304)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,347.0000	1,338.0000	(0.668)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,308.0000	1,299.0000	(0.688)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	311.0000	305.0000	(1.929)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	2,383.0000	2,376.0000	(0.294)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,308.0000	1,299.0000	(0.688)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	232.0000	231.0000	(0.431)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	152.0000	148.0000	(2.632)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	873.0000	872.0000	(0.115)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	119.0000	116.0000	(2.521)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	232.0000	231.0000	(0.431)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,326.0000	1,326.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	297.0000	291.0000	(2.020)	0	0	0
15/05/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	398.0000	397.0000	(0.251)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,809.0000	4,815.0000	0.125	0	0	0
15/05/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,612.0000	5,604.0000	(0.143)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	166.0000	162.0000	(2.410)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
15/05/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	5,362.0000	5,354.0000	(0.149)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	319.0000	312.0000	(2.194)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,904.0000	2,908.0000	0.138	0	0	0
15/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,657.0000	3,662.0000	0.137	0	0	0
15/05/2009	\$ / R	2009/12/14	3.30	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
15/05/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	739.0000	729.0000	(1.353)	0	0	0
15/05/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,286.0000	1,286.0000	-	0	0	0
15/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
15/05/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,090.0000	3,094.0000	0.129	0	0	0
15/05/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,277.0000	4,282.0000	0.117	0	0	0
15/05/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	198.0000	197.0000	(0.505)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,037.0000	4,042.0000	0.124	0	0	0
15/05/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	4,115.0000	4,107.0000	(0.194)	0	0	0
15/05/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	810.0000	800.0000	(1.235)	0	0	0
15/05/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	3,123.0000	3,115.0000	(0.256)	0	0	0
15/05/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	21.0000	21.0000	-	0	0	0
15/05/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,657.0000	1,658.0000	0.060	0	0	0
15/05/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	860.0000	851.0000	(1.047)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,894.0000	3,899.0000	0.128	0	0	0
15/05/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	1,160.0000	1,152.0000	(0.690)	0	0	0
15/05/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	352.0000	351.0000	(0.284)	0	0	0
15/05/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,198.0000	5,205.0000	0.135	0	0	0
15/05/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	835.0000	825.0000	(1.198)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	3,846.0000	3,852.0000	0.156	0	0	0
15/05/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	146.0000	145.0000	(0.685)	0	0	0
15/05/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
15/05/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	67.0000	67.0000	-	0	0	0
15/05/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	388.0000	380.0000	(2.062)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	448.0000	446.0000	(0.446)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	423.0000	421.0000	(0.473)	0	0	0
15/05/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,636.0000	1,627.0000	(0.550)	0	0	0
15/05/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	771.0000	769.0000	(0.259)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
15/05/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,207.0000	1,207.0000	-	0	0	0
15/05/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	527.0000	525.0000	(0.380)	0	0	0
15/05/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	583.0000	573.0000	(1.715)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,325.0000	3,329.0000	0.120	0	0	0
15/05/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/05/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,137.0000	3,141.0000	0.128	0	0	0
15/05/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,955.0000	4,961.0000	0.121	0	0	0
15/05/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,373.0000	4,379.0000	0.137	0	0	0
15/05/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	408.0000	400.0000	(1.961)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	448.0000	446.0000	(0.446)	0	0	0
15/05/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	227.0000	222.0000	(2.203)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	635.0000	626.0000	(1.417)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	143.0000	139.0000	(2.797)	0	0	0
15/05/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,628.0000	2,631.0000	0.114	0	0	0
15/05/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
15/05/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
15/05/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,246.0000	1,246.0000	-	0	0	0
15/05/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	190.0000	185.0000	(2.632)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,231.0000	3,235.0000	0.124	0	0	0
15/05/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,031.0000	1,022.0000	(0.873)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	673.0000	671.0000	(0.297)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	3,610.0000	3,614.0000	0.111	0	0	0
15/05/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,572.0000	1,573.0000	0.064	0	0	0
15/05/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	269.0000	268.0000	(0.372)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,127.0000	1,118.0000	(0.799)	0	0	0
15/05/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
15/05/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	942.0000	933.0000	(0.955)	0	0	0
15/05/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	146.0000	142.0000	(2.740)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,989.0000	3,995.0000	0.150	0	0	0
15/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	330.0000	329.0000	(0.303)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	114.0000	111.0000	(2.632)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
15/05/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	2,041.0000	2,033.0000	(0.392)	0	0	0
15/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	334.0000	327.0000	(2.096)	0	0	0
15/05/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,184.0000	3,188.0000	0.126	0	0	0
15/05/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,593.0000	1,585.0000	(0.502)	0	0	0
15/05/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	122.0000	119.0000	(2.459)	0	0	0
15/05/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	29.0000	29.0000	-	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
15/05/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,427.0000	6,434.0000	0.109	0	0	0
15/05/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,752.0000	3,756.0000	0.107	0	0	0
15/05/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,421.0000	4,427.0000	0.136	0	0	0
15/05/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	352.0000	351.0000	(0.284)	0	0	0
15/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	419.0000	411.0000	(1.909)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,265.0000	2,268.0000	0.132	0	0	0
15/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,347.0000	1,338.0000	(0.668)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	157.0000	157.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	914.0000	905.0000	(0.985)	0	0	0
15/05/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,150.0000	5,156.0000	0.117	0	0	0
15/05/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	887.0000	877.0000	(1.127)	0	0	0
15/05/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	2,090.0000	2,082.0000	(0.383)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	215.0000	214.0000	(0.465)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,043.0000	3,047.0000	0.131	0	0	0
15/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,811.0000	2,815.0000	0.142	0	0	0
15/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	839.0000	837.0000	(0.238)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	135.0000	134.0000	(0.741)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	583.0000	581.0000	(0.343)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,372.0000	3,377.0000	0.148	0	0	0
15/05/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,679.0000	1,671.0000	(0.476)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	134.0000	131.0000	(2.239)	0	0	0
15/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	115.0000	114.0000	(0.870)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	695.0000	685.0000	(1.439)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	105.0000	105.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	473.0000	471.0000	(0.423)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	551.0000	541.0000	(1.815)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	4,760.0000	4,766.0000	0.126	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	288.0000	287.0000	(0.347)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,470.0000	4,475.0000	0.112	0	0	0
15/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	1,000.0000	991.0000	(0.900)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	914.0000	905.0000	(0.985)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	3,704.0000	3,709.0000	0.135	0	0	0
15/05/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,176.0000	2,179.0000	0.138	0	0	0
15/05/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,347.0000	1,338.0000	(0.668)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	135.0000	134.0000	(0.741)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	4,857.0000	4,863.0000	0.124	0	0	0
15/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	785.0000	776.0000	(1.146)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	4,906.0000	4,912.0000	0.122	0	0	0
15/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,160.0000	1,152.0000	(0.690)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	3,799.0000	3,804.0000	0.132	0	0	0
15/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	673.0000	671.0000	(0.297)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,767.0000	1,759.0000	(0.453)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	198.0000	197.0000	(0.505)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,674.0000	2,677.0000	0.112	0	0	0
15/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	55.0000	55.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	810.0000	800.0000	(1.235)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	375.0000	373.0000	(0.533)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	442.0000	434.0000	(1.810)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	635.0000	626.0000	(1.417)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	111.0000	108.0000	(2.703)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,229.0000	4,234.0000	0.118	0	0	0
15/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,277.0000	4,282.0000	0.117	0	0	0
15/05/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	186.0000	181.0000	(2.688)	0	0	0
15/05/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,130.0000	1,129.0000	(0.088)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,614.0000	1,615.0000	0.062	0	0	0

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15/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	326.0000	319.0000	(2.147)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
15/05/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,279.0000	6,286.0000	0.111	0	0	0
15/05/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
15/05/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	5,737.0000	5,744.0000	0.122	0	0	0
15/05/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
15/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,916.0000	3,909.0000	(0.179)	0	0	0
15/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,914.0000	1,915.0000	0.052	0	0	0
15/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	500.0000	498.0000	(0.400)	0	0	0
15/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,518.0000	4,524.0000	0.133	0	0	0
15/05/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
15/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,948.0000	1,940.0000	(0.411)	0	0	0
15/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,811.0000	2,815.0000	0.142	0	0	0
15/05/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	36.0000	36.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	276.0000	269.0000	(2.536)	0	0	0
15/05/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	61.0000	61.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,925.0000	2,918.0000	(0.239)	0	0	0
15/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	762.0000	752.0000	(1.312)	0	0	0
15/05/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	4,065.0000	4,058.0000	(0.172)	0	0	0
15/05/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	3,073.0000	3,066.0000	(0.228)	0	0	0
15/05/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
15/05/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,476.0000	6,483.0000	0.108	0	0	0
15/05/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,723.0000	1,715.0000	(0.464)	0	0	0
15/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,846.0000	3,852.0000	0.156	0	0	0
15/05/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	4,165.0000	4,157.0000	(0.192)	0	0	0
15/05/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/05/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	3,172.0000	3,165.0000	(0.221)	0	0	0
15/05/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
15/05/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,378.0000	6,384.0000	0.094	0	0	0
15/05/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	2,187.0000	2,180.0000	(0.320)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	25.0000	25.0000	-	0	0	0
15/05/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	0.0000	6,533.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	37.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	0.0000	3,017.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
15/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	0.0000	4,008.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15			Currency Future	9.0456	9.0379	(0.085)	0.0000	0.0000	0
15/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	700.0000	691.0000	(1.286)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,392.0000	1,391.0000	(0.072)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,564.0000	2,566.0000	0.078	0	0	0
15/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	0.0000	777.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	844.0000	835.0000	(1.066)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,919.0000	1,920.0000	0.052	0	0	0
15/05/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	321.0000	315.0000	(1.869)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,257.0000	2,259.0000	0.089	0	0	0
15/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	0.0000	789.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,742.0000	2,745.0000	0.109	0	0	0
15/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	415.0000	408.0000	(1.687)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	698.0000	697.0000	(0.143)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,475.0000	2,478.0000	0.121	0	0	0
15/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,130.0000	1,129.0000	(0.088)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	340.0000	334.0000	(1.765)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	625.0000	617.0000	(1.280)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,344.0000	2,346.0000	0.085	0	0	0
15/05/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	288.0000	283.0000	(1.736)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	526.0000	518.0000	(1.521)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	353.0000	347.0000	(1.700)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	298.0000	293.0000	(1.678)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,344.0000	2,346.0000	0.085	0	0	0
15/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,430.0000	1,430.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	327.0000	321.0000	(1.835)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,214.0000	2,216.0000	0.090	0	0	0
15/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,652.0000	2,655.0000	0.113	0	0	0
15/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,203.0000	1,202.0000	(0.083)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	340.0000	334.0000	(1.765)	0	0	16,483
15/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	824.0000	815.0000	(1.092)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	456.0000	449.0000	(1.535)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	390.0000	383.0000	(1.795)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	728.0000	727.0000	(0.137)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	598.0000	590.0000	(1.338)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,832.0000	2,835.0000	0.106	0	0	0
15/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	598.0000	590.0000	(1.338)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	315.0000	310.0000	(1.587)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	272.0000	267.0000	(1.838)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,203.0000	1,202.0000	(0.083)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,519.0000	2,522.0000	0.119	0	0	0
15/05/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,876.0000	2,880.0000	0.139	0	0	0
15/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	537.0000	529.0000	(1.490)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,711.0000	1,711.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	282.0000	278.0000	(1.418)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	1,877.0000	1,877.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,787.0000	2,790.0000	0.108	0	0	0
15/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	611.0000	609.0000	(0.327)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	494.0000	487.0000	(1.417)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	422.0000	415.0000	(1.659)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	309.0000	304.0000	(1.618)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	2,966.0000	2,970.0000	0.135	0	0	0
15/05/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	262.0000	258.0000	(1.527)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	668.0000	667.0000	(0.150)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,697.0000	2,700.0000	0.111	0	0	0
15/05/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	864.0000	855.0000	(1.042)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	906.0000	897.0000	(0.993)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,011.0000	3,015.0000	0.133	0	0	0
15/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	484.0000	477.0000	(1.446)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,044.0000	2,045.0000	0.049	0	0	0
15/05/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	293.0000	288.0000	(1.706)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	2,921.0000	2,925.0000	0.137	0	0	0
15/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	654.0000	645.0000	(1.376)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,589.0000	1,589.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,166.0000	1,165.0000	(0.086)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,129.0000	2,130.0000	0.047	0	0	0
15/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	4,974.0000	4,980.0000	0.121	0	0	0
15/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,058.0000	1,057.0000	(0.095)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,388.0000	2,390.0000	0.084	0	0	0
15/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	277.0000	273.0000	(1.444)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,549.0000	1,549.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	611.0000	603.0000	(1.309)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	406.0000	399.0000	(1.724)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	375.0000	368.0000	(1.867)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	294.0000	289.0000	(1.701)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	267.0000	262.0000	(1.873)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,240.0000	1,239.0000	(0.081)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,608.0000	2,611.0000	0.115	0	0	0
15/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	415.0000	408.0000	(1.687)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	585.0000	577.0000	(1.368)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	855.0000	853.0000	(0.234)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,608.0000	2,611.0000	0.115	0	0	0
15/05/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	139.0000	136.0000	(2.158)	0	0	0
15/05/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,551.0000	4,556.0000	0.110	0	0	0
15/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	318.0000	317.0000	(0.314)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	750.0000	741.0000	(1.200)	0	0	16,483
15/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	333.0000	328.0000	(1.502)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,688.0000	2,691.0000	0.112	0	0	0
15/05/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	4,693.0000	4,699.0000	0.128	0	0	0
15/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	252.0000	248.0000	(1.587)	0	0	0
15/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	147.0000	144.0000	(2.041)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,919.0000	1,920.0000	0.052	0	0	0
15/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,431.0000	2,434.0000	0.123	0	0	0
15/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	398.0000	391.0000	(1.759)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	921.0000	919.0000	(0.217)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,961.0000	1,961.0000	-	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
15/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,002.0000	2,003.0000	0.050	0	0	0
15/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,057.0000	3,060.0000	0.098	0	0	0
15/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	526.0000	518.0000	(1.521)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	382.0000	376.0000	(1.571)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	3,795.0000	3,799.0000	0.105	0	0	0
15/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,652.0000	2,655.0000	0.113	0	0	0
15/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,430.0000	1,430.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,361.0000	4,366.0000	0.115	0	0	0
15/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,022.0000	5,027.0000	0.100	0	0	0
15/05/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	716.0000	707.0000	(1.257)	0	0	0
15/05/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	406.0000	399.0000	(1.724)	0	0	0
15/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	156.0000	154.0000	(1.282)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	528.0000	527.0000	(0.189)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	484.0000	477.0000	(1.446)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,087.0000	2,088.0000	0.048	0	0	0
15/05/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	439.0000	432.0000	(1.595)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,609.0000	3,613.0000	0.111	0	0	0
15/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	298.0000	293.0000	(1.678)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	1,793.0000	1,794.0000	0.056	0	0	0
15/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	204.0000	201.0000	(1.471)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,023.0000	1,022.0000	(0.098)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	215.0000	211.0000	(1.860)	0	0	27,539
15/05/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,301.0000	2,303.0000	0.087	0	0	0
15/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,961.0000	1,961.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,423.0000	3,427.0000	0.117	0	0	0
15/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	998.0000	989.0000	(0.902)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,353.0000	1,353.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	346.0000	340.0000	(1.734)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	684.0000	675.0000	(1.316)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	728.0000	727.0000	(0.137)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	684.0000	675.0000	(1.316)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	974.0000	965.0000	(0.924)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	549.0000	541.0000	(1.457)	0	0	0
15/05/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	249.0000	248.0000	(0.402)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,835.0000	1,836.0000	0.054	0	0	0
15/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	988.0000	988.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	398.0000	391.0000	(1.759)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	988.0000	988.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	502.0000	501.0000	(0.199)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	669.0000	660.0000	(1.345)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	431.0000	423.0000	(1.856)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,002.0000	2,003.0000	0.050	0	0	0
15/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	252.0000	248.0000	(1.587)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	367.0000	361.0000	(1.635)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,752.0000	1,752.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	954.0000	953.0000	(0.105)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	375.0000	368.0000	(1.867)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	327.0000	321.0000	(1.835)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,057.0000	3,060.0000	0.098	0	0	0
15/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,172.0000	2,173.0000	0.046	0	0	0
15/05/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,380.0000	1,372.0000	(0.580)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	191.0000	187.0000	(2.094)	0	0	0
15/05/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	151.0000	151.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,431.0000	2,434.0000	0.123	0	0	0
15/05/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,048.0000	1,039.0000	(0.859)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,129.0000	2,130.0000	0.047	0	0	0
15/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,214.0000	2,216.0000	0.090	0	0	0
15/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,102.0000	3,106.0000	0.129	0	0	0
15/05/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,647.0000	4,652.0000	0.108	0	0	0
15/05/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	452.0000	451.0000	(0.221)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,274.0000	1,266.0000	(0.628)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,589.0000	1,589.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,456.0000	4,461.0000	0.112	0	0	0
15/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	248.0000	244.0000	(1.613)	0	0	0
15/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	279.0000	278.0000	(0.358)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,516.0000	3,520.0000	0.114	0	0	0
15/05/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	151.0000	149.0000	(1.325)	0	0	0
15/05/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,069.0000	5,074.0000	0.099	0	0	0
15/05/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	1,344.0000	1,336.0000	(0.595)	0	0	0
15/05/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,011.0000	3,015.0000	0.133	0	0	0
15/05/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	235.0000	234.0000	(0.426)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,469.0000	3,473.0000	0.115	0	0	0
15/05/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	4,153.0000	4,146.0000	(0.169)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,787.0000	4,792.0000	0.104	0	0	0
15/05/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	172.0000	169.0000	(1.744)	0	0	0
15/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	585.0000	577.0000	(1.368)	0	0	0
15/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	549.0000	541.0000	(1.457)	0	0	27,539
15/05/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,702.0000	3,706.0000	0.108	0	0	0
15/05/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,077.0000	4,081.0000	0.098	0	0	0
15/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,240.0000	1,239.0000	(0.081)	0	0	0
15/05/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,353.0000	1,353.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
15/05/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,213.0000	1,205.0000	(0.660)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,172.0000	2,173.0000	0.046	0	0	0
15/05/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	197.0000	194.0000	(1.523)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	448.0000	440.0000	(1.786)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,285.0000	3,289.0000	0.122	0	0	0
15/05/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,388.0000	2,390.0000	0.084	0	0	0
15/05/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	1,023.0000	1,014.0000	(0.880)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,516.0000	3,520.0000	0.114	0	0	0
15/05/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	164.0000	161.0000	(1.829)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,124.0000	4,129.0000	0.121	0	0	0
15/05/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,218.0000	4,223.0000	0.119	0	0	0
15/05/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	475.0000	467.0000	(1.684)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	505.0000	497.0000	(1.584)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	367.0000	361.0000	(1.635)	0	0	0
15/05/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
15/05/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	298.0000	297.0000	(0.336)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,509.0000	1,509.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	309.0000	304.0000	(1.618)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	515.0000	507.0000	(1.553)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	231.0000	227.0000	(1.732)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	235.0000	231.0000	(1.702)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,752.0000	1,752.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,266.0000	4,271.0000	0.117	0	0	0
15/05/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	78.0000	78.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/05/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,647.0000	1,639.0000	(0.486)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,148.0000	3,151.0000	0.095	0	0	0
15/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,670.0000	1,670.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	161.0000	159.0000	(1.242)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	211.0000	208.0000	(1.422)	0	0	0
15/05/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	2,024.0000	2,016.0000	(0.395)	0	0	0
15/05/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
15/05/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	243.0000	239.0000	(1.646)	0	0	0
15/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,504.0000	4,509.0000	0.111	0	0	0
15/05/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,470.0000	1,470.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	654.0000	645.0000	(1.376)	0	0	0
15/05/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	65.0000	65.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	1,417.0000	1,409.0000	(0.565)	0	0	0
15/05/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
15/05/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,740.0000	4,745.0000	0.105	0	0	0
15/05/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,239.0000	3,243.0000	0.123	0	0	0
15/05/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	573.0000	565.0000	(1.396)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	805.0000	796.0000	(1.118)	0	0	0
15/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,564.0000	2,566.0000	0.078	0	0	0
15/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	448.0000	440.0000	(1.786)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	759.0000	758.0000	(0.132)	0	0	0
15/05/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,277.0000	1,277.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,509.0000	1,509.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,315.0000	1,315.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	465.0000	458.0000	(1.505)	0	0	0
15/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	162.0000	162.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	561.0000	552.0000	(1.604)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	505.0000	497.0000	(1.584)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,681.0000	2,674.0000	(0.261)	0	0	0
15/05/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,655.0000	6,661.0000	0.090	0	0	0
15/05/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	136.0000	133.0000	(2.206)	0	0	0
15/05/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,211.0000	5,216.0000	0.096	0	0	0
15/05/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,243.0000	1,235.0000	(0.644)	0	0	0
15/05/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
15/05/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,655.0000	3,659.0000	0.109	0	0	0
15/05/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,442.0000	2,435.0000	(0.287)	0	0	0
15/05/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	117.0000	115.0000	(1.709)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	201.0000	197.0000	(1.990)	0	0	0
15/05/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/05/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,412.0000	6,418.0000	0.094	0	0	0
15/05/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,607.0000	1,600.0000	(0.436)	0	0	0
15/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	824.0000	815.0000	(1.092)	0	0	0
15/05/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	477.0000	476.0000	(0.210)	0	0	0
15/05/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	639.0000	631.0000	(1.252)	0	0	0
15/05/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,907.0000	3,900.0000	(0.179)	0	0	0
15/05/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	142.0000	141.0000	(0.704)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	3,983.0000	3,987.0000	0.100	0	0	0
15/05/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,094.0000	1,093.0000	(0.091)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	175.0000	172.0000	(1.714)	0	0	0
15/05/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,832.0000	2,835.0000	0.106	0	0	0
15/05/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,711.0000	1,711.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	132.0000	130.0000	(1.515)	0	0	0
15/05/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,396.0000	5,388.0000	(0.148)	0	0	0
15/05/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,687.0000	1,679.0000	(0.474)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,629.0000	1,629.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	277.0000	273.0000	(1.444)	0	0	0
15/05/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,646.0000	5,638.0000	(0.142)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,030.0000	4,034.0000	0.099	0	0	0
15/05/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	887.0000	886.0000	(0.113)	0	0	0
15/05/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	733.0000	724.0000	(1.228)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	456.0000	449.0000	(1.535)	0	0	0
15/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,058.0000	1,057.0000	(0.095)	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
15/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	333.0000	328.0000	(1.502)	0	0	0
15/05/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,568.0000	1,560.0000	(0.510)	0	0	0
15/05/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	173.0000	172.0000	(0.578)	0	0	0
15/05/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	2,161.0000	2,153.0000	(0.370)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
15/05/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	822.0000	821.0000	(0.122)	0	0	0
15/05/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	3,117.0000	3,110.0000	(0.225)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	4,880.0000	4,886.0000	0.123	0	0	0
15/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	768.0000	759.0000	(1.172)	0	0	0
15/05/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/05/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	221.0000	221.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	4,104.0000	4,096.0000	(0.195)	0	0	0
15/05/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
15/05/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/05/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	154.0000	151.0000	(1.948)	0	0	0
15/05/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,629.0000	1,629.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	954.0000	953.0000	(0.105)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,408.0000	4,413.0000	0.113	0	0	0
15/05/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	187.0000	184.0000	(1.604)	0	0	0
15/05/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	2,254.0000	2,247.0000	(0.311)	0	0	0
15/05/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
15/05/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,970.0000	2,964.0000	(0.202)	0	0	0
15/05/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	3,842.0000	3,846.0000	0.104	0	0	0
15/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	211.0000	208.0000	(1.422)	0	0	0
15/05/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	3,215.0000	3,209.0000	(0.187)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
15/05/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,956.0000	3,949.0000	(0.177)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,599.0000	4,604.0000	0.109	0	0	0
15/05/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	885.0000	876.0000	(1.017)	0	0	0
15/05/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	382.0000	381.0000	(0.262)	0	0	0
15/05/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,313.0000	4,318.0000	0.116	0	0	0
15/05/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	107.0000	107.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	494.0000	487.0000	(1.417)	0	0	0
15/05/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/05/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	159.0000	156.0000	(1.887)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	475.0000	467.0000	(1.684)	0	0	0
15/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	4,202.0000	4,195.0000	(0.167)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	700.0000	691.0000	(1.286)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	1,127.0000	1,119.0000	(0.710)	0	0	0
15/05/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	639.0000	638.0000	(0.156)	0	0	0
15/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,549.0000	1,549.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	62.0000	62.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,852.0000	1,844.0000	(0.432)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,193.0000	3,197.0000	0.125	0	0	0
15/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,166.0000	1,165.0000	(0.086)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	768.0000	759.0000	(1.172)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	822.0000	821.0000	(0.122)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	733.0000	724.0000	(1.228)	0	0	0
15/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	2,207.0000	2,200.0000	(0.317)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	887.0000	886.0000	(0.113)	0	0	0
15/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	611.0000	603.0000	(1.309)	0	0	0
15/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	3,166.0000	3,159.0000	(0.221)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
15/05/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,562.0000	3,566.0000	0.112	0	0	0
15/05/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	208.0000	204.0000	(1.923)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	561.0000	552.0000	(1.604)	0	0	0
15/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,315.0000	1,315.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	263.0000	263.0000	-	0	0	0
15/05/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,309.0000	1,301.0000	(0.611)	0	0	0
15/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	0.0000	3,999.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	0.0000	24.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	0.0000	3,012.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	0.0000	72.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	0.0000	2,060.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14			Currency Future	9.1738	9.1652	(0.094)	0.0000	0.0000	0
15/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,048.0000	1,048.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	759.0000	751.0000	(1.054)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	910.0000	900.0000	(1.099)	0	0	21,978

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	854.0000	853.0000	(0.117)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	886.0000	885.0000	(0.113)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	928.0000	919.0000	(0.970)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	745.0000	737.0000	(1.074)	0	0	0
15/05/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	1,026.0000	1,016.0000	(0.975)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,221.0000	1,221.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	702.0000	701.0000	(0.142)	0	0	0
15/05/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	341.0000	338.0000	(0.880)	0	0	21,978
15/05/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,632.0000	1,634.0000	0.123	0	0	0
15/05/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,186.0000	1,186.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	965.0000	956.0000	(0.933)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,791.0000	1,793.0000	0.112	0	0	0
15/05/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,068.0000	3,073.0000	0.163	0	0	0
15/05/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	946.0000	937.0000	(0.951)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,116.0000	1,116.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	731.0000	722.0000	(1.231)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	565.0000	558.0000	(1.239)	0	0	0
15/05/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	985.0000	975.0000	(1.015)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	822.0000	822.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	606.0000	599.0000	(1.155)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	917.0000	917.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	761.0000	760.0000	(0.131)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,151.0000	1,151.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	775.0000	766.0000	(1.161)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	790.0000	781.0000	(1.139)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	891.0000	882.0000	(1.010)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,257.0000	1,257.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	792.0000	791.0000	(0.126)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,293.0000	1,293.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,699.0000	3,705.0000	0.162	0	0	0
15/05/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	1,346.0000	1,336.0000	(0.743)	0	0	0
15/05/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	272.0000	270.0000	(0.735)	0	0	0
15/05/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	352.0000	349.0000	(0.852)	0	0	0
15/05/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,477.0000	1,467.0000	(0.677)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	690.0000	682.0000	(1.159)	0	0	0
15/05/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	303.0000	302.0000	(0.330)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,366.0000	1,367.0000	0.073	0	0	0
15/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	703.0000	695.0000	(1.138)	0	0	0
15/05/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,732.0000	1,722.0000	(0.577)	0	0	0
15/05/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
15/05/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	277.0000	274.0000	(1.083)	0	0	0
15/05/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	373.0000	370.0000	(0.804)	0	0	0
15/05/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,498.0000	2,502.0000	0.160	0	0	0
15/05/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,653.0000	3,659.0000	0.164	0	0	0
15/05/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	717.0000	709.0000	(1.116)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	677.0000	669.0000	(1.182)	0	0	0
15/05/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,478.0000	1,479.0000	0.068	0	0	0
15/05/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	209.0000	207.0000	(0.957)	0	0	0
15/05/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,230.0000	5,237.0000	0.134	0	0	0
15/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,048.0000	1,048.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,329.0000	1,330.0000	0.075	0	0	0
15/05/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,290.0000	3,296.0000	0.182	0	0	0
15/05/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	6,657.0000	6,664.0000	0.105	0	0	0
15/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,403.0000	1,404.0000	0.071	0	0	0
15/05/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	314.0000	311.0000	(0.955)	0	0	26,596
15/05/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	677.0000	669.0000	(1.182)	0	0	0
15/05/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	652.0000	645.0000	(1.074)	0	0	0
15/05/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	422.0000	417.0000	(1.185)	0	0	0
15/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	585.0000	578.0000	(1.197)	0	0	0
15/05/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	1,318.0000	1,307.0000	(0.835)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,403.0000	1,404.0000	0.071	0	0	0
15/05/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,941.0000	3,933.0000	(0.203)	0	0	0
15/05/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	394.0000	392.0000	(0.508)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	822.0000	813.0000	(1.095)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	839.0000	830.0000	(1.073)	0	0	0
15/05/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
15/05/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	806.0000	797.0000	(1.117)	0	0	0
15/05/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
15/05/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	2,494.0000	2,486.0000	(0.321)	0	0	0
15/05/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	617.0000	610.0000	(1.135)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	640.0000	633.0000	(1.094)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	628.0000	621.0000	(1.115)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,593.0000	1,595.0000	0.126	0	0	0
15/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,151.0000	1,151.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,380.0000	3,386.0000	0.178	0	0	0
15/05/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,555.0000	1,556.0000	0.064	0	0	0
15/05/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,015.0000	1,015.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,657.0000	1,647.0000	(0.604)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	585.0000	578.0000	(1.197)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,516.0000	1,518.0000	0.132	0	0	0
15/05/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	304.0000	301.0000	(0.987)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	233.0000	232.0000	(0.429)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,672.0000	1,673.0000	0.060	0	0	0
15/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	575.0000	568.0000	(1.217)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,082.0000	1,082.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	806.0000	797.0000	(1.117)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,751.0000	1,752.0000	0.057	0	0	0
15/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	664.0000	657.0000	(1.054)	0	0	0
15/05/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	285.0000	283.0000	(0.702)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,441.0000	1,442.0000	0.069	0	0	0
15/05/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,562.0000	3,567.0000	0.140	0	0	0
15/05/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,991.0000	3,982.0000	(0.226)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,082.0000	1,082.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	595.0000	588.0000	(1.176)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	822.0000	813.0000	(1.095)	0	0	26,596
15/05/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,471.0000	3,477.0000	0.173	0	0	0
15/05/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	216.0000	214.0000	(0.926)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,441.0000	1,442.0000	0.069	0	0	0
15/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	775.0000	766.0000	(1.161)	0	0	0
15/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,285.0000	2,288.0000	0.131	0	0	0
15/05/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	856.0000	847.0000	(1.051)	0	0	0
15/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	281.0000	278.0000	(1.068)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	197.0000	196.0000	(0.508)	0	0	0
15/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,607.0000	3,613.0000	0.166	0	0	0
15/05/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,771.0000	1,761.0000	(0.565)	0	0	0
15/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	171.0000	169.0000	(1.170)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	982.0000	982.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	4,997.0000	5,004.0000	0.140	0	0	0
15/05/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,424.0000	5,416.0000	(0.147)	0	0	0
15/05/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	459.0000	453.0000	(1.307)	0	0	0
15/05/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
15/05/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,674.0000	5,665.0000	(0.159)	0	0	0
15/05/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,694.0000	1,684.0000	(0.590)	0	0	0
15/05/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	4,186.0000	4,178.0000	(0.191)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	703.0000	695.0000	(1.138)	0	0	0
15/05/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,725.0000	2,717.0000	(0.294)	0	0	0
15/05/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,416.0000	6,423.0000	0.109	0	0	0
15/05/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	221.0000	219.0000	(0.905)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	664.0000	657.0000	(1.054)	0	0	0
15/05/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,366.0000	1,367.0000	0.073	0	0	0
15/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,329.0000	1,330.0000	0.075	0	0	0
15/05/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,516.0000	3,522.0000	0.171	0	0	0
15/05/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,335.0000	3,341.0000	0.180	0	0	0
15/05/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	290.0000	287.0000	(1.034)	0	0	0
15/05/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	309.0000	306.0000	(0.971)	0	0	0
15/05/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,375.0000	1,365.0000	(0.727)	0	0	0
15/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,711.0000	1,713.0000	0.117	0	0	0
15/05/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,443.0000	1,432.0000	(0.762)	0	0	0
15/05/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	3,252.0000	3,244.0000	(0.246)	0	0	0
15/05/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	690.0000	682.0000	(1.159)	0	0	0
15/05/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	4,235.0000	4,226.0000	(0.213)	0	0	0
15/05/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	330.0000	327.0000	(0.909)	0	0	0
15/05/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	1,263.0000	1,253.0000	(0.792)	0	0	0
15/05/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	319.0000	317.0000	(0.627)	0	0	0
15/05/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	94.0000	94.0000	-	0	0	0
15/05/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	439.0000	437.0000	(0.456)	0	0	0
15/05/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	2,268.0000	2,259.0000	(0.397)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,156.0000	3,162.0000	0.190	0	0	0
15/05/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,067.0000	4,073.0000	0.148	0	0	0
15/05/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	3,008.0000	3,000.0000	(0.266)	0	0	0
15/05/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	240.0000	238.0000	(0.833)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	2,093.0000	2,084.0000	(0.430)	0	0	0
15/05/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	295.0000	292.0000	(1.017)	0	0	0
15/05/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
15/05/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	347.0000	344.0000	(0.865)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,969.0000	1,960.0000	(0.457)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	145.0000	145.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	873.0000	864.0000	(1.031)	0	0	0
15/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	949.0000	949.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,023.0000	3,028.0000	0.165	0	0	0
15/05/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	119.0000	119.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	518.0000	512.0000	(1.158)	0	0	0
15/05/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	429.0000	424.0000	(1.166)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,751.0000	1,752.0000	0.057	0	0	0
15/05/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
15/05/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,585.0000	2,589.0000	0.155	0	0	0
15/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	555.0000	548.0000	(1.261)	0	0	0
15/05/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,455.0000	2,459.0000	0.163	0	0	0
15/05/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	409.0000	404.0000	(1.222)	0	0	0
15/05/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,252.0000	4,259.0000	0.165	0	0	0
15/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,831.0000	1,833.0000	0.109	0	0	0
15/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	1,995.0000	1,997.0000	0.100	0	0	0
15/05/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	226.0000	224.0000	(0.885)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	536.0000	530.0000	(1.119)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	575.0000	568.0000	(1.217)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	640.0000	633.0000	(1.094)	0	0	0
15/05/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	3,836.0000	3,842.0000	0.156	0	0	0
15/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	260.0000	257.0000	(1.154)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	1,872.0000	1,874.0000	0.107	0	0	0
15/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,516.0000	1,518.0000	0.132	0	0	0
15/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	1,912.0000	1,914.0000	0.105	0	0	0
15/05/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/05/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	2,313.0000	2,304.0000	(0.389)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	3,202.0000	3,195.0000	(0.219)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,512.0000	1,502.0000	(0.661)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	288.0000	287.0000	(0.347)	0	0	0
15/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	396.0000	391.0000	(1.263)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	545.0000	539.0000	(1.101)	0	0	0
15/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	2,672.0000	2,676.0000	0.150	0	0	0
15/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,711.0000	1,713.0000	0.117	0	0	0
15/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	210.0000	208.0000	(0.952)	0	0	0
15/05/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,486.0000	4,493.0000	0.156	0	0	0
15/05/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	89.0000	89.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,392.0000	4,399.0000	0.159	0	0	0
15/05/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	0.0000	368.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	0.0000	111.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	0.0000	2,126.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	0.0000	33.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	0.0000	2,853.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	0.0000	3,751.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	0.0000	266.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	0.0000	4,681.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	0.0000	196.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	0.0000	3,048.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	0.0000	4,032.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
15/05/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	201.0000	199.0000	(0.995)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	106.0000	105.0000	(0.943)	0	0	0
15/05/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,409.0000	1,398.0000	(0.781)	0	0	0
15/05/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	2,179.0000	2,170.0000	(0.413)	0	0	0
15/05/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	335.0000	333.0000	(0.597)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	1,953.0000	1,955.0000	0.102	0	0	0
15/05/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	377.0000	374.0000	(0.796)	0	0	0
15/05/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	527.0000	521.0000	(1.139)	0	0	0
15/05/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	2,804.0000	2,808.0000	0.143	0	0	0
15/05/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
15/05/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/05/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	3,104.0000	3,097.0000	(0.226)	0	0	0
15/05/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	4,088.0000	4,080.0000	(0.196)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	4,627.0000	4,634.0000	0.151	0	0	0
15/05/2009	£ / R	2009/06/12			Currency Future	13.0803	13.1673	0.665	13.2400	13.0700	19,348
15/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
15/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,070.0000	3,983.0000	(2.138)	0	0	0
15/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,620.0000	3,533.0000	(2.403)	0	0	0
15/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,359.0000	1,275.0000	(6.181)	0	0	0
15/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,522.0000	2,435.0000	(3.450)	0	0	0
15/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	19.0000	13.0000	(31.579)	0	0	0
15/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,930.0000	1,843.0000	(4.508)	0	0	0
15/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,323.0000	2,236.0000	(3.745)	0	0	0
15/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,770.0000	4,683.0000	(1.824)	0	0	0
15/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,546.0000	1,460.0000	(5.563)	0	0	0
15/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,820.0000	6,733.0000	(1.276)	0	0	0
15/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,979.0000	1,892.0000	(4.396)	0	0	0
15/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,970.0000	3,883.0000	(2.191)	0	0	0
15/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
15/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,522.0000	2,435.0000	(3.450)	0	0	0
15/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,149.0000	1,230.0000	7.050	0	0	0
15/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,225.0000	2,138.0000	(3.910)	0	0	0
15/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
15/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,671.0000	2,584.0000	(3.257)	0	0	0
15/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,373.0000	2,286.0000	(3.666)	0	0	0
15/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,630.0000	5,717.0000	1.545	0	0	0
15/05/2009	£ / R	2009/06/12	16.75	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
15/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,620.0000	5,533.0000	(1.548)	0	0	0
15/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,077.0000	1,990.0000	(4.189)	0	0	0
15/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	526.0000	584.0000	11.027	0	0	0
15/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,630.0000	2,717.0000	3.308	0	0	0
15/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,423.0000	2,335.0000	(3.632)	0	0	0
15/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,520.0000	5,433.0000	(1.576)	0	0	0
15/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,833.0000	1,746.0000	(4.746)	0	0	0
15/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	761.0000	683.0000	(10.250)	0	0	0
15/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,130.0000	4,217.0000	2.107	0	0	0
15/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,170.0000	4,083.0000	(2.086)	0	0	0
15/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
15/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
15/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,270.0000	3,183.0000	(2.661)	0	0	0
15/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,920.0000	5,833.0000	(1.470)	0	0	0
15/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,225.0000	2,138.0000	(3.910)	0	0	0
15/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,120.0000	3,033.0000	(2.788)	0	0	0
15/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,720.0000	3,633.0000	(2.339)	0	0	0
15/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,380.0000	4,467.0000	1.986	0	0	0
15/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,870.0000	4,783.0000	(1.786)	0	0	0
15/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	146.0000	116.0000	(20.548)	0	0	0
15/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,736.0000	1,650.0000	(4.954)	0	0	0
15/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,970.0000	4,883.0000	(1.751)	0	0	0
15/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	160.0000	171.0000	6.875	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,320.0000	3,233.0000	(2.620)	0	0	0
15/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,979.0000	1,892.0000	(4.396)	0	0	0
15/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,028.0000	1,941.0000	(4.290)	0	0	0
15/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,370.0000	3,283.0000	(2.582)	0	0	0
15/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,070.0000	4,983.0000	(1.716)	0	0	0
15/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	680.0000	604.0000	(11.176)	0	0	0
15/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
15/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	202.0000	163.0000	(19.307)	0	0	0
15/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,028.0000	1,941.0000	(4.290)	0	0	0
15/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	5,020.0000	4,933.0000	(1.733)	0	0	0
15/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,170.0000	3,083.0000	(2.744)	0	0	0
15/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,870.0000	4,783.0000	(1.786)	0	0	0
15/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,420.0000	3,333.0000	(2.544)	0	0	0
15/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	104.0000	81.0000	(22.115)	0	0	0
15/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,320.0000	3,233.0000	(2.620)	0	0	0
15/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,320.0000	4,233.0000	(2.014)	0	0	0
15/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,020.0000	2,933.0000	(2.881)	0	0	0
15/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,274.0000	2,187.0000	(3.826)	0	0	0
15/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	432.0000	480.0000	11.111	0	0	0
15/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,720.0000	3,633.0000	(2.339)	0	0	0
15/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,370.0000	5,283.0000	(1.620)	0	0	0
15/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,620.0000	4,533.0000	(1.883)	0	0	0
15/05/2009	£ / R	2009/06/12	16.00	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
15/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,175.0000	2,088.0000	(4.000)	0	0	0
15/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	634.0000	698.0000	10.095	0	0	0
15/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,593.0000	1,507.0000	(5.399)	0	0	0
15/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,920.0000	2,833.0000	(2.979)	0	0	0
15/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,220.0000	3,133.0000	(2.702)	0	0	0
15/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,020.0000	3,933.0000	(2.164)	0	0	0
15/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,570.0000	3,483.0000	(2.437)	0	0	0
15/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,621.0000	2,534.0000	(3.319)	0	0	0
15/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,680.0000	3,767.0000	2.364	0	0	0
15/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,721.0000	2,634.0000	(3.197)	0	0	0
15/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,920.0000	4,833.0000	(1.768)	0	0	0
15/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,180.0000	5,267.0000	1.680	0	0	0
15/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,833.0000	1,746.0000	(4.746)	0	0	0
15/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	720.0000	643.0000	(10.694)	0	0	0
15/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
15/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,180.0000	2,267.0000	3.991	0	0	0
15/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	561.0000	621.0000	10.695	0	0	0
15/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,670.0000	5,583.0000	(1.534)	0	0	0
15/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,520.0000	3,433.0000	(2.472)	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
15/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,070.0000	4,983.0000	(1.716)	0	0	0
15/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,820.0000	4,733.0000	(1.805)	0	0	0
15/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	150.0000	160.0000	6.667	0	0	0
15/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,520.0000	3,433.0000	(2.472)	0	0	0
15/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,314.0000	1,230.0000	(6.393)	0	0	0
15/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
15/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,670.0000	3,583.0000	(2.371)	0	0	0
15/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,220.0000	3,133.0000	(2.702)	0	0	0
15/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,420.0000	5,333.0000	(1.605)	0	0	0
15/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	752.0000	821.0000	9.176	0	0	0
15/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,720.0000	4,633.0000	(1.843)	0	0	0
15/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,570.0000	5,483.0000	(1.562)	0	0	0
15/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,472.0000	2,385.0000	(3.519)	0	0	0
15/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
15/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,320.0000	5,233.0000	(1.635)	0	0	0
15/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,920.0000	2,833.0000	(2.979)	0	0	0
15/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
15/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,220.0000	4,133.0000	(2.062)	0	0	0
15/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,452.0000	1,367.0000	(5.854)	0	0	0
15/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,170.0000	5,083.0000	(1.683)	0	0	0
15/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,640.0000	1,554.0000	(5.244)	0	0	0
15/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	71.0000	54.0000	(23.944)	0	0	0
15/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.60	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
15/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,784.0000	1,698.0000	(4.821)	0	0	0
15/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,820.0000	4,733.0000	(1.805)	0	0	0
15/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,320.0000	5,233.0000	(1.635)	0	0	0
15/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	131.0000	103.0000	(21.374)	0	0	0
15/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,720.0000	5,633.0000	(1.521)	0	0	0
15/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,820.0000	3,733.0000	(2.277)	0	0	0
15/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,770.0000	3,683.0000	(2.308)	0	0	0
15/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,120.0000	5,033.0000	(1.699)	0	0	0
15/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,821.0000	2,734.0000	(3.084)	0	0	0
15/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
15/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,268.0000	1,185.0000	(6.546)	0	0	0
15/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,323.0000	2,236.0000	(3.745)	0	0	0
15/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,546.0000	1,460.0000	(5.563)	0	0	0
15/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,223.0000	1,140.0000	(6.787)	0	0	0
15/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,572.0000	2,485.0000	(3.383)	0	0	0
15/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,270.0000	4,183.0000	(2.037)	0	0	0
15/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,736.0000	1,650.0000	(4.954)	0	0	0
15/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	924.0000	846.0000	(8.442)	0	0	0
15/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,020.0000	3,933.0000	(2.164)	0	0	0
15/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,572.0000	2,485.0000	(3.383)	0	0	0
15/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
15/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,920.0000	3,833.0000	(2.219)	0	0	0
15/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,784.0000	1,698.0000	(4.821)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,405.0000	1,321.0000	(5.979)	0	0	0
15/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
15/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,070.0000	5,983.0000	(1.433)	0	0	0
15/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,388.0000	1,472.0000	6.052	0	0	0
15/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,370.0000	4,283.0000	(1.991)	0	0	0
15/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	181.0000	146.0000	(19.337)	0	0	0
15/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,821.0000	2,734.0000	(3.084)	0	0	0
15/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	104.0000	113.0000	8.654	0	0	0
15/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,120.0000	4,033.0000	(2.112)	0	0	0
15/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,126.0000	2,039.0000	(4.092)	0	0	0
15/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
15/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,270.0000	5,183.0000	(1.651)	0	0	0
15/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,880.0000	2,967.0000	3.021	0	0	0
15/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,470.0000	4,383.0000	(1.946)	0	0	0
15/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,820.0000	3,733.0000	(2.277)	0	0	0
15/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,970.0000	5,883.0000	(1.457)	0	0	0
15/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,881.0000	1,795.0000	(4.572)	0	0	0
15/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	462.0000	513.0000	11.039	0	0	0
15/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,274.0000	2,187.0000	(3.826)	0	0	0
15/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
15/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,620.0000	3,533.0000	(2.403)	0	0	0
15/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,120.0000	3,033.0000	(2.788)	0	0	0
15/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,880.0000	5,967.0000	1.480	0	0	0
15/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,270.0000	3,183.0000	(2.661)	0	0	0
15/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,520.0000	4,433.0000	(1.925)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,092.0000	1,010.0000	(7.509)	0	0	0
15/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	223.0000	181.0000	(18.834)	0	0	0
15/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	194.0000	209.0000	7.732	0	0	0
15/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,359.0000	1,275.0000	(6.181)	0	0	0
15/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	55.0000	40.0000	(27.273)	0	0	0
15/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,070.0000	2,983.0000	(2.834)	0	0	0
15/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
15/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	564.0000	492.0000	(12.766)	0	0	0
15/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,320.0000	4,233.0000	(2.014)	0	0	0
15/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
15/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	1,007.0000	927.0000	(7.944)	0	0	0
15/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	81.0000	62.0000	(23.457)	0	0	0
15/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,420.0000	4,333.0000	(1.968)	0	0	0
15/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	404.0000	449.0000	11.139	0	0	0
15/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,570.0000	3,483.0000	(2.437)	0	0	0
15/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,170.0000	6,083.0000	(1.410)	0	0	0
15/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,771.0000	2,684.0000	(3.140)	0	0	0
15/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
15/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
15/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	330.0000	364.0000	10.303	0	0	0
15/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	71.0000	54.0000	(23.944)	0	0	0
15/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.65	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
15/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,688.0000	1,602.0000	(5.095)	0	0	0
15/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	300.0000	247.0000	(17.667)	0	0	0
15/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,821.0000	2,734.0000	(3.084)	0	0	0
15/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,470.0000	3,383.0000	(2.507)	0	0	0
15/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
15/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	163.0000	130.0000	(20.245)	0	0	0
15/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,135.0000	1,053.0000	(7.225)	0	0	0
15/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
15/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	711.0000	779.0000	9.564	0	0	0
15/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	835.0000	908.0000	8.743	0	0	0
15/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
15/05/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,179.0000	1,096.0000	(7.040)	0	0	0
15/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	672.0000	738.0000	9.821	0	0	0
15/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,020.0000	2,933.0000	(2.881)	0	0	0
15/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,270.0000	6,183.0000	(1.388)	0	0	0
15/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	377.0000	419.0000	11.141	0	0	0
15/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,070.0000	2,983.0000	(2.834)	0	0	0
15/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
15/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	884.0000	806.0000	(8.824)	0	0	0
15/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	92.0000	71.0000	(22.826)	0	0	0
15/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,498.0000	1,413.0000	(5.674)	0	0	0
15/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	308.0000	339.0000	10.065	0	0	0
15/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,135.0000	1,053.0000	(7.225)	0	0	0
15/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,871.0000	2,783.0000	(3.065)	0	0	0
15/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,770.0000	3,683.0000	(2.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,593.0000	1,507.0000	(5.399)	0	0	0
15/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,970.0000	5,883.0000	(1.457)	0	0	0
15/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	117.0000	91.0000	(22.222)	0	0	0
15/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
15/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	117.0000	91.0000	(22.222)	0	0	0
15/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	308.0000	339.0000	10.065	0	0	0
15/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,370.0000	3,283.0000	(2.582)	0	0	0
15/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,770.0000	5,683.0000	(1.508)	0	0	0
15/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	493.0000	548.0000	11.156	0	0	0
15/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	328.0000	272.0000	(17.073)	0	0	0
15/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,498.0000	1,413.0000	(5.674)	0	0	0
15/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	924.0000	846.0000	(8.442)	0	0	0
15/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	597.0000	659.0000	10.385	0	0	0
15/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,077.0000	1,990.0000	(4.189)	0	0	0
15/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,870.0000	3,783.0000	(2.248)	0	0	0
15/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	6,020.0000	5,933.0000	(1.445)	0	0	0
15/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	597.0000	659.0000	10.385	0	0	0
15/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	252.0000	275.0000	9.127	0	0	0
15/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	328.0000	272.0000	(17.073)	0	0	0
15/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,570.0000	4,483.0000	(1.904)	0	0	0
15/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	491.0000	422.0000	(14.053)	0	0	0
15/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	104.0000	113.0000	8.654	0	0	0
15/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	752.0000	821.0000	9.176	0	0	0
15/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,771.0000	2,684.0000	(3.140)	0	0	0
15/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,820.0000	5,733.0000	(1.495)	0	0	0
15/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,314.0000	1,230.0000	(6.393)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,472.0000	2,385.0000	(3.519)	0	0	0
15/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	207.0000	224.0000	8.213	0	0	0
15/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,120.0000	6,033.0000	(1.422)	0	0	0
15/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	247.0000	201.0000	(18.623)	0	0	0
15/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	288.0000	316.0000	9.722	0	0	0
15/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,049.0000	968.0000	(7.722)	0	0	0
15/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,470.0000	5,383.0000	(1.590)	0	0	0
15/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	640.0000	566.0000	(11.563)	0	0	0
15/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	131.0000	103.0000	(21.374)	0	0	0
15/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	844.0000	764.0000	(9.479)	0	0	0
15/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,370.0000	6,283.0000	(1.366)	0	0	0
15/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	358.0000	299.0000	(16.480)	0	0	0
15/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,370.0000	5,283.0000	(1.620)	0	0	0
15/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
15/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	124.0000	132.0000	6.452	0	0	0
15/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,470.0000	6,383.0000	(1.345)	0	0	0
15/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	132.0000	141.0000	6.818	0	0	0
15/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,870.0000	5,783.0000	(1.482)	0	0	0
15/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	150.0000	160.0000	6.667	0	0	0
15/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	527.0000	457.0000	(13.283)	0	0	0
15/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,970.0000	3,883.0000	(2.191)	0	0	0
15/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	182.0000	195.0000	7.143	0	0	0
15/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	422.0000	358.0000	(15.166)	0	0	0
15/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,770.0000	5,683.0000	(1.508)	0	0	0
15/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	389.0000	328.0000	(15.681)	0	0	0
15/05/2009	£ / R	2009/06/12	17.05	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
15/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	640.0000	566.0000	(11.563)	0	0	0
15/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	802.0000	723.0000	(9.850)	0	0	0
15/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,570.0000	5,483.0000	(1.562)	0	0	0
15/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	171.0000	183.0000	7.018	0	0	0
15/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	270.0000	295.0000	9.259	0	0	0
15/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,049.0000	968.0000	(7.722)	0	0	0
15/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,270.0000	4,183.0000	(2.037)	0	0	0
15/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	720.0000	643.0000	(10.694)	0	0	0
15/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,220.0000	6,133.0000	(1.399)	0	0	0
15/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	171.0000	183.0000	7.018	0	0	0
15/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,820.0000	5,733.0000	(1.495)	0	0	0
15/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	221.0000	240.0000	8.597	0	0	0
15/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,470.0000	4,383.0000	(1.946)	0	0	0
15/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,070.0000	3,983.0000	(2.138)	0	0	0
15/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
15/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	602.0000	528.0000	(12.292)	0	0	0
15/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	63.0000	47.0000	(25.397)	0	0	0
15/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	965.0000	886.0000	(8.187)	0	0	0
15/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,320.0000	6,233.0000	(1.377)	0	0	0
15/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	95.0000	103.0000	8.421	0	0	0
15/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	844.0000	764.0000	(9.479)	0	0	0
15/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	456.0000	390.0000	(14.474)	0	0	0
15/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
15/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	272.0000	223.0000	(18.015)	0	0	0
15/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	353.0000	391.0000	10.765	0	0	0
15/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	236.0000	257.0000	8.898	0	0	0
15/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	223.0000	181.0000	(18.834)	0	0	0
15/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	47.0000	35.0000	(25.532)	0	0	0
15/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	878.0000	952.0000	8.428	0	0	0
15/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	207.0000	224.0000	8.213	0	0	0
15/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	527.0000	457.0000	(13.283)	0	0	0
15/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	49.0000	52.0000	6.122	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	404.0000	449.0000	11.139	0	0	0
15/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,268.0000	1,185.0000	(6.546)	0	0	0
15/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	793.0000	864.0000	8.953	0	0	0
15/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
15/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	884.0000	806.0000	(8.824)	0	0	0
15/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
15/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	124.0000	132.0000	6.452	0	0	0
15/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,721.0000	2,634.0000	(3.197)	0	0	0
15/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	288.0000	316.0000	9.722	0	0	0
15/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,970.0000	2,883.0000	(2.929)	0	0	0
15/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	561.0000	621.0000	10.695	0	0	0
15/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	358.0000	299.0000	(16.480)	0	0	0
15/05/2009	£ / R	2009/09/14			Currency Future	13.2913	13.3816	0.679	0.0000	0.0000	3,519
15/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	148.0000	160.0000	8.108	0	0	0
15/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	403.0000	431.0000	6.948	0	0	0
15/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	103.0000	111.0000	7.767	0	0	0
15/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	41.0000	35.0000	(14.634)	0	0	0
15/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	836.0000	890.0000	6.459	0	0	0
15/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,619.0000	4,529.0000	(1.948)	0	0	0
15/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,693.0000	2,610.0000	(3.082)	0	0	0
15/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,212.0000	1,149.0000	(5.198)	0	0	0
15/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	129.0000	140.0000	8.527	0	0	0
15/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,232.0000	2,317.0000	3.808	0	0	0
15/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,533.0000	1,608.0000	4.892	0	0	0
15/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
15/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	487.0000	512.0000	5.133	0	0	0
15/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	445.0000	408.0000	(8.315)	0	0	0
15/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	142.0000	126.0000	(11.268)	0	0	0
15/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,157.0000	2,078.0000	(3.662)	0	0	0
15/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,288.0000	2,208.0000	(3.497)	0	0	0
15/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,020.0000	1,081.0000	5.980	0	0	0
15/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,354.0000	1,288.0000	(4.874)	0	0	0
15/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
15/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,878.0000	2,794.0000	(2.919)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R 2009/09/14	9.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R 2009/09/14	15.25	Put	Currency Future	2,114.0000	2,036.0000	(3.690)	0	0	0
15/05/2009	£ / R 2009/09/14	19.40	Put	Currency Future	6,110.0000	6,020.0000	(1.473)	0	0	0
15/05/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,738.0000	1,665.0000	(4.200)	0	0	0
15/05/2009	£ / R 2009/09/14	15.95	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
15/05/2009	£ / R 2009/09/14	12.60	Put	Currency Future	329.0000	299.0000	(9.119)	0	0	0
15/05/2009	£ / R 2009/09/14	17.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
15/05/2009	£ / R 2009/09/14	16.05	Call	Currency Future	73.0000	79.0000	8.219	0	0	0
15/05/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,466.0000	2,385.0000	(3.285)	0	0	0
15/05/2009	£ / R 2009/09/14	20.10	Put	Currency Future	6,809.0000	6,719.0000	(1.322)	0	0	0
15/05/2009	£ / R 2009/09/14	13.05	Call	Currency Future	763.0000	806.0000	5.636	0	0	0
15/05/2009	£ / R 2009/09/14	15.35	Call	Currency Future	142.0000	153.0000	7.746	0	0	0
15/05/2009	£ / R 2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	£ / R 2009/09/14	15.30	Call	Currency Future	148.0000	160.0000	8.108	0	0	0
15/05/2009	£ / R 2009/09/14	15.80	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
15/05/2009	£ / R 2009/09/14	16.30	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
15/05/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,511.0000	2,429.0000	(3.266)	0	0	0
15/05/2009	£ / R 2009/09/14	17.10	Put	Currency Future	3,833.0000	3,745.0000	(2.296)	0	0	0
15/05/2009	£ / R 2009/09/14	13.05	Put	Currency Future	521.0000	474.0000	(9.021)	0	0	0
15/05/2009	£ / R 2009/09/14	14.30	Call	Currency Future	345.0000	369.0000	6.957	0	0	0
15/05/2009	£ / R 2009/09/14	16.40	Put	Currency Future	3,160.0000	3,074.0000	(2.722)	0	0	0
15/05/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,157.0000	2,078.0000	(3.662)	0	0	0
15/05/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,832.0000	2,748.0000	(2.966)	0	0	0
15/05/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,428.0000	1,360.0000	(4.762)	0	0	0
15/05/2009	£ / R 2009/09/14	15.65	Call	Currency Future	108.0000	116.0000	7.407	0	0	0
15/05/2009	£ / R 2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R 2009/09/14	12.95	Call	Currency Future	811.0000	860.0000	6.042	0	0	0
15/05/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,201.0000	2,121.0000	(3.635)	0	0	0
15/05/2009	£ / R 2009/09/14	15.15	Call	Currency Future	170.0000	183.0000	7.647	0	0	0
15/05/2009	£ / R 2009/09/14	15.40	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
15/05/2009	£ / R 2009/09/14	14.40	Call	Currency Future	319.0000	342.0000	7.210	0	0	0
15/05/2009	£ / R 2009/09/14	17.10	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
15/05/2009	£ / R 2009/09/14	15.25	Call	Currency Future	155.0000	167.0000	7.742	0	0	0
15/05/2009	£ / R 2009/09/14	14.80	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
15/05/2009	£ / R 2009/09/14	15.05	Call	Currency Future	185.0000	199.0000	7.568	0	0	0
15/05/2009	£ / R 2009/09/14	20.10	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
15/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	470.0000	429.0000	(8.723)	0	0	0
15/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,028.0000	1,951.0000	(3.797)	0	0	0
15/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,602.0000	2,519.0000	(3.190)	0	0	0
15/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,066.0000	2,980.0000	(2.805)	0	0	0
15/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,247.0000	1,183.0000	(5.132)	0	0	0
15/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
15/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	211.0000	227.0000	7.583	0	0	0
15/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,693.0000	2,610.0000	(3.082)	0	0	0
15/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	260.0000	279.0000	7.308	0	0	0
15/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,313.0000	5,223.0000	(1.694)	0	0	0
15/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,779.0000	1,705.0000	(4.160)	0	0	0
15/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,641.0000	5,732.0000	1.613	0	0	0
15/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,779.0000	1,705.0000	(4.160)	0	0	0
15/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
15/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,191.0000	5,282.0000	1.753	0	0	0
15/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,360.0000	6,270.0000	(1.415)	0	0	0
15/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	271.0000	291.0000	7.380	0	0	0
15/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,786.0000	2,702.0000	(3.015)	0	0	0
15/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	474.0000	497.0000	4.852	0	0	0
15/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	388.0000	415.0000	6.959	0	0	0
15/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,693.0000	3,783.0000	2.437	0	0	0
15/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	113.0000	122.0000	7.965	0	0	0
15/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	220.0000	237.0000	7.727	0	0	0
15/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
15/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	460.0000	483.0000	5.000	0	0	0
15/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,659.0000	2,746.0000	3.272	0	0	0
15/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,820.0000	1,745.0000	(4.121)	0	0	0
15/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,944.0000	1,868.0000	(3.909)	0	0	0
15/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,069.0000	1,001.0000	(6.361)	0	0	0
15/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	162.0000	175.0000	8.025	0	0	0
15/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,619.0000	1,548.0000	(4.385)	0	0	0
15/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	925.0000	983.0000	6.270	0	0	0
15/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,421.0000	2,340.0000	(3.346)	0	0	0
15/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	10.0000	8.0000	(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
15/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,861.0000	1,786.0000	(4.030)	0	0	0
15/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,244.0000	2,165.0000	(3.520)	0	0	0
15/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	113.0000	122.0000	7.965	0	0	0
15/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	271.0000	291.0000	7.380	0	0	0
15/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	177.0000	191.0000	7.910	0	0	0
15/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,338.0000	1,408.0000	5.232	0	0	0
15/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	202.0000	217.0000	7.426	0	0	0
15/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,377.0000	2,296.0000	(3.408)	0	0	0
15/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,659.0000	1,587.0000	(4.340)	0	0	0
15/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,580.0000	1,509.0000	(4.494)	0	0	0
15/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,648.0000	2,565.0000	(3.134)	0	0	0
15/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	170.0000	183.0000	7.647	0	0	0
15/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	196.0000	176.0000	(10.204)	0	0	0
15/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	185.0000	199.0000	7.568	0	0	0
15/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	118.0000	127.0000	7.627	0	0	0
15/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,399.0000	3,312.0000	(2.560)	0	0	0
15/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	177.0000	191.0000	7.910	0	0	0
15/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,739.0000	2,656.0000	(3.030)	0	0	0
15/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	250.0000	268.0000	7.200	0	0	0
15/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,944.0000	1,868.0000	(3.909)	0	0	0
15/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
15/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,866.0000	4,777.0000	(1.829)	0	0	0
15/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
15/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,428.0000	1,360.0000	(4.762)	0	0	0
15/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	384.0000	351.0000	(8.594)	0	0	0
15/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	118.0000	127.0000	7.627	0	0	0
15/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	996.0000	930.0000	(6.627)	0	0	0
15/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,421.0000	2,340.0000	(3.346)	0	0	0
15/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,986.0000	1,909.0000	(3.877)	0	0	0
15/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
15/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,557.0000	2,474.0000	(3.246)	0	0	0
15/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,071.0000	1,993.0000	(3.766)	0	0	0
15/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,028.0000	1,951.0000	(3.797)	0	0	0
15/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,901.0000	2,990.0000	3.068	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	98.0000	106.0000	8.163	0	0	0
15/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,820.0000	1,745.0000	(4.121)	0	0	0
15/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,377.0000	2,296.0000	(3.408)	0	0	0
15/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,032.0000	966.0000	(6.395)	0	0	0
15/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,602.0000	2,519.0000	(3.190)	0	0	0
15/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	220.0000	237.0000	7.727	0	0	0
15/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,142.0000	4,232.0000	2.173	0	0	0
15/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,391.0000	4,482.0000	2.072	0	0	0
15/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	332.0000	355.0000	6.928	0	0	0
15/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	194.0000	208.0000	7.216	0	0	0
15/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	424.0000	389.0000	(8.255)	0	0	0
15/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,902.0000	1,827.0000	(3.943)	0	0	0
15/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	823.0000	763.0000	(7.290)	0	0	0
15/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,332.0000	2,252.0000	(3.431)	0	0	0
15/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,391.0000	1,324.0000	(4.817)	0	0	0
15/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	865.0000	920.0000	6.358	0	0	0
15/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,986.0000	1,909.0000	(3.877)	0	0	0
15/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	142.0000	153.0000	7.746	0	0	0
15/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	211.0000	227.0000	7.583	0	0	0
15/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
15/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	124.0000	133.0000	7.258	0	0	0
15/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	136.0000	146.0000	7.353	0	0	0
15/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	564.0000	594.0000	5.319	0	0	0
15/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	319.0000	342.0000	7.210	0	0	0
15/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,698.0000	1,626.0000	(4.240)	0	0	0
15/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	495.0000	450.0000	(9.091)	0	0	0
15/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,201.0000	2,121.0000	(3.635)	0	0	0
15/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,619.0000	1,548.0000	(4.385)	0	0	0
15/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	307.0000	328.0000	6.840	0	0	0
15/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	404.0000	370.0000	(8.416)	0	0	0
15/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	388.0000	415.0000	6.959	0	0	0
15/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,465.0000	1,397.0000	(4.642)	0	0	0
15/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,580.0000	1,509.0000	(4.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	786.0000	831.0000	5.725	0	0	0
15/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	260.0000	279.0000	7.308	0	0	0
15/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,891.0000	5,982.0000	1.545	0	0	0
15/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	740.0000	781.0000	5.541	0	0	0
15/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,738.0000	1,665.0000	(4.200)	0	0	0
15/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	294.0000	316.0000	7.483	0	0	0
15/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	895.0000	951.0000	6.257	0	0	0
15/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,503.0000	1,434.0000	(4.591)	0	0	0
15/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,318.0000	1,252.0000	(5.008)	0	0	0
15/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	606.0000	553.0000	(8.746)	0	0	0
15/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	424.0000	389.0000	(8.255)	0	0	0
15/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	283.0000	303.0000	7.067	0	0	0
15/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	403.0000	431.0000	6.948	0	0	0
15/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	240.0000	257.0000	7.083	0	0	0
15/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	532.0000	559.0000	5.075	0	0	0
15/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,244.0000	2,165.0000	(3.520)	0	0	0
15/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	890.0000	828.0000	(6.966)	0	0	0
15/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	665.0000	611.0000	(8.120)	0	0	0
15/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	365.0000	333.0000	(8.767)	0	0	0
15/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,247.0000	1,183.0000	(5.132)	0	0	0
15/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	419.0000	443.0000	5.728	0	0	0
15/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	865.0000	920.0000	6.358	0	0	0
15/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
15/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,178.0000	1,111.0000	(5.688)	0	0	0
15/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	280.0000	253.0000	(9.643)	0	0	0
15/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	758.0000	700.0000	(7.652)	0	0	0
15/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	548.0000	577.0000	5.292	0	0	0
15/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,053.0000	1,115.0000	5.888	0	0	0
15/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,541.0000	1,471.0000	(4.543)	0	0	0
15/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,212.0000	1,149.0000	(5.198)	0	0	0
15/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	656.0000	692.0000	5.488	0	0	0
15/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	956.0000	1,015.0000	6.172	0	0	0
15/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,106.0000	1,038.0000	(6.148)	0	0	0
15/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	698.0000	735.0000	5.301	0	0	0
15/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,087.0000	1,150.0000	5.796	0	0	0
15/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	435.0000	456.0000	4.828	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
15/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	599.0000	632.0000	5.509	0	0	0
15/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,121.0000	1,185.0000	5.709	0	0	0
15/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,144.0000	1,074.0000	(6.119)	0	0	0
15/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	373.0000	399.0000	6.971	0	0	0
15/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	695.0000	640.0000	(7.914)	0	0	0
15/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	726.0000	670.0000	(7.713)	0	0	0
15/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	577.0000	526.0000	(8.839)	0	0	0
15/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	617.0000	651.0000	5.511	0	0	0
15/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	718.0000	758.0000	5.571	0	0	0
15/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	447.0000	469.0000	4.922	0	0	0
15/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	295.0000	268.0000	(9.153)	0	0	0
15/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	925.0000	861.0000	(6.919)	0	0	0
15/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,354.0000	1,288.0000	(4.874)	0	0	0
15/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	345.0000	369.0000	6.957	0	0	0
15/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	856.0000	795.0000	(7.126)	0	0	0
15/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	549.0000	500.0000	(8.925)	0	0	0
15/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	312.0000	283.0000	(9.295)	0	0	0
15/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,282.0000	1,217.0000	(5.070)	0	0	0
15/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	359.0000	384.0000	6.964	0	0	0
15/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	856.0000	795.0000	(7.126)	0	0	0
15/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,391.0000	1,324.0000	(4.817)	0	0	0
15/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	460.0000	483.0000	5.000	0	0	0
15/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	332.0000	355.0000	6.928	0	0	0
15/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,069.0000	1,001.0000	(6.361)	0	0	0
15/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	516.0000	543.0000	5.233	0	0	0
15/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	445.0000	408.0000	(8.315)	0	0	0
15/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	836.0000	890.0000	6.459	0	0	0
15/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	283.0000	303.0000	7.067	0	0	0
15/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	726.0000	670.0000	(7.713)	0	0	0
15/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	617.0000	651.0000	5.511	0	0	0
15/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	960.0000	896.0000	(6.667)	0	0	0
15/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	548.0000	577.0000	5.292	0	0	0
15/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	474.0000	497.0000	4.852	0	0	0
15/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	790.0000	731.0000	(7.468)	0	0	0
15/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	502.0000	527.0000	4.980	0	0	0
15/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,032.0000	966.0000	(6.395)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	677.0000	713.0000	5.318	0	0	0
15/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,178.0000	1,111.0000	(5.688)	0	0	0
15/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	636.0000	671.0000	5.503	0	0	0
15/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	347.0000	316.0000	(8.934)	0	0	0
15/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	419.0000	443.0000	5.728	0	0	0
15/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	581.0000	613.0000	5.508	0	0	0
15/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	988.0000	1,048.0000	6.073	0	0	0
15/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	635.0000	581.0000	(8.504)	0	0	0
15/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,541.0000	1,471.0000	(4.543)	0	0	0
15/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	549.0000	500.0000	(8.925)	0	0	0
15/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	740.0000	781.0000	5.541	0	0	0
15/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	487.0000	512.0000	5.133	0	0	0
15/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	996.0000	930.0000	(6.627)	0	0	0
15/05/2009	£ / R	2009/12/14			Currency Future	13.4949	13.5840	0.660	0.0000	0.0000	1,451
15/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,753.0000	1,688.0000	(3.708)	0	0	0
15/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	362.0000	382.0000	5.525	0	0	0
15/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,323.0000	2,400.0000	3.315	0	0	0
15/05/2009	£ / R	2009/12/14	16.85	Call	Currency Future	117.0000	125.0000	6.838	0	0	0
15/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	448.0000	472.0000	5.357	0	0	0
15/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,305.0000	1,248.0000	(4.368)	0	0	0
15/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
15/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	475.0000	500.0000	5.263	0	0	0
15/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	518.0000	545.0000	5.212	0	0	0
15/05/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,894.0000	4,807.0000	(1.778)	0	0	0
15/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,609.0000	1,546.0000	(3.915)	0	0	0
15/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,241.0000	1,186.0000	(4.432)	0	0	0
15/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,573.0000	1,511.0000	(3.942)	0	0	0
15/05/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,472.0000	3,391.0000	(2.333)	0	0	0
15/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,680.0000	1,616.0000	(3.810)	0	0	0
15/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	686.0000	720.0000	4.956	0	0	0
15/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,017.0000	1,948.0000	(3.421)	0	0	0
15/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	684.0000	639.0000	(6.579)	0	0	0
15/05/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,175.0000	2,104.0000	(3.264)	0	0	0
15/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	504.0000	530.0000	5.159	0	0	0
15/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	686.0000	720.0000	4.956	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	489.0000	515.0000	5.317	0	0	0
15/05/2009	£ / R	2009/12/14	12.35	Put	Currency Future	368.0000	340.0000	(7.609)	0	0	0
15/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,902.0000	1,835.0000	(3.523)	0	0	0
15/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	461.0000	486.0000	5.423	0	0	0
15/05/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,512.0000	1,574.0000	4.101	0	0	0
15/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,716.0000	1,652.0000	(3.730)	0	0	0
15/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,241.0000	1,186.0000	(4.432)	0	0	0
15/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,644.0000	1,581.0000	(3.832)	0	0	0
15/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,719.0000	2,800.0000	2.979	0	0	0
15/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	598.0000	628.0000	5.017	0	0	0
15/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	650.0000	682.0000	4.923	0	0	0
15/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	129.0000	116.0000	(10.078)	0	0	0
15/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	74.0000	66.0000	(10.811)	0	0	0
15/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	397.0000	419.0000	5.542	0	0	0
15/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	374.0000	394.0000	5.348	0	0	0
15/05/2009	£ / R	2009/12/14	15.35	Call	Currency Future	320.0000	338.0000	5.625	0	0	0
15/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,813.0000	6,724.0000	(1.306)	0	0	0
15/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
15/05/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,029.0000	1,073.0000	4.276	0	0	0
15/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
15/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,273.0000	1,217.0000	(4.399)	0	0	0
15/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/05/2009	£ / R	2009/12/14	14.85	Call	Currency Future	435.0000	458.0000	5.287	0	0	0
15/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,378.0000	2,305.0000	(3.070)	0	0	0
15/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,710.0000	3,797.0000	2.345	0	0	0
15/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,332.0000	5,245.0000	(1.632)	0	0	0
15/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,210.0000	1,156.0000	(4.463)	0	0	0
15/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	612.0000	574.0000	(6.209)	0	0	0
15/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
15/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	705.0000	740.0000	4.965	0	0	0
15/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,890.0000	3,806.0000	(2.159)	0	0	0
15/05/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,367.0000	6,278.0000	(1.398)	0	0	0
15/05/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,223.0000	1,277.0000	4.415	0	0	0
15/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,337.0000	1,280.0000	(4.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,052.0000	1,101.0000	4.658	0	0	0
15/05/2009	£ / R	2009/12/14	12.80	Put	Currency Future	528.0000	493.0000	(6.629)	0	0	0
15/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	273.0000	289.0000	5.861	0	0	0
15/05/2009	£ / R	2009/12/14	12.95	Put	Currency Future	590.0000	553.0000	(6.271)	0	0	0
15/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	240.0000	254.0000	5.833	0	0	0
15/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	422.0000	444.0000	5.213	0	0	0
15/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	744.0000	772.0000	3.763	0	0	0
15/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,135.0000	1,187.0000	4.581	0	0	0
15/05/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,545.0000	2,470.0000	(2.947)	0	0	0
15/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,827.0000	1,760.0000	(3.667)	0	0	0
15/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,056.0000	1,987.0000	(3.356)	0	0	0
15/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
15/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,790.0000	1,724.0000	(3.687)	0	0	0
15/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,609.0000	1,546.0000	(3.915)	0	0	0
15/05/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,195.0000	5,284.0000	1.713	0	0	0
15/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,403.0000	1,344.0000	(4.205)	0	0	0
15/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,151.0000	4,239.0000	2.120	0	0	0
15/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,149.0000	1,088.0000	(5.309)	0	0	0
15/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,645.0000	5,734.0000	1.577	0	0	0
15/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	504.0000	530.0000	5.159	0	0	0
15/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,107.0000	1,158.0000	4.607	0	0	0
15/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	800.0000	746.0000	(6.750)	0	0	0
15/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,979.0000	1,910.0000	(3.487)	0	0	0
15/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	657.0000	617.0000	(6.088)	0	0	0
15/05/2009	£ / R	2009/12/14	12.10	Put	Currency Future	294.0000	271.0000	(7.823)	0	0	0
15/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,016.0000	958.0000	(5.709)	0	0	0
15/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	890.0000	836.0000	(6.067)	0	0	0
15/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	668.0000	701.0000	4.940	0	0	0
15/05/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,689.0000	1,755.0000	3.908	0	0	0
15/05/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	632.0000	664.0000	5.063	0	0	0
15/05/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,947.0000	3,030.0000	2.816	0	0	0
15/05/2009	£ / R	2009/12/14	13.20	Put	Currency Future	712.0000	662.0000	(7.022)	0	0	0
15/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	351.0000	371.0000	5.698	0	0	0
15/05/2009	£ / R	2009/12/14	9.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,115.0000	1,055.0000	(5.381)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,007.0000	1,046.0000	3.873	0	0	0
15/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	534.0000	561.0000	5.056	0	0	0
15/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,436.0000	1,377.0000	(4.109)	0	0	0
15/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
15/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,539.0000	1,477.0000	(4.029)	0	0	0
15/05/2009	£ / R	2009/12/14	14.25	Call	Currency Future	615.0000	646.0000	5.041	0	0	0
15/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,399.0000	4,487.0000	2.000	0	0	0
15/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	811.0000	842.0000	3.822	0	0	0
15/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	581.0000	611.0000	5.164	0	0	0
15/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	668.0000	701.0000	4.940	0	0	0
15/05/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,895.0000	5,984.0000	1.510	0	0	0
15/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	569.0000	533.0000	(6.327)	0	0	0
15/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	945.0000	980.0000	3.704	0	0	0
15/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,273.0000	1,217.0000	(4.399)	0	0	0
15/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	760.0000	789.0000	3.816	0	0	0
15/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	830.0000	776.0000	(6.506)	0	0	0
15/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,164.0000	1,217.0000	4.553	0	0	0
15/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	925.0000	960.0000	3.784	0	0	0
15/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	140.0000	148.0000	5.714	0	0	0
15/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	966.0000	1,001.0000	3.623	0	0	0
15/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	771.0000	717.0000	(7.004)	0	0	0
15/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	830.0000	776.0000	(6.506)	0	0	0
15/05/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,436.0000	1,377.0000	(4.109)	0	0	0
15/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,245.0000	3,164.0000	(2.496)	0	0	0
15/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	847.0000	880.0000	3.896	0	0	0
15/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,370.0000	1,312.0000	(4.234)	0	0	0
15/05/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,652.0000	4,566.0000	(1.849)	0	0	0
15/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	885.0000	920.0000	3.955	0	0	0
15/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,049.0000	990.0000	(5.624)	0	0	0
15/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,180.0000	1,122.0000	(4.915)	0	0	0
15/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	725.0000	756.0000	4.276	0	0	0
15/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	760.0000	789.0000	3.816	0	0	0
15/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	925.0000	960.0000	3.784	0	0	0
15/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,115.0000	1,055.0000	(5.381)	0	0	0
15/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	581.0000	611.0000	5.164	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	793.0000	824.0000	3.909	0	0	0
15/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,305.0000	1,248.0000	(4.368)	0	0	0
15/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	921.0000	866.0000	(5.972)	0	0	0
15/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	548.0000	513.0000	(6.387)	0	0	0
15/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,864.0000	1,797.0000	(3.594)	0	0	0
15/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,470.0000	1,410.0000	(4.082)	0	0	0
15/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	860.0000	806.0000	(6.279)	0	0	0
15/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	952.0000	896.0000	(5.882)	0	0	0
15/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	565.0000	594.0000	5.133	0	0	0
15/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	409.0000	431.0000	5.379	0	0	0
15/05/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,504.0000	1,443.0000	(4.056)	0	0	0
15/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,573.0000	1,511.0000	(3.942)	0	0	0
15/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,082.0000	1,022.0000	(5.545)	0	0	0
15/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,149.0000	1,088.0000	(5.309)	0	0	0
15/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	549.0000	577.0000	5.100	0	0	0
15/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	650.0000	682.0000	4.923	0	0	0
15/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	866.0000	900.0000	3.926	0	0	0
15/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	518.0000	545.0000	5.212	0	0	0
15/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	777.0000	806.0000	3.732	0	0	0
15/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	744.0000	772.0000	3.763	0	0	0
15/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,827.0000	1,760.0000	(3.667)	0	0	0
15/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	422.0000	444.0000	5.213	0	0	0
15/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	565.0000	594.0000	5.133	0	0	0
15/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,347.0000	1,405.0000	4.306	0	0	0
15/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,470.0000	1,410.0000	(4.082)	0	0	0
15/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,253.0000	1,309.0000	4.469	0	0	0
15/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	829.0000	861.0000	3.860	0	0	0
15/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	987.0000	1,023.0000	3.647	0	0	0
15/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	984.0000	927.0000	(5.793)	0	0	0
15/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	742.0000	689.0000	(7.143)	0	0	0
15/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,940.0000	1,872.0000	(3.505)	0	0	0
15/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
15/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	905.0000	940.0000	3.867	0	0	0
15/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,284.0000	1,340.0000	4.361	0	0	0
15/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	634.0000	595.0000	(6.151)	0	0	0
15/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	489.0000	456.0000	(6.748)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	452.0000	421.0000	(6.858)	0	0	0
15/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,164.0000	1,217.0000	4.553	0	0	0
15/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	489.0000	515.0000	5.317	0	0	0
15/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	847.0000	880.0000	3.896	0	0	0
15/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	385.0000	406.0000	5.455	0	0	0
15/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	569.0000	533.0000	(6.327)	0	0	0
15/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
15/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	952.0000	896.0000	(5.882)	0	0	0
15/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,119.0000	6,031.0000	(1.438)	0	0	0
15/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,644.0000	1,581.0000	(3.832)	0	0	0
15/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,079.0000	1,129.0000	4.634	0	0	0
15/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	508.0000	475.0000	(6.496)	0	0	0
15/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,193.0000	1,247.0000	4.526	0	0	0
15/05/2009	£ / R	2010/03/15			Currency Future	13.4936	13.5827	0.660	0.0000	0.0000	0
15/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	0.0000	1,572.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	0.0000	490.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	0.0000	751.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	0.0000	1,668.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,046.0000	994.0000	(4.971)	0	0	0
15/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	0.0000	217.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	0.0000	2,461.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	0.0000	544.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,040.0000	1,077.0000	3.558	0	0	0
15/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	0.0000	2,299.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	0.0000	3,172.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	0.0000	89.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	0.0000	4,138.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	0.0000	3,321.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	0.0000	404.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	0.0000	301.0000	100.000	0	0	0
15/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	0.0000	4,219.0000	100.000	0	0	0
15/05/2009	£ / R	2010/06/14			Currency Future	13.8875	13.9763	0.639	0.0000	0.0000	0
15/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,414.0000	1,457.0000	3.041	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	977.0000	931.0000	(4.708)	0	0	0
15/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,472.0000	6,390.0000	(1.267)	0	0	0
15/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	179.0000	185.0000	3.352	0	0	0
15/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	190.0000	181.0000	(4.737)	0	0	0
15/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,928.0000	3,007.0000	2.698	0	0	0
15/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,082.0000	1,114.0000	2.957	0	0	0
15/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
15/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,545.0000	1,487.0000	(3.754)	0	0	0
15/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,291.0000	4,378.0000	2.027	0	0	0
15/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,822.0000	1,880.0000	3.183	0	0	0
15/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	584.0000	554.0000	(5.137)	0	0	0
15/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,503.0000	1,548.0000	2.994	0	0	0
15/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,517.0000	2,447.0000	(2.781)	0	0	0
15/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	210.0000	216.0000	2.857	0	0	0
15/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,114.0000	5,036.0000	(1.525)	0	0	0
15/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,436.0000	1,479.0000	2.994	0	0	11,194
15/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	351.0000	362.0000	3.134	0	0	0
15/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	948.0000	903.0000	(4.747)	0	0	0
15/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,781.0000	3,705.0000	(2.010)	0	0	0
15/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	476.0000	488.0000	2.521	0	0	11,194
15/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	518.0000	531.0000	2.510	0	0	0
15/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	865.0000	822.0000	(4.971)	0	0	0
15/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	755.0000	774.0000	2.517	0	0	0
15/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,892.0000	6,808.0000	(1.219)	0	0	0
15/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,088.0000	4,012.0000	(1.859)	0	0	0
15/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,458.0000	1,502.0000	3.018	0	0	0
15/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,558.0000	2,634.0000	2.971	0	0	0
15/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,573.0000	1,621.0000	3.051	0	0	0
15/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	271.0000	257.0000	(5.166)	0	0	0
15/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	84.0000	82.0000	(2.381)	0	0	0
15/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,871.0000	3,958.0000	2.247	0	0	0
15/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	785.0000	805.0000	2.548	0	0	0
15/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	920.0000	876.0000	(4.783)	0	0	0
15/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	786.0000	745.0000	(5.216)	0	0	0
15/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,397.0000	2,329.0000	(2.837)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,036.0000	1,066.0000	2.896	0	0	0
15/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	674.0000	690.0000	2.374	0	0	0
15/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,648.0000	1,589.0000	(3.580)	0	0	0
15/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	464.0000	476.0000	2.586	0	0	0
15/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	382.0000	392.0000	2.618	0	0	0
15/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,006.0000	959.0000	(4.672)	0	0	0
15/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,514.0000	5,434.0000	(1.451)	0	0	0
15/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,744.0000	5,832.0000	1.532	0	0	0
15/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,393.0000	1,435.0000	3.015	0	0	0
15/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,886.0000	2,813.0000	(2.529)	0	0	0
15/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,148.0000	1,182.0000	2.962	0	0	0
15/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	301.0000	311.0000	3.322	0	0	0
15/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,006.0000	1,035.0000	2.883	0	0	0
15/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,177.0000	4,100.0000	(1.843)	0	0	0
15/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	528.0000	500.0000	(5.303)	0	0	0
15/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,237.0000	1,274.0000	2.991	0	0	0
15/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,301.0000	5,389.0000	1.660	0	0	0
15/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	0.0000	4,145.0000	100.000	0	0	0
15/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,250.0000	1,197.0000	(4.240)	0	0	0
15/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,719.0000	1,659.0000	(3.490)	0	0	0
15/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	494.0000	506.0000	2.429	0	0	0
15/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,096.0000	3,022.0000	(2.390)	0	0	0
15/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	634.0000	649.0000	2.366	0	0	0
15/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,223.0000	3,149.0000	(2.296)	0	0	0
15/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,410.0000	1,355.0000	(3.901)	0	0	0
15/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,155.0000	1,105.0000	(4.329)	0	0	0
15/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,279.0000	2,212.0000	(2.940)	0	0	0
15/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,313.0000	1,260.0000	(4.037)	0	0	0
15/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,956.0000	3,880.0000	(1.921)	0	0	0
15/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	387.0000	397.0000	2.584	0	0	0
15/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	610.0000	625.0000	2.459	0	0	0
15/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	538.0000	551.0000	2.416	0	0	0
15/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,849.0000	4,770.0000	(1.629)	0	0	0
15/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	0.0000	69.0000	100.000	0	0	0
15/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	899.0000	923.0000	2.670	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,098.0000	1,130.0000	2.914	0	0	0
15/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,915.0000	1,977.0000	3.238	0	0	0
15/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,200.0000	1,236.0000	3.000	0	0	0
15/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,533.0000	4,455.0000	(1.721)	0	0	0
15/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	458.0000	434.0000	(5.240)	0	0	0
15/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,564.0000	3,489.0000	(2.104)	0	0	0
15/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	223.0000	212.0000	(4.933)	0	0	0
15/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	470.0000	482.0000	2.553	0	0	0
15/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,132.0000	4,056.0000	(1.839)	0	0	0
15/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,250.0000	1,197.0000	(4.240)	0	0	0
15/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	420.0000	431.0000	2.619	0	0	0
15/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,237.0000	1,274.0000	2.991	0	0	0
15/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,293.0000	1,331.0000	2.939	0	0	0
15/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,803.0000	2,731.0000	(2.569)	0	0	0
15/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,761.0000	2,839.0000	2.825	0	0	0
15/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,274.0000	1,312.0000	2.983	0	0	0
15/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,650.0000	3,575.0000	(2.055)	0	0	0
15/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,640.0000	3,725.0000	2.335	0	0	0
15/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,011.0000	1,947.0000	(3.182)	0	0	0
15/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	102.0000	99.0000	(2.941)	0	0	0
15/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,186.0000	1,135.0000	(4.300)	0	0	0
15/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	690.0000	707.0000	2.464	0	0	0
15/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,575.0000	4,662.0000	1.902	0	0	0
15/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
15/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,731.0000	1,787.0000	3.235	0	0	0
15/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,165.0000	1,200.0000	3.004	0	0	0
15/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	644.0000	611.0000	(5.124)	0	0	0
15/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,827.0000	1,765.0000	(3.394)	0	0	0
15/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,066.0000	1,097.0000	2.908	0	0	0
15/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,480.0000	1,525.0000	3.041	0	0	0
15/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,378.0000	1,323.0000	(3.991)	0	0	0
15/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	735.0000	754.0000	2.585	0	0	0
15/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,579.0000	1,521.0000	(3.673)	0	0	0
15/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	893.0000	849.0000	(4.927)	0	0	0
15/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,598.0000	2,528.0000	(2.694)	0	0	0
15/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	626.0000	641.0000	2.396	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,218.0000	1,166.0000	(4.269)	0	0	0
15/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,139.0000	3,064.0000	(2.389)	0	0	0
15/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,255.0000	1,292.0000	2.948	0	0	0
15/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	964.0000	991.0000	2.801	0	0	0
15/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	488.0000	501.0000	2.664	0	0	0
15/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	665.0000	631.0000	(5.113)	0	0	0
15/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	232.0000	221.0000	(4.741)	0	0	0
15/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,702.0000	1,757.0000	3.231	0	0	0
15/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,318.0000	2,251.0000	(2.890)	0	0	0
15/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,054.0000	2,980.0000	(2.423)	0	0	0
15/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	806.0000	827.0000	2.605	0	0	0
15/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,594.0000	3,679.0000	2.365	0	0	0
15/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	500.0000	513.0000	2.600	0	0	0
15/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	492.0000	467.0000	(5.081)	0	0	0
15/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	0.0000	2,397.0000	100.000	0	0	0
15/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,720.0000	2,797.0000	2.831	0	0	0
15/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,912.0000	3,836.0000	(1.943)	0	0	0
15/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	551.0000	565.0000	2.541	0	0	0
15/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	0.0000	321.0000	100.000	0	0	0
15/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,435.0000	3,360.0000	(2.183)	0	0	0
15/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	106.0000	103.0000	(2.830)	0	0	0
15/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	391.0000	401.0000	2.558	0	0	0
15/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	572.0000	586.0000	2.448	0	0	0
15/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,804.0000	4,725.0000	(1.644)	0	0	0
15/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	0.0000	1,727.0000	100.000	0	0	0
15/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,001.0000	3,924.0000	(1.925)	0	0	0
15/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,638.0000	2,715.0000	2.919	0	0	0
15/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	641.0000	657.0000	2.496	0	0	0
15/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,045.0000	2,110.0000	3.178	0	0	0
15/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,895.0000	4,816.0000	(1.614)	0	0	0
15/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,240.0000	2,173.0000	(2.991)	0	0	0
15/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	0.0000	651.0000	100.000	0	0	0
15/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,511.0000	1,454.0000	(3.772)	0	0	0
15/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	229.0000	236.0000	3.057	0	0	0
15/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,868.0000	3,792.0000	(1.965)	0	0	0
15/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	251.0000	239.0000	(4.781)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	475.0000	450.0000	(5.263)	0	0	0
15/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	447.0000	459.0000	2.685	0	0	0
15/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	828.0000	850.0000	2.657	0	0	0
15/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,241.0000	6,160.0000	(1.298)	0	0	0
15/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,198.0000	4,285.0000	2.072	0	0	0
15/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,310.0000	4,232.0000	(1.810)	0	0	0
15/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	817.0000	838.0000	2.570	0	0	0
15/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	154.0000	147.0000	(4.545)	0	0	0
15/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,281.0000	1,229.0000	(4.059)	0	0	0
15/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,980.0000	2,043.0000	3.182	0	0	0
15/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,219.0000	1,255.0000	2.953	0	0	0
15/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
15/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,012.0000	2,077.0000	3.231	0	0	0
15/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,502.0000	3,587.0000	2.427	0	0	0
15/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	506.0000	519.0000	2.569	0	0	0
15/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	115.0000	111.0000	(3.478)	0	0	0
15/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	302.0000	288.0000	(4.636)	0	0	0
15/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,992.0000	6,080.0000	1.469	0	0	0
15/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
15/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,761.0000	1,818.0000	3.237	0	0	0
15/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,440.0000	2,514.0000	3.033	0	0	0
15/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,432.0000	4,520.0000	1.986	0	0	0
15/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,276.0000	3,359.0000	2.534	0	0	0
15/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,142.0000	3,224.0000	2.610	0	0	0
15/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	138.0000	133.0000	(3.623)	0	0	0
15/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	60.0000	58.0000	(3.333)	0	0	0
15/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	624.0000	592.0000	(5.128)	0	0	0
15/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,202.0000	2,135.0000	(3.043)	0	0	0
15/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	396.0000	406.0000	2.525	0	0	0
15/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,012.0000	2,938.0000	(2.457)	0	0	0
15/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,527.0000	4,615.0000	1.944	0	0	0
15/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	649.0000	665.0000	2.465	0	0	0
15/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	839.0000	861.0000	2.622	0	0	0
15/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,758.0000	4,680.0000	(1.639)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R	2009/06/12			Currency Future	11.7316	11.7325	0.008	11.7100	11.7100	23,903
15/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,669.0000	2,668.0000	(0.037)	0	0	0
15/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	223.0000	215.0000	(3.587)	0	0	0
15/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,319.0000	2,318.0000	(0.043)	0	0	0
15/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,101.0000	1,096.0000	(0.454)	0	0	0
15/05/2009	€ / R	2009/06/12	13.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	639.0000	638.0000	(0.156)	0	0	0
15/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	222.0000	215.0000	(3.153)	0	0	0
15/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,868.0000	2,868.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.25	Put	Currency Future	636.0000	627.0000	(1.415)	0	0	0
15/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	923.0000	916.0000	(0.758)	0	0	0
15/05/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,020.0000	2,019.0000	(0.050)	0	0	0
15/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
15/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
15/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.25	Call	Currency Future	118.0000	110.0000	(6.780)	0	0	0
15/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,383.0000	1,380.0000	(0.217)	0	0	0
15/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
15/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
15/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	103.0000	100.0000	(2.913)	0	0	0
15/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,068.0000	3,068.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
15/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
15/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
15/05/2009	€ / R	2009/06/12	11.25	Call	Currency Future	559.0000	558.0000	(0.179)	0	0	0
15/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
15/05/2009	€ / R	2009/06/12	11.05	Call	Currency Future	723.0000	722.0000	(0.138)	0	0	0
15/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	485.0000	483.0000	(0.412)	0	0	0
15/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	11.80	Call	Currency Future	241.0000	233.0000	(3.320)	0	0	0
15/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	484.0000	475.0000	(1.860)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R	2009/06/12	11.25	Put	Currency Future	78.0000	76.0000	(2.564)	0	0	0
15/05/2009	€ / R	2009/06/12	15.10	Put	Currency Future	3,368.0000	3,368.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	562.0000	553.0000	(1.601)	0	0	0
15/05/2009	€ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	309.0000	301.0000	(2.589)	0	0	0
15/05/2009	€ / R	2009/06/12	15.40	Put	Currency Future	3,668.0000	3,668.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
15/05/2009	€ / R	2009/06/12	11.90	Put	Currency Future	375.0000	366.0000	(2.400)	0	0	0
15/05/2009	€ / R	2009/06/12	15.00	Put	Currency Future	3,268.0000	3,268.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.70	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
15/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	966.0000	960.0000	(0.621)	0	0	0
15/05/2009	€ / R	2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	342.0000	333.0000	(2.632)	0	0	0
15/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,568.0000	3,568.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	767.0000	766.0000	(0.130)	0	0	0
15/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	879.0000	873.0000	(0.683)	0	0	0
15/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
15/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	11.95	Put	Currency Future	411.0000	401.0000	(2.433)	0	0	0
15/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.70	Put	Currency Future	1,011.0000	1,005.0000	(0.593)	0	0	0
15/05/2009	€ / R	2009/06/12	12.50	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
15/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,569.0000	2,568.0000	(0.039)	0	0	0
15/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	3,768.0000	3,768.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,241.0000	1,237.0000	(0.322)	0	0	0
15/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,101.0000	1,096.0000	(0.454)	0	0	0
15/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	639.0000	638.0000	(0.156)	0	0	0
15/05/2009	€ / R	2009/06/12	12.50	Put	Currency Future	837.0000	830.0000	(0.836)	0	0	0
15/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,319.0000	2,318.0000	(0.043)	0	0	0
15/05/2009	€ / R	2009/06/12	12.95	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/05/2009	€ / R	2009/06/12	11.00	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
15/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
15/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,669.0000	2,668.0000	(0.037)	0	0	0
15/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	342.0000	333.0000	(2.632)	0	0	0
15/05/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	681.0000	680.0000	(0.147)	0	0	0
15/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
15/05/2009	€ / R 2009/06/12	11.55	Call	Currency Future	356.0000	351.0000	(1.404)	0	0	0
15/05/2009	€ / R 2009/06/12	11.70	Call	Currency Future	281.0000	275.0000	(2.135)	0	0	0
15/05/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,018.0000	3,018.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
15/05/2009	€ / R 2009/06/12	12.40	Put	Currency Future	754.0000	746.0000	(1.061)	0	0	0
15/05/2009	€ / R 2009/06/12	11.35	Call	Currency Future	485.0000	483.0000	(0.412)	0	0	0
15/05/2009	€ / R 2009/06/12	11.55	Put	Currency Future	174.0000	169.0000	(2.874)	0	0	0
15/05/2009	€ / R 2009/06/12	11.70	Put	Currency Future	250.0000	242.0000	(3.200)	0	0	0
15/05/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.95	Call	Currency Future	192.0000	184.0000	(4.167)	0	0	0
15/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,568.0000	3,568.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
15/05/2009	€ / R 2009/06/12	12.40	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
15/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	103.0000	100.0000	(2.913)	0	0	0
15/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	197.0000	191.0000	(3.046)	0	0	0
15/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,674.0000	1,672.0000	(0.119)	0	0	0
15/05/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	223.0000	215.0000	(3.587)	0	0	0
15/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,288.0000	1,284.0000	(0.311)	0	0	0
15/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	222.0000	215.0000	(3.153)	0	0	0
15/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	329.0000	324.0000	(1.520)	0	0	0
15/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	562.0000	553.0000	(1.601)	0	0	0
15/05/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,519.0000	2,518.0000	(0.040)	0	0	0
15/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,168.0000	3,168.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.00	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	923.0000	916.0000	(0.758)	0	0	0
15/05/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	484.0000	475.0000	(1.860)	0	0	0
15/05/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,719.0000	2,718.0000	(0.037)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,147.0000	1,143.0000	(0.349)	0	0	0
15/05/2009	€ / R 2009/06/12	11.50	Put	Currency Future	153.0000	149.0000	(2.614)	0	0	0
15/05/2009	€ / R 2009/06/12	10.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
15/05/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,068.0000	3,068.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	966.0000	960.0000	(0.621)	0	0	0
15/05/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,568.0000	4,568.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/05/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	15.60	Put	Currency Future	3,868.0000	3,868.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	681.0000	680.0000	(0.147)	0	0	0
15/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
15/05/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.90	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
15/05/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,419.0000	2,418.0000	(0.041)	0	0	0
15/05/2009	€ / R 2009/06/12	10.90	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
15/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,194.0000	1,190.0000	(0.335)	0	0	0
15/05/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,118.0000	3,118.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,832.0000	5,833.0000	0.017	0	0	0
15/05/2009	€ / R 2009/06/12	10.90	Call	Currency Future	856.0000	856.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.10	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/05/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,433.0000	1,434.0000	0.070	0	0	0
15/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
15/05/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,218.0000	3,218.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
15/05/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.50	Call	Currency Future	385.0000	382.0000	(0.779)	0	0	0
15/05/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,170.0000	2,168.0000	(0.092)	0	0	0
15/05/2009	€ / R 2009/06/12	7.40	Call	Currency Future	4,332.0000	4,333.0000	0.023	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	329.0000	324.0000	(1.520)	0	0	0
15/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,569.0000	2,568.0000	(0.039)	0	0	0
15/05/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,577.0000	1,574.0000	(0.190)	0	0	0
15/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	197.0000	191.0000	(3.046)	0	0	0
15/05/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,068.0000	6,068.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.00	Call	Currency Future	179.0000	170.0000	(5.028)	0	0	0
15/05/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
15/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,070.0000	2,069.0000	(0.048)	0	0	0
15/05/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,769.0000	2,768.0000	(0.036)	0	0	0
15/05/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,318.0000	3,318.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,194.0000	1,190.0000	(0.335)	0	0	0
15/05/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,932.0000	2,933.0000	0.034	0	0	0
15/05/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	10.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,219.0000	2,218.0000	(0.045)	0	0	0
15/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
15/05/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,468.0000	3,468.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,868.0000	2,868.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	10.40	Call	Currency Future	1,334.0000	1,335.0000	0.075	0	0	0
15/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,822.0000	1,820.0000	(0.110)	0	0	0
15/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.55	Put	Currency Future	2,819.0000	2,818.0000	(0.035)	0	0	0
15/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,431.0000	1,428.0000	(0.210)	0	0	0
15/05/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,383.0000	1,380.0000	(0.217)	0	0	0
15/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,168.0000	3,168.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,832.0000	2,833.0000	0.035	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	879.0000	873.0000	(0.683)	0	0	0
15/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/05/2009	€ / R 2009/06/12	16.40	Put	Currency Future	4,668.0000	4,668.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,335.0000	1,332.0000	(0.225)	0	0	0
15/05/2009	€ / R 2009/06/12	11.75	Put	Currency Future	279.0000	270.0000	(3.226)	0	0	0
15/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,335.0000	1,332.0000	(0.225)	0	0	0
15/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
15/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/05/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,469.0000	2,468.0000	(0.041)	0	0	0
15/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	674.0000	666.0000	(1.187)	0	0	0
15/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,147.0000	1,143.0000	(0.349)	0	0	0
15/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
15/05/2009	€ / R 2009/06/12	11.75	Call	Currency Future	260.0000	253.0000	(2.692)	0	0	0
15/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,932.0000	5,932.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	714.0000	706.0000	(1.120)	0	0	0
15/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,469.0000	2,468.0000	(0.041)	0	0	0
15/05/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,120.0000	2,119.0000	(0.047)	0	0	0
15/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
15/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,872.0000	1,870.0000	(0.107)	0	0	0
15/05/2009	€ / R 2009/06/12	12.75	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
15/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,056.0000	1,051.0000	(0.473)	0	0	0
15/05/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,822.0000	1,820.0000	(0.110)	0	0	0
15/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,369.0000	2,368.0000	(0.042)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/05/2009	€ / R 2009/06/12	17.90	Put	Currency Future	6,168.0000	6,168.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,419.0000	2,418.0000	(0.041)	0	0	0
15/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,432.0000	4,432.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,625.0000	1,623.0000	(0.123)	0	0	0
15/05/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,619.0000	2,618.0000	(0.038)	0	0	0
15/05/2009	€ / R 2009/06/12	12.00	Put	Currency Future	447.0000	437.0000	(2.237)	0	0	0
15/05/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,369.0000	2,368.0000	(0.042)	0	0	0
15/05/2009	€ / R 2009/06/12	11.20	Call	Currency Future	599.0000	597.0000	(0.334)	0	0	0
15/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/05/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,269.0000	2,268.0000	(0.044)	0	0	0
15/05/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	14.70	Put	Currency Future	2,968.0000	2,968.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,528.0000	1,525.0000	(0.196)	0	0	0
15/05/2009	€ / R 2009/06/12	14.65	Put	Currency Future	2,918.0000	2,918.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	11.20	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
15/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,431.0000	1,428.0000	(0.210)	0	0	0
15/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/05/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,724.0000	1,722.0000	(0.116)	0	0	0
15/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,872.0000	1,870.0000	(0.107)	0	0	0
15/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,577.0000	1,574.0000	(0.190)	0	0	0
15/05/2009	€ / R 2009/06/12	11.40	Call	Currency Future	450.0000	448.0000	(0.444)	0	0	0
15/05/2009	€ / R 2009/06/12	13.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/05/2009	€ / R 2009/06/12	11.30	Call	Currency Future	521.0000	520.0000	(0.192)	0	0	0
15/05/2009	€ / R 2009/06/12	11.30	Put	Currency Future	90.0000	87.0000	(3.333)	0	0	0
15/05/2009	€ / R 2009/06/12	11.45	Call	Currency Future	416.0000	414.0000	(0.481)	0	0	0
15/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,479.0000	1,477.0000	(0.135)	0	0	0
15/05/2009	€ / R 2009/06/12	13.25	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	€ / R 2009/06/12	11.45	Put	Currency Future	135.0000	131.0000	(2.963)	0	0	0
15/05/2009	€ / R 2009/06/12	12.40	Put	Currency Future	754.0000	746.0000	(1.061)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	11.40	Put	Currency Future	118.0000	115.0000	(2.542)	0	0	0
15/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
15/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,971.0000	1,969.0000	(0.101)	0	0	0
15/05/2009	€ / R	2009/06/12	12.45	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
15/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,070.0000	2,069.0000	(0.048)	0	0	0
15/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,921.0000	1,920.0000	(0.052)	0	0	0
15/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,921.0000	1,920.0000	(0.052)	0	0	0
15/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,170.0000	2,168.0000	(0.092)	0	0	0
15/05/2009	€ / R	2009/06/12	13.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/05/2009	€ / R	2009/06/12	12.45	Put	Currency Future	795.0000	788.0000	(0.881)	0	0	0
15/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
15/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,625.0000	1,623.0000	(0.123)	0	0	0
15/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	155.0000	146.0000	(5.806)	0	0	0
15/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
15/05/2009	€ / R	2009/06/12	13.50	Put	Currency Future	1,773.0000	1,771.0000	(0.113)	0	0	0
15/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,971.0000	1,969.0000	(0.101)	0	0	0
15/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	523.0000	513.0000	(1.912)	0	0	0
15/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	674.0000	666.0000	(1.187)	0	0	0
15/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,674.0000	1,672.0000	(0.119)	0	0	0
15/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	155.0000	146.0000	(5.806)	0	0	0
15/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	523.0000	513.0000	(1.912)	0	0	0
15/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	714.0000	706.0000	(1.120)	0	0	0
15/05/2009	€ / R	2009/06/12	12.20	Put	Currency Future	599.0000	590.0000	(1.503)	0	0	0
15/05/2009	€ / R	2009/06/12	12.20	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
15/05/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,482.0000	2,483.0000	0.040	0	0	0
15/05/2009	€ / R	2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	7.75	Call	Currency Future	3,982.0000	3,983.0000	0.025	0	0	0
15/05/2009	€ / R	2009/06/12	6.25	Call	Currency Future	5,482.0000	5,483.0000	0.018	0	0	0
15/05/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,518.0000	6,518.0000	-	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
15/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	10.75	Call	Currency Future	995.0000	995.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	10.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/05/2009	€ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,018.0000	5,018.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,518.0000	3,518.0000	-	0	0	0
15/05/2009	€ / R	2009/09/14			Currency Future	11.9171	11.9196	0.021	0.0000	0.0000	4,614
15/05/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,723.0000	2,719.0000	(0.147)	0	0	0
15/05/2009	€ / R	2009/09/14	12.15	Put	Currency Future	722.0000	715.0000	(0.970)	0	0	0
15/05/2009	€ / R	2009/09/14	11.20	Put	Currency Future	239.0000	235.0000	(1.674)	0	0	0
15/05/2009	€ / R	2009/09/14	11.25	Put	Currency Future	255.0000	251.0000	(1.569)	0	0	0
15/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	710.0000	707.0000	(0.423)	0	0	0
15/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,534.0000	2,529.0000	(0.197)	0	0	0
15/05/2009	€ / R	2009/09/14	12.15	Call	Currency Future	489.0000	485.0000	(0.818)	0	0	0
15/05/2009	€ / R	2009/09/14	11.10	Call	Currency Future	1,026.0000	1,025.0000	(0.097)	0	0	0
15/05/2009	€ / R	2009/09/14	11.45	Call	Currency Future	792.0000	791.0000	(0.126)	0	0	0
15/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	393.0000	388.0000	(1.272)	0	0	0
15/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
15/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	325.0000	321.0000	(1.231)	0	0	0
15/05/2009	€ / R	2009/09/14	11.75	Put	Currency Future	473.0000	467.0000	(1.268)	0	0	0
15/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	562.0000	556.0000	(1.068)	0	0	0
15/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
15/05/2009	€ / R	2009/09/14	11.10	Put	Currency Future	209.0000	206.0000	(1.435)	0	0	0
15/05/2009	€ / R	2009/09/14	11.75	Call	Currency Future	640.0000	637.0000	(0.469)	0	0	0
15/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,809.0000	1,803.0000	(0.332)	0	0	0
15/05/2009	€ / R	2009/09/14	12.00	Put	Currency Future	623.0000	617.0000	(0.963)	0	0	0
15/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,023.0000	1,016.0000	(0.684)	0	0	0
15/05/2009	€ / R	2009/09/14	11.30	Call	Currency Future	888.0000	887.0000	(0.113)	0	0	0
15/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,203.0000	1,196.0000	(0.582)	0	0	0
15/05/2009	€ / R	2009/09/14	11.25	Call	Currency Future	922.0000	921.0000	(0.108)	0	0	0
15/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	126.0000	123.0000	(2.381)	0	0	0
15/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	340.0000	336.0000	(1.176)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R	2009/09/14	11.45	Put	Currency Future	325.0000	322.0000	(0.923)	0	0	0
15/05/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,440.0000	2,436.0000	(0.164)	0	0	0
15/05/2009	€ / R	2009/09/14	12.35	Call	Currency Future	424.0000	420.0000	(0.943)	0	0	0
15/05/2009	€ / R	2009/09/14	12.75	Call	Currency Future	296.0000	292.0000	(1.351)	0	0	0
15/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	710.0000	707.0000	(0.423)	0	0	0
15/05/2009	€ / R	2009/09/14	14.60	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
15/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	283.0000	279.0000	(1.413)	0	0	0
15/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	688.0000	681.0000	(1.017)	0	0	0
15/05/2009	€ / R	2009/09/14	11.85	Call	Currency Future	599.0000	595.0000	(0.668)	0	0	0
15/05/2009	€ / R	2009/09/14	12.00	Call	Currency Future	540.0000	537.0000	(0.556)	0	0	0
15/05/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,166.0000	1,159.0000	(0.600)	0	0	0
15/05/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,129.0000	1,123.0000	(0.531)	0	0	0
15/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	307.0000	303.0000	(1.303)	0	0	0
15/05/2009	€ / R	2009/09/14	11.20	Call	Currency Future	956.0000	955.0000	(0.105)	0	0	0
15/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	579.0000	575.0000	(0.691)	0	0	0
15/05/2009	€ / R	2009/09/14	11.70	Put	Currency Future	445.0000	439.0000	(1.348)	0	0	0
15/05/2009	€ / R	2009/09/14	13.15	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
15/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	824.0000	822.0000	(0.243)	0	0	0
15/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	562.0000	556.0000	(1.068)	0	0	0
15/05/2009	€ / R	2009/09/14	11.80	Call	Currency Future	619.0000	615.0000	(0.646)	0	0	0
15/05/2009	€ / R	2009/09/14	11.95	Put	Currency Future	592.0000	586.0000	(1.014)	0	0	0
15/05/2009	€ / R	2009/09/14	12.35	Call	Currency Future	424.0000	420.0000	(0.943)	0	0	0
15/05/2009	€ / R	2009/09/14	11.80	Put	Currency Future	502.0000	496.0000	(1.195)	0	0	0
15/05/2009	€ / R	2009/09/14	13.20	Call	Currency Future	191.0000	188.0000	(1.571)	0	0	0
15/05/2009	€ / R	2009/09/14	12.05	Call	Currency Future	522.0000	519.0000	(0.575)	0	0	0
15/05/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,474.0000	1,468.0000	(0.407)	0	0	0
15/05/2009	€ / R	2009/09/14	12.55	Put	Currency Future	989.0000	982.0000	(0.708)	0	0	0
15/05/2009	€ / R	2009/09/14	12.15	Put	Currency Future	722.0000	715.0000	(0.970)	0	0	0
15/05/2009	€ / R	2009/09/14	12.55	Call	Currency Future	356.0000	352.0000	(1.124)	0	0	0
15/05/2009	€ / R	2009/09/14	12.15	Call	Currency Future	489.0000	485.0000	(0.818)	0	0	0
15/05/2009	€ / R	2009/09/14	10.45	Put	Currency Future	76.0000	74.0000	(2.632)	0	0	0
15/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	505.0000	501.0000	(0.792)	0	0	0
15/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	857.0000	850.0000	(0.817)	0	0	0
15/05/2009	€ / R	2009/09/14	11.70	Call	Currency Future	662.0000	659.0000	(0.453)	0	0	0
15/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	688.0000	681.0000	(1.017)	0	0	0
15/05/2009	€ / R	2009/09/14	13.15	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	531.0000	525.0000	(1.130)	0	0	0
15/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	655.0000	649.0000	(0.916)	0	0	0
15/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,434.0000	1,428.0000	(0.418)	0	0	0
15/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	857.0000	850.0000	(0.817)	0	0	0
15/05/2009	€ / R 2009/09/14	13.00	Call	Currency Future	234.0000	230.0000	(1.709)	0	0	0
15/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	559.0000	556.0000	(0.537)	0	0	0
15/05/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,316.0000	1,310.0000	(0.456)	0	0	0
15/05/2009	€ / R 2009/09/14	16.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,434.0000	1,428.0000	(0.418)	0	0	0
15/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	212.0000	208.0000	(1.887)	0	0	0
15/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	579.0000	575.0000	(0.691)	0	0	0
15/05/2009	€ / R 2009/09/14	12.40	Call	Currency Future	406.0000	402.0000	(0.985)	0	0	0
15/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
15/05/2009	€ / R 2009/09/14	11.60	Put	Currency Future	393.0000	388.0000	(1.272)	0	0	0
15/05/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,033.0000	6,031.0000	(0.033)	0	0	0
15/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,347.0000	2,343.0000	(0.170)	0	0	0
15/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
15/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	12.40	Put	Currency Future	889.0000	882.0000	(0.787)	0	0	0
15/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
15/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,536.0000	4,533.0000	(0.066)	0	0	0
15/05/2009	€ / R 2009/09/14	11.30	Put	Currency Future	271.0000	268.0000	(1.107)	0	0	0
15/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,556.0000	1,550.0000	(0.386)	0	0	0
15/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	824.0000	822.0000	(0.243)	0	0	0
15/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,556.0000	1,550.0000	(0.386)	0	0	0
15/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,597.0000	1,591.0000	(0.376)	0	0	0
15/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,058.0000	1,051.0000	(0.662)	0	0	0
15/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
15/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	164.0000	161.0000	(1.829)	0	0	0
15/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
15/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	307.0000	303.0000	(1.303)	0	0	0
15/05/2009	€ / R 2009/09/14	12.20	Put	Currency Future	756.0000	749.0000	(0.926)	0	0	0
15/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,440.0000	2,436.0000	(0.164)	0	0	0
15/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,355.0000	1,349.0000	(0.443)	0	0	0
15/05/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	473.0000	469.0000	(0.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,534.0000	2,529.0000	(0.197)	0	0	0
15/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,467.0000	4,470.0000	0.067	0	0	0
15/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	505.0000	501.0000	(0.792)	0	0	0
15/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,395.0000	1,388.0000	(0.502)	0	0	0
15/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,255.0000	2,250.0000	(0.222)	0	0	0
15/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
15/05/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,969.0000	2,972.0000	0.101	0	0	0
15/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	270.0000	266.0000	(1.481)	0	0	0
15/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
15/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	222.0000	219.0000	(1.351)	0	0	0
15/05/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,543.0000	1,544.0000	0.065	0	0	0
15/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,984.0000	1,979.0000	(0.252)	0	0	0
15/05/2009	€ / R 2009/09/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
15/05/2009	€ / R 2009/09/14	14.95	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
15/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
15/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,639.0000	1,633.0000	(0.366)	0	0	0
15/05/2009	€ / R 2009/09/14	14.50	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
15/05/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,317.0000	4,320.0000	0.069	0	0	0
15/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	164.0000	161.0000	(1.829)	0	0	0
15/05/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,628.0000	2,624.0000	(0.152)	0	0	0
15/05/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,817.0000	5,820.0000	0.052	0	0	0
15/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,967.0000	5,970.0000	0.050	0	0	0
15/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,597.0000	1,591.0000	(0.376)	0	0	0
15/05/2009	€ / R 2009/09/14	15.10	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
15/05/2009	€ / R 2009/09/14	10.60	Put	Currency Future	99.0000	96.0000	(3.030)	0	0	0
15/05/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,416.0000	1,416.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,059.0000	3,055.0000	(0.131)	0	0	0
15/05/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,204.0000	3,201.0000	(0.094)	0	0	0
15/05/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	11.65	Call	Currency Future	686.0000	683.0000	(0.437)	0	0	0
15/05/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	11.65	Put	Currency Future	418.0000	413.0000	(1.196)	0	0	0
15/05/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,820.0000	2,823.0000	0.106	0	0	0
15/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,962.0000	2,958.0000	(0.135)	0	0	0

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15/05/2009	€ / R 2009/09/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	762.0000	761.0000	(0.131)	0	0	0
15/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,681.0000	1,675.0000	(0.357)	0	0	0
15/05/2009	€ / R 2009/09/14	16.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	345.0000	341.0000	(1.159)	0	0	0
15/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	133.0000	130.0000	(2.256)	0	0	0
15/05/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R 2009/09/14	13.45	Call	Currency Future	148.0000	145.0000	(2.027)	0	0	0
15/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,766.0000	1,760.0000	(0.340)	0	0	0
15/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	856.0000	854.0000	(0.234)	0	0	0
15/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	289.0000	285.0000	(1.384)	0	0	0
15/05/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,686.0000	4,683.0000	(0.064)	0	0	0
15/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
15/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	222.0000	219.0000	(1.351)	0	0	0
15/05/2009	€ / R 2009/09/14	11.55	Put	Currency Future	368.0000	364.0000	(1.087)	0	0	0
15/05/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,183.0000	6,181.0000	(0.032)	0	0	0
15/05/2009	€ / R 2009/09/14	11.55	Call	Currency Future	735.0000	734.0000	(0.136)	0	0	0
15/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,164.0000	2,159.0000	(0.231)	0	0	0
15/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,355.0000	1,349.0000	(0.443)	0	0	0
15/05/2009	€ / R 2009/09/14	13.50	Call	Currency Future	140.0000	137.0000	(2.143)	0	0	0
15/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,984.0000	1,979.0000	(0.252)	0	0	0
15/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
15/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,852.0000	1,847.0000	(0.270)	0	0	0
15/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,639.0000	1,633.0000	(0.366)	0	0	0
15/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
15/05/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,940.0000	1,935.0000	(0.258)	0	0	0
15/05/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,723.0000	1,718.0000	(0.290)	0	0	0
15/05/2009	€ / R 2009/09/14	13.75	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
15/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
15/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,852.0000	1,847.0000	(0.270)	0	0	0
15/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	325.0000	321.0000	(1.231)	0	0	0
15/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
15/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
15/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	340.0000	336.0000	(1.176)	0	0	0
15/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
15/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,119.0000	2,114.0000	(0.236)	0	0	0

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15/05/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,255.0000	2,250.0000	(0.222)	0	0	0
15/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,074.0000	2,069.0000	(0.241)	0	0	0
15/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,023.0000	1,016.0000	(0.684)	0	0	0
15/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
15/05/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,515.0000	1,509.0000	(0.396)	0	0	0
15/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,058.0000	1,051.0000	(0.662)	0	0	0
15/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,074.0000	2,069.0000	(0.241)	0	0	0
15/05/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,896.0000	1,891.0000	(0.264)	0	0	0
15/05/2009	€ / R	2009/09/14	13.70	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
15/05/2009	€ / R	2009/09/14	12.45	Put	Currency Future	922.0000	915.0000	(0.759)	0	0	0
15/05/2009	€ / R	2009/09/14	13.25	Call	Currency Future	182.0000	178.0000	(2.198)	0	0	0
15/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
15/05/2009	€ / R	2009/09/14	12.45	Call	Currency Future	389.0000	385.0000	(1.028)	0	0	0
15/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,029.0000	2,024.0000	(0.246)	0	0	0
15/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	126.0000	123.0000	(2.381)	0	0	0
15/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,809.0000	1,803.0000	(0.332)	0	0	0
15/05/2009	€ / R	2009/09/14	12.50	Put	Currency Future	955.0000	948.0000	(0.733)	0	0	0
15/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
15/05/2009	€ / R	2009/09/14	12.50	Call	Currency Future	372.0000	368.0000	(1.075)	0	0	0
15/05/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,093.0000	1,087.0000	(0.549)	0	0	0
15/05/2009	€ / R	2009/09/14	12.70	Call	Currency Future	311.0000	306.0000	(1.608)	0	0	0
15/05/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,166.0000	1,159.0000	(0.600)	0	0	0
15/05/2009	€ / R	2009/09/14	12.30	Put	Currency Future	826.0000	819.0000	(0.847)	0	0	0
15/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
15/05/2009	€ / R	2009/09/14	12.30	Call	Currency Future	443.0000	439.0000	(0.903)	0	0	0
15/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	283.0000	279.0000	(1.413)	0	0	0
15/05/2009	€ / R	2009/09/14	13.55	Call	Currency Future	133.0000	130.0000	(2.256)	0	0	0
15/05/2009	€ / R	2009/09/14	12.25	Put	Currency Future	791.0000	784.0000	(0.885)	0	0	0
15/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,240.0000	1,234.0000	(0.484)	0	0	0
15/05/2009	€ / R	2009/09/14	12.25	Call	Currency Future	458.0000	453.0000	(1.092)	0	0	0
15/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,766.0000	1,760.0000	(0.340)	0	0	0
15/05/2009	€ / R	2009/09/14	16.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	€ / R	2009/09/14	10.90	Call	Currency Future	1,175.0000	1,174.0000	(0.085)	0	0	0
15/05/2009	€ / R	2009/09/14	10.90	Put	Currency Future	158.0000	155.0000	(1.899)	0	0	0
15/05/2009	€ / R	2009/09/14	9.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/05/2009	€ / R	2009/09/14	15.40	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0



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15/05/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,483.0000	6,481.0000	(0.031)	0	0	0
15/05/2009	€ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/09/14	15.40	Put	Currency Future	3,497.0000	3,494.0000	(0.086)	0	0	0
15/05/2009	€ / R	2009/09/14	9.40	Call	Currency Future	2,525.0000	2,527.0000	0.079	0	0	0
15/05/2009	€ / R	2009/09/14	7.90	Call	Currency Future	4,017.0000	4,020.0000	0.075	0	0	0
15/05/2009	€ / R	2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,517.0000	5,520.0000	0.054	0	0	0
15/05/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	€ / R	2009/09/14	16.90	Put	Currency Future	4,985.0000	4,982.0000	(0.060)	0	0	0
15/05/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,209.0000	2,205.0000	(0.181)	0	0	0
15/05/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,394.0000	2,389.0000	(0.209)	0	0	0
15/05/2009	€ / R	2009/09/14	14.15	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
15/05/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,301.0000	2,296.0000	(0.217)	0	0	0
15/05/2009	€ / R	2009/09/14	14.25	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
15/05/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,278.0000	1,272.0000	(0.469)	0	0	0
15/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
15/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,029.0000	2,024.0000	(0.246)	0	0	0
15/05/2009	€ / R	2009/09/14	12.95	Call	Currency Future	245.0000	241.0000	(1.633)	0	0	0
15/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,203.0000	1,196.0000	(0.582)	0	0	0
15/05/2009	€ / R	2009/09/14	12.85	Call	Currency Future	270.0000	266.0000	(1.481)	0	0	0
15/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,240.0000	1,234.0000	(0.484)	0	0	0
15/05/2009	€ / R	2009/09/14	13.10	Call	Currency Future	212.0000	208.0000	(1.887)	0	0	0
15/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
15/05/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,395.0000	1,388.0000	(0.502)	0	0	0
15/05/2009	€ / R	2009/09/14	14.05	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
15/05/2009	€ / R	2009/12/14			Currency Future	12.0939	12.0980	0.034	12.0500	11.9900	2,145
15/05/2009	€ / R	2009/12/14	11.90	Call	Currency Future	854.0000	858.0000	0.468	0	0	0
15/05/2009	€ / R	2009/12/14	12.65	Call	Currency Future	596.0000	597.0000	0.168	0	0	0
15/05/2009	€ / R	2009/12/14	13.60	Call	Currency Future	395.0000	395.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	12.35	Put	Currency Future	941.0000	939.0000	(0.213)	0	0	0
15/05/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,494.0000	1,490.0000	(0.268)	0	0	0
15/05/2009	€ / R	2009/12/14	13.35	Call	Currency Future	438.0000	438.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	12.85	Call	Currency Future	544.0000	545.0000	0.184	0	0	0
15/05/2009	€ / R	2009/12/14	14.70	Call	Currency Future	251.0000	250.0000	(0.398)	0	0	0
15/05/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,377.0000	1,373.0000	(0.290)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	0.0000	2,064.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	753.0000	756.0000	0.398	0	0	0
15/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	609.0000	611.0000	0.328	0	0	0
15/05/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,902.0000	2,897.0000	(0.172)	0	0	0
15/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	521.0000	521.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,051.0000	4,047.0000	(0.099)	0	0	0
15/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	660.0000	660.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,694.0000	1,690.0000	(0.236)	0	0	0
15/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,287.0000	2,283.0000	(0.175)	0	0	0
15/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,220.0000	3,226.0000	0.186	0	0	0
15/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	145.0000	145.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,416.0000	1,412.0000	(0.282)	0	0	0
15/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,770.0000	3,766.0000	(0.106)	0	0	0
15/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	684.0000	687.0000	0.439	0	0	0
15/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,901.0000	1,897.0000	(0.210)	0	0	0
15/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/05/2009	€ / R 2009/12/14	16.10	Put	Currency Future	0.0000	4,141.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	771.0000	775.0000	0.519	0	0	0
15/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	809.0000	808.0000	(0.124)	0	0	0
15/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	510.0000	510.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,857.0000	2,852.0000	(0.175)	0	0	0
15/05/2009	€ / R 2009/12/14	14.75	Call	Currency Future	245.0000	245.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,301.0000	4,306.0000	0.116	0	0	0
15/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
15/05/2009	€ / R 2009/12/14	16.10	Call	Currency Future	0.0000	139.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	777.0000	777.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,339.0000	1,335.0000	(0.299)	0	0	0
15/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,724.0000	3,719.0000	(0.134)	0	0	0
15/05/2009	€ / R 2009/12/14	9.80	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
15/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	533.0000	533.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	4,203.0000	4,208.0000	0.119	0	0	0
15/05/2009	€ / R 2009/12/14	12.05	Call	Currency Future	791.0000	795.0000	0.506	0	0	0
15/05/2009	€ / R 2009/12/14	11.10	Put	Currency Future	0.0000	290.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	533.0000	533.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	164.0000	164.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	11.45	Call	Currency Future	1,074.0000	1,080.0000	0.559	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,318.0000	3,323.0000	0.151	0	0	0
15/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,611.0000	4,606.0000	(0.108)	0	0	0
15/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	0.0000	1,288.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	11.95	Call	Currency Future	832.0000	837.0000	0.601	0	0	0
15/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	429.0000	429.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,301.0000	1,297.0000	(0.307)	0	0	0
15/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	159.0000	162.0000	1.887	0	0	0
15/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	488.0000	488.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	105.0000	104.0000	(0.952)	0	0	0
15/05/2009	€ / R 2009/12/14	10.10	Put	Currency Future	0.0000	66.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,115.0000	1,113.0000	(0.179)	0	0	0
15/05/2009	€ / R 2009/12/14	15.65	Call	Currency Future	168.0000	167.0000	(0.595)	0	0	0
15/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,249.0000	1,257.0000	0.641	0	0	0
15/05/2009	€ / R 2009/12/14	15.80	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
15/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,339.0000	1,335.0000	(0.299)	0	0	0
15/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,219.0000	3,214.0000	(0.155)	0	0	0
15/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	2,154.0000	2,160.0000	0.279	0	0	0
15/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	841.0000	840.0000	(0.119)	0	0	0
15/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	499.0000	499.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,449.0000	4,454.0000	0.112	0	0	0
15/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	305.0000	309.0000	1.311	0	0	0
15/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,864.0000	3,859.0000	(0.129)	0	0	0
15/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	331.0000	331.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	213.0000	212.0000	(0.469)	0	0	0
15/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,490.0000	2,496.0000	0.241	0	0	0
15/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,603.0000	1,610.0000	0.437	0	0	0
15/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
15/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	148.0000	151.0000	2.027	0	0	0
15/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	3,122.0000	3,128.0000	0.192	0	0	0
15/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,044.0000	1,042.0000	(0.192)	0	0	0
15/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,400.0000	4,405.0000	0.114	0	0	0
15/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	975.0000	973.0000	(0.205)	0	0	0
15/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	224.0000	228.0000	1.786	0	0	0
15/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	43.0000	43.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	11.0000	12.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	638.0000	640.0000	0.313	0	0	0
15/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
15/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	609.0000	611.0000	0.328	0	0	0
15/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
15/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,128.0000	3,123.0000	(0.160)	0	0	0
15/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,735.0000	1,731.0000	(0.231)	0	0	0
15/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	2,947.0000	2,942.0000	(0.170)	0	0	0
15/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,642.0000	1,649.0000	0.426	0	0	0
15/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	221.0000	221.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,416.0000	3,421.0000	0.146	0	0	0
15/05/2009	€ / R 2009/12/14	8.80	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
15/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,418.0000	1,426.0000	0.564	0	0	0
15/05/2009	€ / R 2009/12/14	12.05	Put	Currency Future	747.0000	747.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,442.0000	2,448.0000	0.246	0	0	0
15/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,115.0000	1,113.0000	(0.179)	0	0	0
15/05/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	3,957.0000	3,953.0000	(0.101)	0	0	0
15/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,049.0000	6,045.0000	(0.066)	0	0	0
15/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	254.0000	258.0000	1.575	0	0	0
15/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,455.0000	1,451.0000	(0.275)	0	0	0
15/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
15/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	256.0000	256.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,346.0000	2,351.0000	0.213	0	0	0
15/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,037.0000	3,032.0000	(0.165)	0	0	0
15/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
15/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
15/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,812.0000	2,808.0000	(0.142)	0	0	0
15/05/2009	€ / R 2009/12/14	14.80	Call	Currency Future	240.0000	240.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	231.0000	230.0000	(0.433)	0	0	0
15/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	632.0000	633.0000	0.158	0	0	0
15/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	4,105.0000	4,110.0000	0.122	0	0	0
15/05/2009	€ / R 2009/12/14	11.95	Put	Currency Future	688.0000	689.0000	0.145	0	0	0
15/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	735.0000	738.0000	0.408	0	0	12,295
15/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	669.0000	671.0000	0.299	0	0	0
15/05/2009	€ / R 2009/12/14	10.80	Put	Currency Future	196.0000	200.0000	2.041	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	151.0000	151.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	11.85	Call	Currency Future	876.0000	881.0000	0.571	0	0	0
15/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,348.0000	1,356.0000	0.593	0	0	0
15/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	718.0000	717.0000	(0.139)	0	0	0
15/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	907.0000	905.0000	(0.221)	0	0	0
15/05/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,490.0000	1,498.0000	0.537	0	0	0
15/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,250.0000	2,255.0000	0.222	0	0	0
15/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	578.0000	579.0000	0.173	0	0	0
15/05/2009	€ / R 2009/12/14	8.10	Call	Currency Future	0.0000	4,012.0000	100.000	0	0	0
15/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	811.0000	815.0000	0.493	0	0	0
15/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	874.0000	872.0000	(0.229)	0	0	0
15/05/2009	€ / R 2009/12/14	10.45	Put	Currency Future	118.0000	120.0000	1.695	0	0	0
15/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	922.0000	927.0000	0.542	0	0	0
15/05/2009	€ / R 2009/12/14	13.20	Call	Currency Future	467.0000	467.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	8.65	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/05/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,383.0000	1,390.0000	0.506	0	0	0
15/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	718.0000	720.0000	0.279	0	0	0
15/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,489.0000	6,484.0000	(0.077)	0	0	0
15/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,654.0000	1,650.0000	(0.242)	0	0	0
15/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,465.0000	3,470.0000	0.144	0	0	0
15/05/2009	€ / R 2009/12/14	10.95	Put	Currency Future	239.0000	242.0000	1.255	0	0	0
15/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	448.0000	448.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,762.0000	1,768.0000	0.341	0	0	0
15/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	412.0000	411.0000	(0.243)	0	0	0
15/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	32.0000	32.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,574.0000	1,569.0000	(0.318)	0	0	0
15/05/2009	€ / R 2009/12/14	11.45	Put	Currency Future	430.0000	432.0000	0.465	0	0	0
15/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,818.0000	1,813.0000	(0.275)	0	0	0
15/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	80.0000	80.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,152.0000	1,149.0000	(0.260)	0	0	0
15/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	3,025.0000	3,031.0000	0.198	0	0	0
15/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
15/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	171.0000	174.0000	1.754	0	0	0
15/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	701.0000	703.0000	0.285	0	0	0
15/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,985.0000	1,981.0000	(0.202)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,565.0000	1,572.0000	0.447	0	0	0
15/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	438.0000	438.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,036.0000	5,032.0000	(0.079)	0	0	0
15/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,859.0000	1,855.0000	(0.215)	0	0	0
15/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,587.0000	2,593.0000	0.232	0	0	0
15/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,694.0000	1,690.0000	(0.236)	0	0	0
15/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,631.0000	3,627.0000	(0.110)	0	0	0
15/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	403.0000	403.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	175.0000	175.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	735.0000	738.0000	0.408	0	0	0
15/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	270.0000	274.0000	1.481	0	0	0
15/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,314.0000	1,322.0000	0.609	0	0	0
15/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	429.0000	429.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	841.0000	840.0000	(0.119)	0	0	0
15/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
15/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	448.0000	448.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	403.0000	403.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,654.0000	1,650.0000	(0.242)	0	0	0
15/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,534.0000	1,530.0000	(0.261)	0	0	0
15/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	350.0000	350.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	395.0000	395.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,331.0000	2,327.0000	(0.172)	0	0	0
15/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,901.0000	1,897.0000	(0.210)	0	0	0
15/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	325.0000	325.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,157.0000	2,152.0000	(0.232)	0	0	0
15/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,735.0000	1,731.0000	(0.231)	0	0	0
15/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	364.0000	364.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	605.0000	605.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,243.0000	2,239.0000	(0.178)	0	0	0
15/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
15/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	898.0000	903.0000	0.557	0	0	0
15/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	350.0000	350.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,752.0000	4,747.0000	(0.105)	0	0	0
15/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,071.0000	2,066.0000	(0.241)	0	0	0
15/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	39.0000	39.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	364.0000	364.0000	-	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
15/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,355.0000	3,351.0000	(0.119)	0	0	0
15/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,943.0000	1,939.0000	(0.206)	0	0	0
15/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,494.0000	1,490.0000	(0.268)	0	0	0
15/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	1,020.0000	1,027.0000	0.686	0	0	0
15/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	488.0000	488.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	15.25	Call	Currency Future	199.0000	199.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	945.0000	951.0000	0.635	0	0	0
15/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	379.0000	379.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,527.0000	1,535.0000	0.524	0	0	0
15/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,859.0000	1,855.0000	(0.215)	0	0	0
15/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,943.0000	1,939.0000	(0.206)	0	0	0
15/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	478.0000	478.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,879.0000	2,884.0000	0.174	0	0	0
15/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	387.0000	387.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	9.25	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
15/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,071.0000	2,066.0000	(0.241)	0	0	0
15/05/2009	€ / R 2009/12/14	10.75	Put	Currency Future	184.0000	187.0000	1.630	0	0	0
15/05/2009	€ / R 2009/12/14	11.65	Put	Currency Future	526.0000	528.0000	0.380	0	0	0
15/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	387.0000	387.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,195.0000	6,191.0000	(0.065)	0	0	0
15/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	478.0000	478.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,157.0000	2,152.0000	(0.232)	0	0	0
15/05/2009	€ / R 2009/12/14	11.70	Put	Currency Future	552.0000	553.0000	0.181	0	0	0
15/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	337.0000	337.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	11.65	Call	Currency Future	970.0000	976.0000	0.619	0	0	0
15/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,113.0000	2,109.0000	(0.189)	0	0	0
15/05/2009	€ / R 2009/12/14	11.55	Put	Currency Future	477.0000	479.0000	0.419	0	0	0
15/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,080.0000	1,077.0000	(0.278)	0	0	0
15/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,534.0000	1,530.0000	(0.261)	0	0	0
15/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,455.0000	1,451.0000	(0.275)	0	0	0
15/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	499.0000	499.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	569.0000	570.0000	0.176	0	0	0
15/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	357.0000	357.0000	-	0	0	0
15/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,263.0000	1,260.0000	(0.238)	0	0	0
15/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	2,992.0000	2,987.0000	(0.167)	0	0	0
15/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	624.0000	625.0000	0.160	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	€ / R	2009/12/14	14.85	Call	Currency Future	235.0000	235.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	12.80	Call	Currency Future	557.0000	558.0000	0.180	0	0	0
15/05/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,225.0000	1,222.0000	(0.245)	0	0	0
15/05/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,113.0000	2,109.0000	(0.189)	0	0	0
15/05/2009	€ / R	2009/12/14	14.60	Call	Currency Future	261.0000	261.0000	-	0	0	12,295
15/05/2009	€ / R	2009/12/14	12.65	Call	Currency Future	596.0000	597.0000	0.168	0	0	0
15/05/2009	€ / R	2009/12/14	13.85	Call	Currency Future	357.0000	357.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,152.0000	1,149.0000	(0.260)	0	0	0
15/05/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,009.0000	1,007.0000	(0.198)	0	0	0
15/05/2009	€ / R	2009/12/14	12.40	Call	Currency Future	669.0000	671.0000	0.299	0	0	0
15/05/2009	€ / R	2009/12/14	12.40	Put	Currency Future	975.0000	973.0000	(0.205)	0	0	0
15/05/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,614.0000	1,609.0000	(0.310)	0	0	0
15/05/2009	€ / R	2009/12/14	13.25	Call	Currency Future	457.0000	457.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,768.0000	2,763.0000	(0.181)	0	0	0
15/05/2009	€ / R	2009/12/14	12.45	Call	Currency Future	653.0000	655.0000	0.306	0	0	0
15/05/2009	€ / R	2009/12/14	13.45	Call	Currency Future	420.0000	420.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	12.70	Call	Currency Future	582.0000	583.0000	0.172	0	0	0
15/05/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,188.0000	1,185.0000	(0.253)	0	0	0
15/05/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,776.0000	1,772.0000	(0.225)	0	0	0
15/05/2009	€ / R	2009/12/14	14.15	Call	Currency Future	318.0000	317.0000	(0.314)	0	0	0
15/05/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,287.0000	2,283.0000	(0.175)	0	0	0
15/05/2009	€ / R	2009/12/14	14.15	Put	Currency Future	2,374.0000	2,369.0000	(0.211)	0	0	0
15/05/2009	€ / R	2009/12/14	14.25	Call	Currency Future	304.0000	304.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	14.25	Put	Currency Future	2,460.0000	2,456.0000	(0.163)	0	0	0
15/05/2009	€ / R	2009/12/14	14.05	Call	Currency Future	331.0000	331.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	13.95	Call	Currency Future	344.0000	344.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,028.0000	2,024.0000	(0.197)	0	0	0
15/05/2009	€ / R	2009/12/14	13.75	Call	Currency Future	372.0000	372.0000	-	0	0	0
15/05/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,200.0000	2,196.0000	(0.182)	0	0	0
15/05/2009	€ / R	2010/03/15			Currency Future	12.2761	12.2787	0.021	12.2800	12.2800	33
15/05/2009	€ / R	2010/03/15	12.10	Call	Currency Future	1,018.0000	1,023.0000	0.491	0	0	0
15/05/2009	€ / R	2010/03/15	13.25	Put	Currency Future	0.0000	1,635.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	12.10	Put	Currency Future	842.0000	845.0000	0.356	0	0	0
15/05/2009	€ / R	2010/03/15	14.25	Call	Currency Future	0.0000	479.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	14.25	Put	Currency Future	0.0000	2,450.0000	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
15/05/2009	€ / R	2010/03/15	15.25	Call	Currency Future	0.0000	347.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	15.25	Put	Currency Future	0.0000	3,318.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	13.25	Call	Currency Future	0.0000	664.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	11.25	Put	Currency Future	0.0000	413.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	0.0000	1,441.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	10.25	Put	Currency Future	0.0000	145.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	8.25	Call	Currency Future	0.0000	4,056.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	8.25	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	9.25	Call	Currency Future	0.0000	3,075.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	9.25	Put	Currency Future	0.0000	46.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	10.25	Call	Currency Future	0.0000	2,173.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	16.25	Call	Currency Future	0.0000	252.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	16.25	Put	Currency Future	0.0000	4,223.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	12.25	Call	Currency Future	0.0000	964.0000	100.000	0	0	0
15/05/2009	€ / R	2010/03/15	12.25	Put	Currency Future	0.0000	936.0000	100.000	0	0	0
15/05/2009	AL13	2009/08/06			Index Future	247.4180	247.3320	(0.035)	0.0000	0.0000	7
15/05/2009	ALBI	2009/08/06			Index Future	294.0620	293.4400	(0.212)	0.0000	0.0000	551
15/05/2009	ALBI	2009/11/05			Index Future	299.6530	299.0210	(0.211)	0.0000	0.0000	0
15/05/2009	CRD1	2009/08/06			Index Future	125.7430	125.6220	(0.096)	0.0000	0.0000	2
15/05/2009	CRD1	2009/11/05			Index Future	128.1320	128.0090	(0.096)	0.0000	0.0000	0
15/05/2009	GOVI	2009/08/06			jGovi	295.8660	295.2630	(0.204)	0.0000	0.0000	146
15/05/2009	GOVI	2009/11/05			jGovi	301.4210	300.8090	(0.203)	0.0000	0.0000	0
15/05/2009	ILBI	2009/08/06			Index Future	356.6960	356.6960	-	0.0000	0.0000	2
15/05/2009	ILBI	2009/11/05			Index Future	363.5890	363.5890	-	0.0000	0.0000	0
15/05/2009	J153	2010/08/31			jSwap	7.7730	7.7570	(0.206)	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
15/05/2009	J157	2015/09/15			jSwap	8.8330	8.8480	0.170	0.0000	0.0000	0
15/05/2009	J186	2026/12/21			jSwap	8.4950	8.4910	(0.047)	0.0000	0.0000	0
15/05/2009	J201	2014/12/22			jSwap	8.8690	8.8830	0.158	0.0000	0.0000	0
15/05/2009	J203	2017/09/15			jSwap	8.9530	8.9450	(0.089)	0.0000	0.0000	0
15/05/2009	J204	2018/12/21			jSwap	9.0370	9.0190	(0.199)	0.0000	0.0000	0
15/05/2009	J207	2020/01/15			jSwap	8.9970	8.9840	(0.144)	0.0000	0.0000	0
15/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
15/05/2009	JFRA	2009/08/06			jFra	7.0170	7.0280	0.157	0.0000	0.0000	0
15/05/2009	JFRA	2009/11/05			jFra	6.9010	6.8720	(0.420)	0.0000	0.0000	0
15/05/2009	JN02	2009/08/06			jNote	7.6550	7.6480	(0.091)	0.0000	0.0000	0
15/05/2009	JN05	2009/08/06			jNote	8.5850	8.5960	0.128	0.0000	0.0000	0
15/05/2009	JN10	2009/08/06			jNote	8.8440	8.8290	(0.170)	0.0000	0.0000	0
15/05/2009	JROD	2009/05/29			jRod	9.2240	9.2240	-	0.0000	0.0000	0
15/05/2009	JROD	2009/06/30			jRod	8.5150	8.4950	(0.235)	0.0000	0.0000	0
15/05/2009	JROD	2009/07/31			jRod	8.0640	8.0150	(0.608)	0.0000	0.0000	0
15/05/2009	JROD	2009/08/31			jRod	8.5510	8.5120	(0.456)	0.0000	0.0000	0
15/05/2009	JROD	2009/09/30			jRod	8.1560	8.1060	(0.613)	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
15/05/2009	JROD	2009/10/30			jRod	7.9240	7.8610	(0.795)	0.0000	0.0000	0
15/05/2009	JROD	2009/11/30			jRod	8.3210	8.2680	(0.637)	0.0000	0.0000	0
15/05/2009	JROD	2009/12/31			jRod	8.0910	8.0210	(0.865)	0.0000	0.0000	0
15/05/2009	OTH1	2009/08/06			Index Future	284.1110	283.3830	(0.256)	0.0000	0.0000	3
15/05/2009	OTH1	2009/11/05			Index Future	289.5070	288.7670	(0.256)	0.0000	0.0000	0
15/05/2009	R153	2009/08/06			Bond Future	5.8720	5.9140	0.715	0.0000	0.0000	0
15/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,249.0000	4,205.0000	(1.036)	0	0	0
15/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
15/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,000.0000	3,956.0000	(1.100)	0	0	0
15/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
15/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	41.0000	41.0000	-	0	0	0
15/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,262.0000	1,262.0000	-	0	0	0
15/05/2009	R157	2009/08/06			Bond Future	8.2450	8.2760	0.376	0.0000	0.0000	9,773
15/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	736.0000	758.0000	2.989	0	0	0
15/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	6,054.0000	5,908.0000	(2.412)	0	0	0
15/05/2009	R157	2009/11/05			Bond Future	8.2870	8.3200	0.398	0.0000	0.0000	0
15/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,967.0000	6,075.0000	1.810	0	0	0
15/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,757.0000	1,693.0000	(3.643)	0	0	0
15/05/2009	R157	2010/02/04			Bond Future	8.3410	8.3760	0.420	0.0000	0.0000	0
15/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	2,964.0000	2,886.0000	(2.632)	0	0	0
15/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,977.0000	6,074.0000	1.623	0	0	0
15/05/2009	R186	2009/08/06			Bond Future	8.7140	8.7650	0.585	8.7500	8.7500	12,602
15/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	999.0000	902.0000	(9.710)	0	0	35
15/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	6,442.0000	6,110.0000	(5.154)	0	0	0
15/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,026.0000	14,432.0000	2.895	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,660.0000	3,831.0000	4.672	0	0	0
15/05/2009	R186	2009/11/05			Bond Future	8.7380	8.7910	0.607	0.0000	0.0000	0
15/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	7,074.0000	6,781.0000	(4.142)	0	0	0
15/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,956.0000	7,181.0000	3.235	0	0	240
15/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,594.0000	15,967.0000	2.392	0	0	0
15/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	2,437.0000	2,292.0000	(5.950)	0	0	5,000
15/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,822.0000	6,020.0000	3.401	0	0	5,000
15/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	8,350.0000	8,029.0000	(3.844)	0	0	0
15/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,457.0000	13,802.0000	2.564	0	0	0
15/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	3,129.0000	2,956.0000	(5.529)	0	0	240
15/05/2009	R186	2010/02/04			Bond Future	8.7670	8.8210	0.616	0.0000	0.0000	0
15/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	6,709.0000	6,461.0000	(3.697)	0	0	0
15/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,890.0000	12,164.0000	2.304	0	0	0
15/05/2009	R201	2009/08/06			Bond Future	8.3690	8.3900	0.251	0.0000	0.0000	2
15/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,401.0000	4,322.0000	(1.795)	0	0	0
15/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	705.0000	716.0000	1.560	0	0	0
15/05/2009	R201	2009/11/05			Bond Future	8.4000	8.4220	0.262	0.0000	0.0000	0
15/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1,263.0000	1,229.0000	(2.692)	0	0	0
15/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,061.0000	5,118.0000	1.126	0	0	0
15/05/2009	R201	2010/02/04			Bond Future	8.4400	8.4630	0.273	0.0000	0.0000	0
15/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,849.0000	1,813.0000	(1.947)	0	0	0
15/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,651.0000	5,705.0000	0.956	0	0	0
15/05/2009	R203	2009/08/06			Bond Future	8.6550	8.6860	0.358	0.0000	0.0000	0
15/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,443.0000	1,482.0000	2.703	0	0	0
15/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	4,732.0000	4,596.0000	(2.874)	0	0	0
15/05/2009	R203	2009/11/05			Bond Future	8.6920	8.7240	0.368	0.0000	0.0000	0
15/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,384.0000	1,331.0000	(3.829)	0	0	0
15/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,251.0000	8,374.0000	1.491	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	R203	2010/02/04			Bond Future	8.7360	8.7700	0.389	0.0000	0.0000	0
15/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,507.0000	6,603.0000	1.475	0	0	0
15/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	3,571.0000	3,484.0000	(2.436)	0	0	0
15/05/2009	R204	2009/08/06			Bond Future	8.6660	8.6970	0.358	0.0000	0.0000	488
15/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	5,099.0000	4,952.0000	(2.883)	0	0	0
15/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,594.0000	1,637.0000	2.698	0	0	0
15/05/2009	R204	2009/11/05			Bond Future	8.6980	8.7300	0.368	0.0000	0.0000	0
15/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,508.0000	1,450.0000	(3.846)	0	0	0
15/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,100.0000	9,234.0000	1.473	0	0	0
15/05/2009	R204	2010/02/04			Bond Future	8.7350	8.7680	0.378	0.0000	0.0000	0
15/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,160.0000	7,261.0000	1.411	0	0	0
15/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	3,931.0000	3,838.0000	(2.366)	0	0	0
15/05/2009	R206	2009/08/06			Bond Future	8.3620	8.3830	0.251	0.0000	0.0000	1,214
15/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	579.0000	588.0000	1.554	0	0	0
15/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,684.0000	3,618.0000	(1.792)	0	0	0
15/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,242.0000	5,303.0000	1.164	0	0	0
15/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	232.0000	219.0000	(5.603)	0	0	300
15/05/2009	R206	2009/11/05			Bond Future	8.3940	8.4160	0.262	0.0000	0.0000	0
15/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,143.0000	4,190.0000	1.134	0	0	0
15/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	1,044.0000	1,016.0000	(2.682)	0	0	0
15/05/2009	R206	2010/02/04			Bond Future	8.4380	8.4620	0.284	0.0000	0.0000	0
15/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,590.0000	4,637.0000	1.024	0	0	0
15/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,506.0000	1,475.0000	(2.058)	0	0	0
15/05/2009	R207	2009/08/06			Bond Future	8.8000	8.8310	0.352	0.0000	0.0000	0
15/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	4,700.0000	4,556.0000	(3.064)	0	0	0
15/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,938.0000	1,988.0000	2.580	0	0	0
15/05/2009	R207	2009/11/05			Bond Future	8.8320	8.8640	0.362	0.0000	0.0000	0
15/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,142.0000	10,284.0000	1.400	0	0	0

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15/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,417.0000	1,361.0000	(3.952)	0	0	0
15/05/2009	R207	2010/02/04			Bond Future	8.8700	8.9030	0.372	0.0000	0.0000	0
15/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,786.0000	7,892.0000	1.361	0	0	0
15/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	3,926.0000	3,832.0000	(2.394)	0	0	0
15/05/2009	R208	2009/08/06			Bond Future	8.9020	8.9440	0.472	0.0000	0.0000	0
15/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,239.0000	2,323.0000	3.752	0	0	0
15/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	4,430.0000	4,245.0000	(4.176)	0	0	0
15/05/2009	R208	2009/11/05			Bond Future	8.9760	9.0180	0.468	0.0000	0.0000	0
15/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,824.0000	10,010.0000	1.893	0	0	0
15/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,622.0000	1,544.0000	(4.809)	0	0	0
15/05/2009	R208	2010/02/04			Bond Future	9.0830	9.1240	0.451	0.0000	0.0000	0
15/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,843.0000	7,977.0000	1.709	0	0	0
15/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	4,149.0000	4,031.0000	(2.844)	0	0	0
15/05/2009	R209	2009/08/06			Bond Future	8.2410	8.2810	0.485	0.0000	0.0000	4,513
15/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	3,226.0000	3,047.0000	(5.549)	0	0	1,950
15/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,407.0000	5,581.0000	3.218	0	0	0
15/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	2,367.0000	2,458.0000	3.845	0	0	0
15/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	6,671.0000	6,409.0000	(3.927)	0	0	0
15/05/2009	R209	2009/11/05			Bond Future	8.2490	8.2910	0.509	0.0000	0.0000	0
15/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	1,925.0000	1,823.0000	(5.299)	0	0	5,000
15/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	13,435.0000	13,124.0000	(2.315)	0	0	0
15/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,318.0000	14,586.0000	1.872	0	0	0
15/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,810.0000	1,867.0000	3.149	0	0	2,500
15/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	2,527.0000	2,405.0000	(4.828)	0	0	0
15/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,204.0000	12,450.0000	2.016	0	0	0
15/05/2009	R209	2010/02/04			Bond Future	8.2610	8.3030	0.508	0.0000	0.0000	0
15/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	2,763.0000	2,829.0000	2.389	0	0	0
15/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	15,930.0000	15,628.0000	(1.896)	0	0	0
15/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	4,851.0000	4,690.0000	(3.319)	0	0	2,500

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15/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,027.0000	12,234.0000	1.721	0	0	0
15/05/2009	TRT1	2009/08/06			Index Future	292.0500	291.4540	(0.204)	0.0000	0.0000	100
15/05/2009	TRT1	2009/11/05			Index Future	297.5970	296.9920	(0.203)	0.0000	0.0000	0
15/05/2009	ZAAD	2009/06/12			Currency Future	6.5087	6.5203	0.178	6.4700	6.4700	9,769
15/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	386.0000	396.0000	2.591	0	0	0
15/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	130.0000	130.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	141.0000	130.0000	(7.801)	0	0	0
15/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	711.0000	723.0000	1.688	0	0	0
15/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,591.0000	1,580.0000	(0.691)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	200.0000	204.0000	2.000	0	0	0
15/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	483.0000	470.0000	(2.692)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	171.0000	160.0000	(6.433)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	149.0000	151.0000	1.342	0	0	0
15/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	662.0000	674.0000	1.813	0	0	0
15/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,491.0000	4,480.0000	(0.245)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	91.0000	84.0000	(7.692)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	204.0000	192.0000	(5.882)	0	0	0
15/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,044.0000	1,032.0000	(1.149)	0	0	0
15/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	5,991.0000	5,980.0000	(0.184)	0	0	0
15/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,691.0000	1,680.0000	(0.651)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	232.0000	237.0000	2.155	0	0	0

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15/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,359.0000	4,370.0000	0.252	0	0	0
15/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	316.0000	304.0000	(3.797)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	115.0000	106.0000	(7.826)	0	0	0
15/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	760.0000	772.0000	1.579	0	0	0
15/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,859.0000	5,870.0000	0.188	0	0	0
15/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	614.0000	626.0000	1.954	0	0	0
15/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	2,991.0000	2,980.0000	(0.368)	0	0	0
15/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,791.0000	1,780.0000	(0.614)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	173.0000	176.0000	1.734	0	0	0
15/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
15/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,691.0000	1,680.0000	(0.651)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	115.0000	106.0000	(7.826)	0	0	0
15/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,509.0000	4,520.0000	0.244	0	0	0
15/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	239.0000	227.0000	(5.021)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	442.0000	429.0000	(2.941)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	112.0000	112.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	399.0000	386.0000	(3.258)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	98.0000	97.0000	(1.020)	0	0	0
15/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	567.0000	579.0000	2.116	0	0	0
15/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	483.0000	470.0000	(2.692)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	173.0000	176.0000	1.734	0	0	0
15/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,509.0000	1,520.0000	0.729	0	0	0
15/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	442.0000	429.0000	(2.941)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
15/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	3,009.0000	3,020.0000	0.366	0	0	0
15/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	357.0000	344.0000	(3.641)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	130.0000	130.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	475.0000	487.0000	2.526	0	0	0
15/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	277.0000	264.0000	(4.693)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	570.0000	557.0000	(2.281)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	303.0000	310.0000	2.310	0	0	0
15/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	6,009.0000	6,020.0000	0.183	0	0	0
15/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	526.0000	513.0000	(2.471)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	239.0000	227.0000	(5.021)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,392.0000	1,380.0000	(0.862)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,093.0000	1,081.0000	(1.098)	0	0	0
15/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,859.0000	2,870.0000	0.385	0	0	0
15/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	277.0000	264.0000	(4.693)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	200.0000	204.0000	2.000	0	0	0
15/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	171.0000	160.0000	(6.433)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,641.0000	4,630.0000	(0.237)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	91.0000	84.0000	(7.692)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	660.0000	647.0000	(1.970)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	897.0000	885.0000	(1.338)	0	0	0
15/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,141.0000	6,130.0000	(0.179)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	570.0000	557.0000	(2.281)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	706.0000	694.0000	(1.700)	0	0	0
15/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,141.0000	3,130.0000	(0.350)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	399.0000	386.0000	(3.258)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	614.0000	602.0000	(1.954)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	266.0000	272.0000	2.256	0	0	0
15/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	520.0000	532.0000	2.308	0	0	0
15/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	753.0000	741.0000	(1.594)	0	0	0
15/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,641.0000	1,630.0000	(0.670)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	897.0000	885.0000	(1.338)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
15/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,359.0000	1,370.0000	0.809	0	0	0
15/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	995.0000	983.0000	(1.206)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	660.0000	647.0000	(1.970)	0	0	0
15/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	343.0000	350.0000	2.041	0	0	0
15/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	357.0000	344.0000	(3.641)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	849.0000	836.0000	(1.531)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	946.0000	934.0000	(1.268)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	343.0000	350.0000	2.041	0	0	0
15/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	22.0000	22.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	430.0000	443.0000	3.023	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,292.0000	1,280.0000	(0.929)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	266.0000	272.0000	2.256	0	0	0
15/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	475.0000	487.0000	2.526	0	0	0
15/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	801.0000	788.0000	(1.623)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	706.0000	694.0000	(1.700)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,891.0000	5,880.0000	(0.187)	0	0	0
15/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,609.0000	1,620.0000	0.684	0	0	0
15/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,109.0000	3,120.0000	0.354	0	0	0
15/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,109.0000	6,120.0000	0.180	0	0	0
15/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,609.0000	4,620.0000	0.239	0	0	0
15/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,891.0000	2,880.0000	(0.380)	0	0	0
15/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,391.0000	4,380.0000	(0.251)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	801.0000	788.0000	(1.623)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,192.0000	1,181.0000	(0.923)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,292.0000	1,280.0000	(0.929)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,143.0000	1,131.0000	(1.050)	0	0	0
15/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,491.0000	1,480.0000	(0.738)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,044.0000	1,032.0000	(1.149)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	386.0000	396.0000	2.591	0	0	0
15/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,392.0000	1,380.0000	(0.862)	0	0	0
15/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,192.0000	1,181.0000	(0.923)	0	0	0
15/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/05/2009	ZAAD	2009/09/14			Currency Future	6.5722	6.5844	0.186	0.0000	0.0000	1,174
15/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	831.0000	823.0000	(0.963)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	498.0000	506.0000	1.606	0	0	0
15/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	769.0000	779.0000	1.300	0	0	0
15/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	257.0000	259.0000	0.778	0	0	0
15/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	241.0000	244.0000	1.245	0	0	0
15/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	639.0000	632.0000	(1.095)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	124.0000	129.0000	4.032	0	0	0
15/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	126.0000	122.0000	(3.175)	0	0	0
15/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
15/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	646.0000	655.0000	1.393	0	0	0
15/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	227.0000	229.0000	0.881	0	0	0
15/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	639.0000	632.0000	(1.095)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	752.0000	744.0000	(1.064)	0	0	0
15/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,822.0000	5,834.0000	0.206	0	0	0
15/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	686.0000	696.0000	1.458	0	0	0
15/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	812.0000	822.0000	1.232	0	0	0
15/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	455.0000	444.0000	(2.418)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	419.0000	409.0000	(2.387)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	161.0000	166.0000	3.106	0	0	0
15/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	312.0000	315.0000	0.962	0	0	0
15/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,692.0000	1,681.0000	(0.650)	0	0	0
15/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	727.0000	737.0000	1.376	0	0	0

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15/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	831.0000	823.0000	(0.963)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	161.0000	166.0000	3.106	0	0	0
15/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	533.0000	542.0000	1.689	0	0	0
15/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
15/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	675.0000	668.0000	(1.037)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	465.0000	473.0000	1.720	0	0	0
15/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	351.0000	342.0000	(2.564)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
15/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,178.0000	3,166.0000	(0.378)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	914.0000	905.0000	(0.985)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	227.0000	229.0000	0.881	0	0	0
15/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	126.0000	122.0000	(3.175)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	273.0000	277.0000	1.465	0	0	0
15/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	872.0000	864.0000	(0.917)	0	0	0
15/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
15/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	312.0000	315.0000	0.962	0	0	0
15/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	384.0000	375.0000	(2.344)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	568.0000	557.0000	(1.937)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,042.0000	1,033.0000	(0.864)	0	0	0
15/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	791.0000	783.0000	(1.011)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	455.0000	444.0000	(2.418)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	190.0000	191.0000	0.526	0	0	0
15/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	260.0000	252.0000	(3.077)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	752.0000	744.0000	(1.064)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	111.0000	107.0000	(3.604)	0	0	0
15/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,326.0000	1,338.0000	0.905	0	0	0
15/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	74.0000	71.0000	(4.054)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	114.0000	118.0000	3.509	0	0	0
15/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	498.0000	506.0000	1.606	0	0	0
15/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	332.0000	336.0000	1.205	0	0	0
15/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	124.0000	129.0000	4.032	0	0	0
15/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	607.0000	616.0000	1.483	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
15/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	713.0000	706.0000	(0.982)	0	0	0
15/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,928.0000	5,916.0000	(0.202)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	143.0000	139.0000	(2.797)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	289.0000	281.0000	(2.768)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
15/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,501.0000	1,490.0000	(0.733)	0	0	0
15/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	97.0000	94.0000	(3.093)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
15/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,072.0000	3,084.0000	0.391	0	0	0
15/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
15/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,678.0000	4,666.0000	(0.257)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	569.0000	578.0000	1.582	0	0	0
15/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	289.0000	281.0000	(2.768)	0	0	0
15/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	379.0000	384.0000	1.319	0	0	0
15/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	956.0000	947.0000	(0.941)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	85.0000	82.0000	(3.529)	0	0	0
15/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,178.0000	6,166.0000	(0.194)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	162.0000	157.0000	(3.086)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
15/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,572.0000	4,584.0000	0.262	0	0	0
15/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	148.0000	153.0000	3.378	0	0	0
15/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	914.0000	905.0000	(0.985)	0	0	0
15/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,822.0000	2,834.0000	0.425	0	0	0
15/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	232.0000	225.0000	(3.017)	0	0	0
15/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	273.0000	277.0000	1.465	0	0	0
15/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	384.0000	375.0000	(2.344)	0	0	0
15/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	999.0000	990.0000	(0.901)	0	0	0
15/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	207.0000	200.0000	(3.382)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	354.0000	359.0000	1.412	0	0	0
15/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,573.0000	1,585.0000	0.763	0	0	0
15/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	351.0000	342.0000	(2.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	257.0000	259.0000	0.778	0	0	0
15/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
15/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	405.0000	412.0000	1.728	0	0	0
15/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	434.0000	441.0000	1.613	0	0	0
15/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
15/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,322.0000	4,334.0000	0.278	0	0	0
15/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	379.0000	384.0000	1.319	0	0	0
15/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	675.0000	668.0000	(1.037)	0	0	0
15/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,522.0000	4,534.0000	0.265	0	0	0
15/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	148.0000	153.0000	3.378	0	0	0
15/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	713.0000	706.0000	(0.982)	0	0	0
15/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,022.0000	6,034.0000	0.199	0	0	0
15/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	190.0000	191.0000	0.526	0	0	0
15/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	183.0000	178.0000	(2.732)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	292.0000	295.0000	1.027	0	0	0
15/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	320.0000	311.0000	(2.813)	0	0	0
15/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,022.0000	3,034.0000	0.397	0	0	0
15/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	354.0000	359.0000	1.412	0	0	0
15/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	568.0000	557.0000	(1.937)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	232.0000	225.0000	(3.017)	0	0	0
15/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,524.0000	1,536.0000	0.787	0	0	0
15/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
15/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	207.0000	200.0000	(3.382)	0	0	0
15/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	603.0000	596.0000	(1.161)	0	0	0
15/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
15/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	175.0000	180.0000	2.857	0	0	0
15/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
15/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,428.0000	4,416.0000	(0.271)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,928.0000	2,916.0000	(0.410)	0	0	0
15/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,453.0000	1,443.0000	(0.688)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	201.0000	203.0000	0.995	0	0	0
15/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	529.0000	518.0000	(2.079)	0	0	0
15/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	213.0000	215.0000	0.939	0	0	0
15/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	201.0000	203.0000	0.995	0	0	0
15/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	529.0000	518.0000	(2.079)	0	0	0
15/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,978.0000	2,966.0000	(0.403)	0	0	0
15/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	491.0000	481.0000	(2.037)	0	0	0
15/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,478.0000	4,466.0000	(0.268)	0	0	0
15/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,978.0000	5,966.0000	(0.201)	0	0	0
15/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,072.0000	6,084.0000	0.198	0	0	0
15/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14			Currency Future	6.6353	6.6465	0.169	0.0000	0.0000	165
15/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	619.0000	625.0000	0.969	0	0	0
15/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	167.0000	163.0000	(2.395)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	619.0000	625.0000	0.969	0	0	0
15/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	653.0000	659.0000	0.919	0	0	0
15/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	184.0000	179.0000	(2.717)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	587.0000	593.0000	1.022	0	0	0
15/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	400.0000	403.0000	0.750	0	0	0
15/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	270.0000	263.0000	(2.593)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	446.0000	438.0000	(1.794)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	201.0000	196.0000	(2.488)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	415.0000	407.0000	(1.928)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	620.0000	610.0000	(1.613)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	382.0000	385.0000	0.785	0	0	0
15/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	558.0000	563.0000	0.896	0	0	0
15/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	446.0000	438.0000	(1.794)	0	0	0
15/05/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,545.0000	1,556.0000	0.712	0	0	0
15/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	184.0000	179.0000	(2.717)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	305.0000	307.0000	0.656	0	0	0
15/05/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	333.0000	335.0000	0.601	0	0	0
15/05/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	223.0000	217.0000	(2.691)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	415.0000	407.0000	(1.928)	0	0	0
15/05/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
15/05/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,215.0000	6,204.0000	(0.177)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	530.0000	535.0000	0.943	0	0	0
15/05/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	354.0000	346.0000	(2.260)	0	0	0
15/05/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	296.0000	289.0000	(2.365)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	354.0000	346.0000	(2.260)	0	0	0
15/05/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	687.0000	694.0000	1.019	0	0	0
15/05/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	481.0000	485.0000	0.832	0	0	0
15/05/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	558.0000	563.0000	0.896	0	0	0
15/05/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	439.0000	442.0000	0.683	0	0	0
15/05/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	382.0000	385.0000	0.785	0	0	0
15/05/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	3,035.0000	3,047.0000	0.395	0	0	0
15/05/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	152.0000	147.0000	(3.289)	0	0	0
15/05/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	695.0000	685.0000	(1.439)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	505.0000	510.0000	0.990	0	0	0
15/05/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	439.0000	442.0000	0.683	0	0	0
15/05/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	223.0000	217.0000	(2.691)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	400.0000	403.0000	0.750	0	0	0
15/05/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,535.0000	4,547.0000	0.265	0	0	0
15/05/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	280.0000	281.0000	0.357	0	0	0
15/05/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	620.0000	610.0000	(1.613)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	548.0000	538.0000	(1.825)	0	0	0
15/05/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,535.0000	1,524.0000	(0.717)	0	0	0
15/05/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	799.0000	789.0000	(1.252)	0	0	0
15/05/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	124.0000	120.0000	(3.226)	0	0	0
15/05/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	280.0000	281.0000	0.357	0	0	0
15/05/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	513.0000	504.0000	(1.754)	0	0	0
15/05/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	264.0000	265.0000	0.379	0	0	0
15/05/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	249.0000	250.0000	0.402	0	0	0
15/05/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	348.0000	350.0000	0.575	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	479.0000	470.0000	(1.879)	0	0	0
15/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,035.0000	6,047.0000	0.199	0	0	0
15/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	207.0000	208.0000	0.483	0	0	0
15/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	763.0000	753.0000	(1.311)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	419.0000	422.0000	0.716	0	0	0
15/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	319.0000	320.0000	0.313	0	0	0
15/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	835.0000	843.0000	0.958	0	0	0
15/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	249.0000	250.0000	0.402	0	0	0
15/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	513.0000	504.0000	(1.754)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	324.0000	317.0000	(2.160)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	384.0000	376.0000	(2.083)	0	0	0
15/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	729.0000	719.0000	(1.372)	0	0	0
15/05/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	100.0000	96.0000	(4.000)	0	0	0
15/05/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	305.0000	307.0000	0.656	0	0	0
15/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	583.0000	574.0000	(1.544)	0	0	0
15/05/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,971.0000	2,960.0000	(0.370)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	759.0000	767.0000	1.054	0	0	0
15/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	695.0000	685.0000	(1.439)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	319.0000	320.0000	0.313	0	0	0
15/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	348.0000	350.0000	0.575	0	0	0
15/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	270.0000	263.0000	(2.593)	0	0	0
15/05/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,465.0000	4,454.0000	(0.246)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	505.0000	510.0000	0.990	0	0	0
15/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	583.0000	574.0000	(1.544)	0	0	0
15/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	657.0000	647.0000	(1.522)	0	0	0
15/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	234.0000	235.0000	0.427	0	0	0
15/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	364.0000	367.0000	0.824	0	0	0
15/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	872.0000	861.0000	(1.261)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	296.0000	289.0000	(2.365)	0	0	0
15/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	292.0000	294.0000	0.685	0	0	0
15/05/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	49.0000	49.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	220.0000	221.0000	0.455	0	0	0
15/05/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	4.0000	4.0000	-	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
15/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	763.0000	753.0000	(1.311)	0	0	0
15/05/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,219.0000	3,208.0000	(0.342)	0	0	0
15/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	835.0000	825.0000	(1.198)	0	0	0
15/05/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	460.0000	463.0000	0.652	0	0	0
15/05/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,764.0000	1,752.0000	(0.680)	0	0	0
15/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	245.0000	239.0000	(2.449)	0	0	0
15/05/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	481.0000	485.0000	0.832	0	0	0
15/05/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
15/05/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,965.0000	5,954.0000	(0.184)	0	0	0
15/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,715.0000	4,704.0000	(0.233)	0	0	0
15/05/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,308.0000	1,318.0000	0.765	0	0	0
15/05/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,785.0000	2,797.0000	0.431	0	0	0
15/05/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,785.0000	5,797.0000	0.207	0	0	0
15/05/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,285.0000	4,297.0000	0.280	0	0	0
15/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,915.0000	5,904.0000	(0.186)	0	0	0
15/05/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,085.0000	6,097.0000	0.197	0	0	0
15/05/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/05/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,491.0000	1,479.0000	(0.805)	0	0	0
15/05/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,922.0000	2,910.0000	(0.411)	0	0	0
15/05/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,415.0000	4,404.0000	(0.249)	0	0	0
15/05/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	76.0000	76.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,593.0000	1,604.0000	0.691	0	0	0
15/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,585.0000	4,597.0000	0.262	0	0	0
15/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,085.0000	3,097.0000	0.389	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/05/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
<b>Grand Total:</b>										<b>755,046</b>