



Derivatives High/Low Report

High/Low for 22/05/2009

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
22/05/2009	\$ / R 2009/06/12			Currency Future	8.4720	8.3313	(1.661)	8.4900	8.2400	358,801
22/05/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	2,000
22/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,379.0000	2,519.0000	5.885	0	0	0
22/05/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	89.0000	131.0000	47.191	0	0	0
22/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	231.0000	161.0000	(30.303)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	2,000
22/05/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,242.0000	1,379.0000	11.031	0	0	0
22/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,679.0000	2,819.0000	5.226	0	0	0
22/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	66.0000	45.0000	(31.818)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,679.0000	2,819.0000	5.226	0	0	0
22/05/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,078.0000	3,219.0000	4.581	0	0	0
22/05/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	382.0000	490.0000	28.272	0	0	0
22/05/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	812.0000	943.0000	16.133	0	0	0
22/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	1,536.0000	1,674.0000	8.984	0	0	0
22/05/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
22/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	544.0000	664.0000	22.059	0	0	0
22/05/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	859.0000	990.0000	15.250	0	0	0
22/05/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
22/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	66.0000	45.0000	(31.818)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	31.0000	22.0000	(29.032)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	3,278.0000	3,419.0000	4.301	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,130.0000	2,270.0000	6.573	0	0	0
22/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	502.0000	620.0000	23.506	0	0	0
22/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	182.0000	128.0000	(29.670)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	675.0000	801.0000	18.667	0	0	0
22/05/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	2,978.0000	3,119.0000	4.735	0	0	0
22/05/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	204.0000	143.0000	(29.902)	0	0	0
22/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	544.0000	664.0000	22.059	0	0	0
22/05/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,280.0000	2,419.0000	6.096	0	0	0
22/05/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	104.0000	72.0000	(30.769)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,579.0000	2,719.0000	5.428	0	0	0
22/05/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	477.0000	364.0000	(23.690)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,429.0000	2,569.0000	5.764	0	0	0
22/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,388.0000	1,527.0000	10.014	0	0	0
22/05/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	2,031.0000	2,170.0000	6.844	0	0	0
22/05/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	675.0000	801.0000	18.667	0	0	0
22/05/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	241.0000	332.0000	37.759	0	0	0
22/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	1
22/05/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	953.0000	1,086.0000	13.956	0	0	0
22/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,684.0000	1,822.0000	8.195	0	0	0
22/05/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	182.0000	262.0000	43.956	0	0	0
22/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,634.0000	1,773.0000	8.507	0	0	0
22/05/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,882.0000	2,021.0000	7.386	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	74.0000	51.0000	(31.081)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,242.0000	1,379.0000	11.031	0	0	0
22/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,828.0000	2,969.0000	4.986	0	0	0
22/05/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	261.0000	180.0000	(31.034)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,193.0000	1,330.0000	11.484	0	0	0
22/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	293.0000	205.0000	(30.034)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	139.0000	199.0000	43.165	0	0	0
22/05/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	274.0000	370.0000	35.036	0	0	0
22/05/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	31.0000	22.0000	(29.032)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,145.0000	1,281.0000	11.878	0	0	0
22/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,832.0000	1,971.0000	7.587	0	0	0
22/05/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	83.0000	57.0000	(31.325)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,629.0000	2,769.0000	5.325	0	0	0
22/05/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	146.0000	101.0000	(30.822)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,379.0000	2,519.0000	5.885	0	0	0
22/05/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	461.0000	576.0000	24.946	0	0	0
22/05/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
22/05/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	308.0000	409.0000	32.792	0	0	0
22/05/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	100
22/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	1
22/05/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	361.0000	263.0000	(27.147)	0	0	0
22/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	93.0000	64.0000	(31.183)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	3,478.0000	3,619.0000	4.054	0	0	0
22/05/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	163.0000	114.0000	(30.061)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,193.0000	1,330.0000	11.484	0	0	0
22/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,733.0000	1,872.0000	8.021	0	0	0
22/05/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,329.0000	2,469.0000	6.011	0	0	0
22/05/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	326.0000	233.0000	(28.528)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,778.0000	2,919.0000	5.076	0	0	0
22/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	130.0000	90.0000	(30.769)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,096.0000	1,232.0000	12.409	0	0	0
22/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/05/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	344.0000	449.0000	30.523	0	0	0
22/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	421.0000	532.0000	26.366	0	0	0
22/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,928.0000	3,069.0000	4.816	0	0	0
22/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,882.0000	2,021.0000	7.386	0	0	0
22/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,180.0000	2,320.0000	6.422	0	0	0
22/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,931.0000	2,071.0000	7.250	0	0	0
22/05/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	3,228.0000	3,369.0000	4.368	0	0	0
22/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	121.0000	174.0000	43.802	0	0	0
22/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	159.0000	229.0000	44.025	0	0	0
22/05/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	308.0000	409.0000	32.792	0	0	0
22/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	631.0000	755.0000	19.651	0	0	0
22/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,378.0000	3,519.0000	4.174	0	0	0
22/05/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	104.0000	152.0000	46.154	0	0	0
22/05/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,778.0000	3,919.0000	3.732	0	0	0
22/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	130.0000	90.0000	(30.769)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,832.0000	1,971.0000	7.587	0	0	0
22/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	2,729.0000	2,869.0000	5.130	0	0	0
22/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	116.0000	80.0000	(31.034)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	953.0000	1,086.0000	13.956	0	0	0
22/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,585.0000	1,723.0000	8.707	0	0	0
22/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	204.0000	143.0000	(29.902)	0	0	0
22/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	274.0000	370.0000	35.036	0	0	0
22/05/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	3,128.0000	3,269.0000	4.508	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	116.0000	80.0000	(31.034)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,733.0000	1,872.0000	8.021	0	0	0
22/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	398.0000	294.0000	(26.131)	0	0	0
22/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	344.0000	449.0000	30.523	0	0	0
22/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,578.0000	3,719.0000	3.941	0	0	0
22/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	859.0000	990.0000	15.250	0	0	0
22/05/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	146.0000	101.0000	(30.822)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,678.0000	3,819.0000	3.834	0	0	0
22/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	76.0000	113.0000	48.684	0	0	0
22/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,529.0000	2,669.0000	5.536	0	0	0
22/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	74.0000	51.0000	(31.081)	0	0	0
22/05/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	3,178.0000	3,319.0000	4.437	0	0	0
22/05/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	55.0000	82.0000	49.091	0	0	0
22/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,339.0000	1,477.0000	10.306	0	0	0
22/05/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,479.0000	2,619.0000	5.647	0	0	0
22/05/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	1,048.0000	1,183.0000	12.882	0	0	0
22/05/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	3,028.0000	3,169.0000	4.657	0	0	0
22/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	502.0000	620.0000	23.506	0	0	0
22/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,080.0000	2,220.0000	6.731	0	0	0
22/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,981.0000	2,120.0000	7.017	0	0	0
22/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,878.0000	3,019.0000	4.899	0	0	0
22/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	182.0000	262.0000	43.956	0	0	0
22/05/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	210.0000	296.0000	40.952	0	0	0
22/05/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	720.0000	848.0000	17.778	0	0	0
22/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	766.0000	895.0000	16.841	0	0	0
22/05/2009	\$ / R	2009/06/12	11.35	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
22/05/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,438.0000	1,576.0000	9.597	0	0	0
22/05/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,629.0000	2,769.0000	5.325	0	0	0
22/05/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	241.0000	332.0000	37.759	0	0	0
22/05/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,339.0000	1,477.0000	10.306	0	0	0
22/05/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,429.0000	2,569.0000	5.764	0	0	0
22/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,130.0000	2,270.0000	6.573	0	0	0
22/05/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	421.0000	532.0000	26.366	0	0	0
22/05/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,438.0000	1,576.0000	9.597	0	0	0
22/05/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,585.0000	1,723.0000	8.707	0	0	0
22/05/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	3,828.0000	3,969.0000	3.683	0	0	0
22/05/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	766.0000	895.0000	16.841	0	0	0
22/05/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	5,328.0000	5,469.0000	2.646	0	0	0
22/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
22/05/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	2,500
22/05/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,080.0000	2,220.0000	6.731	0	0	0
22/05/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	6,828.0000	6,969.0000	2.065	0	0	0
22/05/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	163.0000	114.0000	(30.061)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,145.0000	1,281.0000	11.878	0	0	0
22/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	93.0000	64.0000	(31.183)	0	0	50
22/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,684.0000	1,822.0000	8.195	0	0	0
22/05/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	22.0000	33.0000	50.000	0	0	0
22/05/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	587.0000	709.0000	20.784	0	0	5
22/05/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	220
22/05/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,172.0000	5,031.0000	(2.726)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,000.0000	1,135.0000	13.500	0	0	0
22/05/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,578.0000	6,719.0000	2.144	0	0	0
22/05/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	231.0000	161.0000	(30.303)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,291.0000	1,428.0000	10.612	0	0	0
22/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,329.0000	2,469.0000	6.011	0	0	0
22/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	3,672.0000	3,531.0000	(3.840)	0	0	0
22/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	159.0000	229.0000	44.025	0	0	0
22/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	2,230.0000	2,370.0000	6.278	0	0	0
22/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,783.0000	1,921.0000	7.740	0	0	0
22/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,078.0000	5,219.0000	2.777	0	0	0
22/05/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	2,172.0000	2,031.0000	(6.492)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,528.0000	3,669.0000	3.997	0	0	0
22/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
22/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	694.0000	564.0000	(18.732)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	59.0000	41.0000	(30.508)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,634.0000	1,773.0000	8.507	0	0	0
22/05/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	4,328.0000	4,469.0000	3.258	0	0	0
22/05/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,422.0000	2,281.0000	(5.822)	0	0	0
22/05/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	293.0000	205.0000	(30.034)	0	0	0
22/05/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	740.0000	608.0000	(17.838)	0	0	0
22/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	18.0000	27.0000	50.000	0	0	0
22/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
22/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,722.0000	1,582.0000	(8.130)	0	0	0
22/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,180.0000	2,320.0000	6.422	0	0	0
22/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,931.0000	2,071.0000	7.250	0	0	0
22/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
22/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	121.0000	174.0000	43.802	0	0	0
22/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,722.0000	2,581.0000	(5.180)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
22/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	2,022.0000	1,881.0000	(6.973)	0	0	0
22/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,096.0000	1,232.0000	12.409	0	0	0
22/05/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,722.0000	3,581.0000	(3.788)	0	0	0
22/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	906.0000	1,038.0000	14.570	0	0	0
22/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	4,022.0000	3,881.0000	(3.506)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	3,022.0000	2,881.0000	(4.666)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,278.0000	4,419.0000	3.296	0	0	0
22/05/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	3,922.0000	3,781.0000	(3.595)	0	0	0
22/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,078.0000	3,219.0000	4.581	0	0	0
22/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	929.0000	792.0000	(14.747)	0	0	0
22/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
22/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,487.0000	1,625.0000	9.280	0	0	0
22/05/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	5,422.0000	5,281.0000	(2.601)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,628.0000	3,769.0000	3.886	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,487.0000	1,625.0000	9.280	0	0	0
22/05/2009	\$ / R 2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,428.0000	3,569.0000	4.113	0	0	0
22/05/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,000.0000	1,135.0000	13.500	0	0	0
22/05/2009	\$ / R 2009/06/12	13.00	Put	Currency Future	4,528.0000	4,669.0000	3.114	0	0	0
22/05/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	12.55	Put	Currency Future	4,078.0000	4,219.0000	3.458	0	0	0
22/05/2009	\$ / R 2009/06/12	7.50	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
22/05/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	7.50	Call	Currency Future	978.0000	840.0000	(14.110)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,388.0000	1,527.0000	10.014	0	0	0
22/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,828.0000	2,969.0000	4.986	0	0	0
22/05/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,328.0000	3,469.0000	4.237	0	0	0
22/05/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
22/05/2009	\$ / R 2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,579.0000	2,719.0000	5.428	0	0	0
22/05/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	7.45	Call	Currency Future	1,027.0000	888.0000	(13.535)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,878.0000	3,019.0000	4.899	0	0	0
22/05/2009	\$ / R 2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,928.0000	3,069.0000	4.816	0	0	0
22/05/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	3,578.0000	3,719.0000	3.941	0	0	0
22/05/2009	\$ / R 2009/06/12	5.65	Call	Currency Future	2,822.0000	2,681.0000	(4.996)	0	0	0
22/05/2009	\$ / R 2009/06/12	12.95	Put	Currency Future	4,478.0000	4,619.0000	3.149	0	0	0
22/05/2009	\$ / R 2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/06/12	6.65	Call	Currency Future	1,822.0000	1,682.0000	(7.684)	0	0	0
22/05/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
22/05/2009	\$ / R 2009/06/12	7.65	Call	Currency Future	834.0000	699.0000	(16.187)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	906.0000	1,038.0000	14.570	0	0	0
22/05/2009	\$ / R	2009/06/12	7.65	Put	Currency Future	12.0000	17.0000	41.667	0	0	0
22/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
22/05/2009	\$ / R	2009/06/12	6.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	6.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	5.50	Call	Currency Future	2,972.0000	2,831.0000	(4.744)	0	0	0
22/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,822.0000	3,681.0000	(3.689)	0	0	0
22/05/2009	\$ / R	2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	6.50	Call	Currency Future	1,972.0000	1,832.0000	(7.099)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,428.0000	3,569.0000	4.113	0	0	0
22/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,922.0000	1,782.0000	(7.284)	0	0	0
22/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,428.0000	4,569.0000	3.184	0	0	0
22/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	2,922.0000	2,781.0000	(4.825)	0	0	0
22/05/2009	\$ / R	2009/06/12	6.35	Call	Currency Future	2,122.0000	1,981.0000	(6.645)	0	0	0
22/05/2009	\$ / R	2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	5.35	Call	Currency Future	3,122.0000	2,981.0000	(4.516)	0	0	0
22/05/2009	\$ / R	2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	4.50	Call	Currency Future	3,972.0000	3,831.0000	(3.550)	0	0	0
22/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	7.35	Call	Currency Future	1,125.0000	985.0000	(12.444)	0	0	0
22/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,872.0000	1,732.0000	(7.479)	0	0	0
22/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	881.0000	745.0000	(15.437)	0	0	0
22/05/2009	\$ / R	2009/06/12	7.35	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
22/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
22/05/2009	\$ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	12.85	Put	Currency Future	4,378.0000	4,519.0000	3.221	0	0	0
22/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	3,872.0000	3,731.0000	(3.642)	0	0	0
22/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,872.0000	2,731.0000	(4.909)	0	0	0
22/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	13.10	Put	Currency Future	4,628.0000	4,769.0000	3.047	0	0	0
22/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,128.0000	4,269.0000	3.416	0	0	0
22/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,578.0000	4,719.0000	3.080	0	0	0
22/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	4,678.0000	4,819.0000	3.014	0	0	0
22/05/2009	\$ / R	2009/06/12	4.35	Call	Currency Future	4,122.0000	3,981.0000	(3.421)	0	0	0
22/05/2009	\$ / R	2009/09/14			Currency Future	8.6145	8.4725	(1.648)	8.5500	8.3900	15,258
22/05/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	569.0000	663.0000	16.520	0	0	0
22/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	503.0000	593.0000	17.893	0	0	0
22/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,317.0000	2,450.0000	5.740	0	0	0
22/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	118.0000	105.0000	(11.017)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	418.0000	365.0000	(12.679)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	274.0000	241.0000	(12.044)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,850.0000	1,979.0000	6.973	0	0	0
22/05/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	385.0000	462.0000	20.000	0	0	0
22/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	352.0000	308.0000	(12.500)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,713.0000	1,840.0000	7.414	0	0	0
22/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,667.0000	1,794.0000	7.618	0	0	0
22/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	637.0000	736.0000	15.542	0	0	0
22/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,223.0000	2,355.0000	5.938	0	0	0
22/05/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	499.0000	435.0000	(12.826)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	114.0000	102.0000	(10.526)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	383.0000	335.0000	(12.533)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,804.0000	1,933.0000	7.151	0	0	0
22/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	979.0000	1,092.0000	11.542	0	0	0
22/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	127.0000	113.0000	(11.024)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	110.0000	98.0000	(10.909)	0	0	1,000
22/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,533.0000	1,658.0000	8.154	0	0	0
22/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	860.0000	969.0000	12.674	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	114.0000	102.0000	(10.526)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	243.0000	214.0000	(11.934)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,850.0000	1,979.0000	6.973	0	0	0
22/05/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	441.0000	526.0000	19.274	0	0	0
22/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	153.0000	135.0000	(11.765)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	456.0000	398.0000	(12.719)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,488.0000	1,613.0000	8.401	0	0	0
22/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,035.0000	2,166.0000	6.437	0	0	0
22/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,270.0000	2,403.0000	5.859	0	0	0
22/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,271.0000	1,391.0000	9.441	0	0	0
22/05/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	178.0000	157.0000	(11.798)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,989.0000	2,119.0000	6.536	0	0	0
22/05/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,747.0000	2,882.0000	4.914	0	0	0
22/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	193.0000	170.0000	(11.917)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,444.0000	1,568.0000	8.587	0	0	0
22/05/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	79.0000	70.0000	(11.392)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	234.0000	206.0000	(11.966)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	100.0000	89.0000	(11.000)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	216.0000	191.0000	(11.574)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,019.0000	1,134.0000	11.286	0	0	0
22/05/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	76.0000	68.0000	(10.526)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	132.0000	117.0000	(11.364)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,102.0000	1,218.0000	10.526	0	0	0
22/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	1,093.0000	973.0000	(10.979)	0	0	13,157
22/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	746.0000	850.0000	13.941	0	0	0
22/05/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,412.0000	2,546.0000	5.556	0	0	0
22/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,555.0000	2,690.0000	5.284	0	0	0
22/05/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	536.0000	627.0000	16.978	0	0	0
22/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,035.0000	2,166.0000	6.437	0	0	0
22/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	400.0000	350.0000	(12.500)	0	0	13,157
22/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,228.0000	1,347.0000	9.691	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	100.0000	89.0000	(11.000)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,364.0000	2,498.0000	5.668	0	0	0
22/05/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	78.0000	100.0000	28.205	0	0	0
22/05/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	310.0000	272.0000	(12.258)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,176.0000	2,308.0000	6.066	0	0	0
22/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,082.0000	2,213.0000	6.292	0	0	0
22/05/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	110.0000	98.0000	(10.909)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,357.0000	1,479.0000	8.990	0	0	0
22/05/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	171.0000	151.0000	(11.696)	0	0	0
22/05/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	472.0000	559.0000	18.432	0	0	0
22/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,060.0000	1,176.0000	10.943	0	0	0
22/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,271.0000	1,391.0000	9.441	0	0	0
22/05/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	436.0000	381.0000	(12.615)	0	0	100
22/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	225.0000	199.0000	(11.556)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	81.0000	73.0000	(9.877)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	165.0000	145.0000	(12.121)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,896.0000	2,026.0000	6.857	0	0	0
22/05/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	821.0000	928.0000	13.033	0	0	0
22/05/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	253.0000	223.0000	(11.858)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,314.0000	1,434.0000	9.132	0	0	0
22/05/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	1,942.0000	2,073.0000	6.746	0	0	0
22/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	225.0000	199.0000	(11.556)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	286.0000	251.0000	(12.238)	0	0	0
22/05/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	477.0000	416.0000	(12.788)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	79.0000	70.0000	(11.392)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	323.0000	284.0000	(12.074)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,060.0000	1,176.0000	10.943	0	0	0
22/05/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	208.0000	183.0000	(12.019)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	939.0000	1,050.0000	11.821	0	0	0
22/05/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	90.0000	80.0000	(11.111)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	201.0000	176.0000	(12.438)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	127.0000	113.0000	(11.024)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,400.0000	1,523.0000	8.786	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,144.0000	1,261.0000	10.227	0	0	0
22/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,713.0000	1,840.0000	7.414	0	0	0
22/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	153.0000	135.0000	(11.765)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	185.0000	163.0000	(11.892)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,622.0000	1,749.0000	7.830	0	0	0
22/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	413.0000	494.0000	19.613	0	0	0
22/05/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,818.0000	3,956.0000	3.614	0	0	0
22/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,577.0000	1,703.0000	7.990	0	0	0
22/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	185.0000	163.0000	(11.892)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,186.0000	1,304.0000	9.949	0	0	0
22/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	6,787.0000	6,929.0000	2.092	0	0	0
22/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	142.0000	126.0000	(11.268)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,804.0000	1,933.0000	7.151	0	0	0
22/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,622.0000	1,749.0000	7.830	0	0	0
22/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	201.0000	176.0000	(12.438)	0	0	0
22/05/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,444.0000	1,568.0000	8.587	0	0	0
22/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	118.0000	105.0000	(11.017)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,488.0000	1,613.0000	8.401	0	0	0
22/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,082.0000	2,213.0000	6.292	0	0	0
22/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
22/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,294.0000	5,434.0000	2.645	0	0	0
22/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,357.0000	1,479.0000	8.990	0	0	0
22/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	137.0000	121.0000	(11.679)	0	0	0
22/05/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	81.0000	73.0000	(9.877)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,507.0000	2,641.0000	5.345	0	0	0
22/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	142.0000	177.0000	24.648	0	0	0
22/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,699.0000	2,834.0000	5.002	0	0	0
22/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	171.0000	151.0000	(11.696)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	137.0000	121.0000	(11.679)	0	0	0
22/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	856.0000	749.0000	(12.500)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,896.0000	2,026.0000	6.857	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,405.0000	4,544.0000	3.156	0	0	0
22/05/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,758.0000	1,887.0000	7.338	0	0	0
22/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	208.0000	183.0000	(12.019)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	165.0000	145.0000	(12.121)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,228.0000	1,347.0000	9.691	0	0	0
22/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,400.0000	1,523.0000	8.786	0	0	0
22/05/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	123.0000	109.0000	(11.382)	0	0	0
22/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,795.0000	2,931.0000	4.866	0	0	0
22/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,144.0000	1,261.0000	10.227	0	0	0
22/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,129.0000	2,260.0000	6.153	0	0	0
22/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	193.0000	170.0000	(11.917)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	367.0000	321.0000	(12.534)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	358.0000	432.0000	20.670	0	0	0
22/05/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	603.0000	699.0000	15.920	0	0	0
22/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,317.0000	2,450.0000	5.740	0	0	0
22/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	783.0000	889.0000	13.538	0	0	0
22/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,364.0000	2,498.0000	5.668	0	0	0
22/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,218.0000	2,078.0000	(6.312)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	523.0000	454.0000	(13.193)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	709.0000	811.0000	14.386	0	0	0
22/05/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,651.0000	2,786.0000	5.092	0	0	0
22/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
22/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,555.0000	2,690.0000	5.284	0	0	0
22/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,715.0000	3,573.0000	(3.822)	0	0	0
22/05/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,096.0000	5,236.0000	2.747	0	0	0
22/05/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
22/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	298.0000	261.0000	(12.416)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,459.0000	2,593.0000	5.449	0	0	0
22/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	337.0000	296.0000	(12.166)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	51.0000	66.0000	29.412	0	0	0
22/05/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,603.0000	2,738.0000	5.186	0	0	0
22/05/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	860.0000	969.0000	12.674	0	0	0
22/05/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	673.0000	773.0000	14.859	0	0	0
22/05/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,270.0000	2,403.0000	5.859	0	0	0
22/05/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	746.0000	850.0000	13.941	0	0	0
22/05/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
22/05/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	655.0000	572.0000	(12.672)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	274.0000	241.0000	(12.044)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,972.0000	1,833.0000	(7.049)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
22/05/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
22/05/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	240.0000	299.0000	24.583	0	0	0
22/05/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,129.0000	2,260.0000	6.153	0	0	0
22/05/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,923.0000	1,785.0000	(7.176)	0	0	0
22/05/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,577.0000	1,703.0000	7.990	0	0	0
22/05/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,209.0000	4,348.0000	3.302	0	0	0
22/05/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	715.0000	626.0000	(12.448)	0	0	0
22/05/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,182.0000	3,319.0000	4.305	0	0	0
22/05/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	32.0000	42.0000	31.250	0	0	0
22/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	142.0000	126.0000	(11.268)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	200.0000	253.0000	26.500	0	0	0
22/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	243.0000	214.0000	(11.934)	0	0	0
22/05/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	262.0000	324.0000	23.664	0	0	0
22/05/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
22/05/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	298.0000	261.0000	(12.416)	0	0	0
22/05/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	626.0000	546.0000	(12.780)	0	0	0
22/05/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	783.0000	889.0000	13.538	0	0	0
22/05/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,538.0000	6,679.0000	2.157	0	0	0
22/05/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
22/05/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	50.0000	44.0000	(12.000)	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
22/05/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,915.0000	3,773.0000	(3.627)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	234.0000	206.0000	(11.966)	0	0	0
22/05/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	5,215.0000	5,073.0000	(2.723)	0	0	0
22/05/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	106.0000	135.0000	27.358	0	0	0
22/05/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	547.0000	476.0000	(12.980)	0	0	0
22/05/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	1,011.0000	895.0000	(11.474)	0	0	0
22/05/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
22/05/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,046.0000	5,186.0000	2.774	0	0	0
22/05/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,730.0000	1,593.0000	(7.919)	0	0	0
22/05/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/05/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,231.0000	3,368.0000	4.240	0	0	0
22/05/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	310.0000	272.0000	(12.258)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,019.0000	1,134.0000	11.286	0	0	0
22/05/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,465.0000	5,323.0000	(2.598)	0	0	0
22/05/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,540.0000	1,406.0000	(8.701)	0	0	0
22/05/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,965.0000	3,823.0000	(3.581)	0	0	0
22/05/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	971.0000	857.0000	(11.740)	0	0	0
22/05/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,401.0000	1,270.0000	(9.350)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/05/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	1,266.0000	1,138.0000	(10.111)	0	0	0
22/05/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
22/05/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,572.0000	3,711.0000	3.891	0	0	0
22/05/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/05/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	333.0000	403.0000	21.021	0	0	0
22/05/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	87.0000	111.0000	27.586	0	0	0
22/05/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	979.0000	1,092.0000	11.542	0	0	0
22/05/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	1,051.0000	934.0000	(11.132)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,466.0000	2,325.0000	(5.718)	0	0	0
22/05/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
22/05/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	96.0000	122.0000	27.083	0	0	0
22/05/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	2,021.0000	1,882.0000	(6.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
22/05/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
22/05/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,621.0000	3,760.0000	3.839	0	0	0
22/05/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,085.0000	3,222.0000	4.441	0	0	0
22/05/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,875.0000	1,736.0000	(7.413)	0	0	0
22/05/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,416.0000	2,275.0000	(5.836)	0	0	0
22/05/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,063.0000	4,201.0000	3.397	0	0	0
22/05/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,588.0000	6,729.0000	2.140	0	0	0
22/05/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	263.0000	232.0000	(11.787)	0	0	0
22/05/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	899.0000	1,009.0000	12.236	0	0	0
22/05/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
22/05/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,415.0000	5,273.0000	(2.622)	0	0	0
22/05/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,493.0000	1,360.0000	(8.908)	0	0	0
22/05/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,447.0000	1,315.0000	(9.122)	0	0	0
22/05/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
22/05/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	684.0000	598.0000	(12.573)	0	0	0
22/05/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,161.0000	4,299.0000	3.317	0	0	0
22/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,186.0000	1,304.0000	9.949	0	0	0
22/05/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	284.0000	349.0000	22.887	0	0	0
22/05/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	599.0000	522.0000	(12.855)	0	0	0
22/05/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
22/05/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
22/05/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
22/05/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	220.0000	276.0000	25.455	0	0	0
22/05/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	29.0000	38.0000	31.034	0	0	0
22/05/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,356.0000	1,225.0000	(9.661)	0	0	0
22/05/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,507.0000	2,641.0000	5.345	0	0	0
22/05/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	932.0000	820.0000	(12.017)	0	0	0
22/05/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
22/05/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	117.0000	148.0000	26.496	0	0	0
22/05/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	3,916.0000	4,054.0000	3.524	0	0	0
22/05/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	41.0000	53.0000	29.268	0	0	0
22/05/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/05/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,603.0000	2,738.0000	5.186	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	2,940.0000	3,076.0000	4.626	0	0	0
22/05/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,826.0000	1,688.0000	(7.558)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,037.0000	3,173.0000	4.478	0	0	0
22/05/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/05/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,014.0000	4,152.0000	3.438	0	0	0
22/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,667.0000	1,794.0000	7.618	0	0	0
22/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	418.0000	365.0000	(12.679)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	169.0000	211.0000	24.852	0	0	0
22/05/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	784.0000	684.0000	(12.755)	0	0	0
22/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	503.0000	593.0000	17.893	0	0	0
22/05/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
22/05/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,134.0000	3,271.0000	4.371	0	0	0
22/05/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	2,119.0000	1,980.0000	(6.560)	0	0	0
22/05/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
22/05/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,634.0000	1,498.0000	(8.323)	0	0	0
22/05/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,112.0000	4,250.0000	3.356	0	0	0
22/05/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	64.0000	81.0000	26.563	0	0	0
22/05/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
22/05/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
22/05/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	1,178.0000	1,054.0000	(10.526)	0	0	0
22/05/2009	\$ / R	2009/12/14			Currency Future	8.7456	8.6002	(1.663)	8.6500	8.6000	3,137
22/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,654.0000	3,790.0000	3.722	0	0	0
22/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	174.0000	158.0000	(9.195)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,026.0000	1,132.0000	10.331	0	0	0
22/05/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	303.0000	275.0000	(9.241)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	649.0000	584.0000	(10.015)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	201.0000	182.0000	(9.453)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,387.0000	2,515.0000	5.362	0	0	0
22/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	675.0000	765.0000	13.333	0	0	0
22/05/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	228.0000	206.0000	(9.649)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	141.0000	128.0000	(9.220)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,463.0000	3,599.0000	3.927	0	0	0
22/05/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	182.0000	165.0000	(9.341)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	553.0000	633.0000	14.467	0	0	0
22/05/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,983.0000	2,106.0000	6.203	0	0	0
22/05/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,896.0000	3,028.0000	4.558	0	0	0
22/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	109.0000	99.0000	(9.174)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,342.0000	1,456.0000	8.495	0	0	0
22/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	611.0000	698.0000	14.239	0	0	0
22/05/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	520.0000	470.0000	(9.615)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	989.0000	1,093.0000	10.516	0	0	0
22/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,103.0000	1,210.0000	9.701	0	0	0
22/05/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,619.0000	4,758.0000	3.009	0	0	0
22/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	337.0000	306.0000	(9.199)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	435.0000	393.0000	(9.655)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,989.0000	3,122.0000	4.450	0	0	0
22/05/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	766.0000	690.0000	(9.922)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	138.0000	125.0000	(9.420)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	627.0000	565.0000	(9.888)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	774.0000	869.0000	12.274	0	0	0
22/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	398.0000	361.0000	(9.296)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	135.0000	122.0000	(9.630)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	420.0000	489.0000	16.429	0	0	0
22/05/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	553.0000	499.0000	(9.765)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	366.0000	332.0000	(9.290)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,942.0000	3,075.0000	4.521	0	0	0
22/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	707.0000	799.0000	13.013	0	0	0
22/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,635.0000	1,755.0000	7.339	0	0	0
22/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,617.0000	2,747.0000	4.968	0	0	0
22/05/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	148.0000	134.0000	(9.459)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	642.0000	731.0000	13.863	0	0	0
22/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	281.0000	255.0000	(9.253)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,301.0000	1,414.0000	8.686	0	0	0
22/05/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,511.0000	3,646.0000	3.845	0	0	0
22/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	320.0000	290.0000	(9.375)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	187.0000	169.0000	(9.626)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	281.0000	255.0000	(9.253)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	100.0000	90.0000	(10.000)	0	0	10,100
22/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,722.0000	1,842.0000	6.969	0	0	0
22/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	498.0000	573.0000	15.060	0	0	0
22/05/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	435.0000	393.0000	(9.655)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,103.0000	1,210.0000	9.701	0	0	0
22/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,424.0000	1,540.0000	8.146	0	0	0
22/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,635.0000	1,755.0000	7.339	0	0	0
22/05/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,220.0000	1,331.0000	9.098	0	0	0
22/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	693.0000	623.0000	(10.101)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,654.0000	3,790.0000	3.722	0	0	0
22/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	267.0000	242.0000	(9.363)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	229.0000	279.0000	21.834	0	0	0
22/05/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,341.0000	2,469.0000	5.468	0	0	0
22/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	346.0000	314.0000	(9.249)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,278.0000	1,161.0000	(9.155)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	588.0000	531.0000	(9.694)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,328.0000	4,466.0000	3.189	0	0	0
22/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	844.0000	942.0000	11.611	0	0	0
22/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	461.0000	417.0000	(9.544)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	489.0000	442.0000	(9.611)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	133.0000	161.0000	21.053	0	0	0
22/05/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	607.0000	548.0000	(9.720)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	915.0000	1,016.0000	11.038	0	0	0
22/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	100.0000	90.0000	(10.000)	0	0	114
22/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	9,530
22/05/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,522.0000	4,661.0000	3.074	0	0	0
22/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	475.0000	429.0000	(9.684)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,894.0000	4,030.0000	3.493	0	0	0
22/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	553.0000	499.0000	(9.765)	0	0	13,513
22/05/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,181.0000	1,291.0000	9.314	0	0	0
22/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	97.0000	119.0000	22.680	0	0	0
22/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	879.0000	979.0000	11.377	0	0	0
22/05/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	376.0000	341.0000	(9.309)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,383.0000	1,497.0000	8.243	0	0	0
22/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	320.0000	290.0000	(9.375)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,251.0000	2,377.0000	5.598	0	0	0
22/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,025.0000	929.0000	(9.366)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,225.0000	3,359.0000	4.155	0	0	0
22/05/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,443.0000	1,319.0000	(8.593)	0	0	13,513
22/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	9,530
22/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,134.0000	4,272.0000	3.338	0	0	0
22/05/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	328.0000	298.0000	(9.146)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	212.0000	191.0000	(9.906)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,027.0000	2,151.0000	6.117	0	0	0
22/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	162.0000	147.0000	(9.259)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,802.0000	2,934.0000	4.711	0	0	0
22/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	536.0000	484.0000	(9.701)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,116.0000	2,241.0000	5.907	0	0	0
22/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	206.0000	187.0000	(9.223)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,273.0000	3,407.0000	4.094	0	0	0
22/05/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,571.0000	4,710.0000	3.041	0	0	0
22/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	707.0000	799.0000	13.013	0	0	0
22/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	288.0000	262.0000	(9.028)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,038.0000	4,175.0000	3.393	0	0	0
22/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	570.0000	515.0000	(9.649)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	398.0000	361.0000	(9.296)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,592.0000	1,712.0000	7.538	0	0	0
22/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	196.0000	178.0000	(9.184)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	471.0000	544.0000	15.499	0	0	0
22/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	582.0000	665.0000	14.261	0	0	0
22/05/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	740.0000	834.0000	12.703	0	0	0
22/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	717.0000	645.0000	(10.042)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	410.0000	371.0000	(9.512)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	267.0000	242.0000	(9.363)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,059.0000	5,199.0000	2.767	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	217.0000	196.0000	(9.677)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,161.0000	2,286.0000	5.784	0	0	0
22/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,425.0000	4,563.0000	3.119	0	0	0
22/05/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,756.0000	2,887.0000	4.753	0	0	0
22/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,424.0000	1,540.0000	8.146	0	0	0
22/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,071.0000	2,196.0000	6.036	0	0	0
22/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,895.0000	2,017.0000	6.438	0	0	0
22/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	154.0000	191.0000	24.026	0	0	0
22/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,709.0000	2,840.0000	4.836	0	0	0
22/05/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,750.0000	3,886.0000	3.627	0	0	0
22/05/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	151.0000	137.0000	(9.272)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,064.0000	1,171.0000	10.056	0	0	0
22/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	241.0000	217.0000	(9.959)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,200.0000	1,091.0000	(9.083)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	165.0000	207.0000	25.455	0	0	0
22/05/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,161.0000	1,057.0000	(8.958)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	588.0000	531.0000	(9.694)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,466.0000	1,582.0000	7.913	0	0	0
22/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,668.0000	4,807.0000	2.978	0	0	0
22/05/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,814.0000	4,954.0000	2.908	0	0	0
22/05/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,320.0000	3,455.0000	4.066	0	0	0
22/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,678.0000	1,798.0000	7.151	0	0	0
22/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	327.0000	388.0000	18.654	0	0	0
22/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,524.0000	2,654.0000	5.151	0	0	0
22/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	396.0000	463.0000	16.919	0	0	0
22/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,978.0000	1,842.0000	(6.876)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	873.0000	788.0000	(9.737)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	170.0000	154.0000	(9.412)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,231.0000	4,369.0000	3.262	0	0	0
22/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	791.0000	713.0000	(9.861)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	274.0000	248.0000	(9.489)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	372.0000	437.0000	17.473	0	0	0
22/05/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,766.0000	4,905.0000	2.916	0	0	0
22/05/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	671.0000	602.0000	(10.283)	0	0	0
22/05/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,433.0000	2,561.0000	5.261	0	0	0
22/05/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,304.0000	5,445.0000	2.658	0	0	0
22/05/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
22/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,668.0000	4,807.0000	2.978	0	0	0
22/05/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	525.0000	602.0000	14.667	0	0	0
22/05/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	993.0000	900.0000	(9.366)	0	0	0
22/05/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,808.0000	1,929.0000	6.692	0	0	0
22/05/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,571.0000	2,700.0000	5.018	0	0	0
22/05/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	5,196.0000	5,050.0000	(2.810)	0	0	0
22/05/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
22/05/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	247.0000	299.0000	21.053	0	0	0
22/05/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	254.0000	229.0000	(9.843)	0	0	0
22/05/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,722.0000	1,842.0000	6.969	0	0	0
22/05/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,559.0000	3,694.0000	3.793	0	0	0
22/05/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	461.0000	417.0000	(9.544)	0	0	0
22/05/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,376.0000	4,515.0000	3.176	0	0	0
22/05/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	311.0000	283.0000	(9.003)	0	0	10,115
22/05/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,550.0000	1,668.0000	7.613	0	0	0
22/05/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	178.0000	161.0000	(9.551)	0	0	0
22/05/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	166.0000	150.0000	(9.639)	0	0	0
22/05/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
22/05/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,717.0000	4,856.0000	2.947	0	0	0
22/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	915.0000	1,016.0000	11.038	0	0	0
22/05/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	36.0000	46.0000	27.778	0	0	0
22/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	3,990.0000	4,127.0000	3.434	0	0	0
22/05/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,206.0000	2,332.0000	5.712	0	0	0
22/05/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
22/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,942.0000	3,075.0000	4.521	0	0	0
22/05/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
22/05/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,931.0000	1,796.0000	(6.991)	0	0	0
22/05/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	75.0000	93.0000	24.000	0	0	0
22/05/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	387.0000	351.0000	(9.302)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	138.0000	125.0000	(9.420)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,200.0000	1,091.0000	(9.083)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,571.0000	1,444.0000	(8.084)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	989.0000	1,093.0000	10.516	0	0	0
22/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	295.0000	268.0000	(9.153)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,319.0000	1,200.0000	(9.022)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	154.0000	191.0000	24.026	0	0	0
22/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,663.0000	2,793.0000	4.882	0	0	0
22/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,142.0000	1,250.0000	9.457	0	0	0
22/05/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	247.0000	223.0000	(9.717)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	818.0000	737.0000	(9.902)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	196.0000	241.0000	22.959	0	0	0
22/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,134.0000	4,272.0000	3.338	0	0	0
22/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	818.0000	737.0000	(9.902)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	306.0000	365.0000	19.281	0	0	0
22/05/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	1,091.0000	992.0000	(9.074)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,083.0000	3,217.0000	4.346	0	0	0
22/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,709.0000	2,840.0000	4.836	0	0	0
22/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	675.0000	765.0000	13.333	0	0	0
22/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	649.0000	584.0000	(10.015)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	902.0000	815.0000	(9.645)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	129.0000	117.0000	(9.302)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
22/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,939.0000	2,062.0000	6.343	0	0	0
22/05/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	123.0000	149.0000	21.138	0	0	0
22/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	582.0000	665.0000	14.261	0	0	0
22/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	372.0000	437.0000	17.473	0	0	0
22/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	553.0000	633.0000	14.467	0	0	0
22/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	234.0000	212.0000	(9.402)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	740.0000	834.0000	12.703	0	0	0
22/05/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
22/05/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,446.0000	5,300.0000	(2.681)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	536.0000	484.0000	(9.701)	0	0	0
22/05/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,912.0000	5,052.0000	2.850	0	0	0
22/05/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,027.0000	2,151.0000	6.117	0	0	0
22/05/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,296.0000	2,423.0000	5.531	0	0	0
22/05/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,178.0000	3,312.0000	4.216	0	0	0
22/05/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,852.0000	1,973.0000	6.533	0	0	0
22/05/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	196.0000	178.0000	(9.184)	0	0	0
22/05/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	192.0000	173.0000	(9.896)	0	0	0
22/05/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	642.0000	731.0000	13.863	0	0	0
22/05/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,478.0000	2,608.0000	5.246	0	0	0
22/05/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,251.0000	2,377.0000	5.598	0	0	0
22/05/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	123.0000	112.0000	(8.943)	0	0	0
22/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,036.0000	3,169.0000	4.381	0	0	0
22/05/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,615.0000	1,486.0000	(7.988)	0	0	0
22/05/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,793.0000	1,661.0000	(7.362)	0	0	0
22/05/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,947.0000	3,802.0000	(3.674)	0	0	0
22/05/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,942.0000	4,078.0000	3.450	0	0	0
22/05/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	102.0000	92.0000	(9.804)	0	0	0
22/05/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/05/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
22/05/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,607.0000	3,742.0000	3.743	0	0	0
22/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	396.0000	463.0000	16.919	0	0	0
22/05/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,678.0000	1,798.0000	7.151	0	0	0
22/05/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,587.0000	6,728.0000	2.141	0	0	0
22/05/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
22/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
22/05/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	261.0000	235.0000	(9.962)	0	0	0
22/05/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
22/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	274.0000	248.0000	(9.489)	0	0	0
22/05/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	627.0000	565.0000	(9.888)	0	0	0
22/05/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,183.0000	4,320.0000	3.275	0	0	0
22/05/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
22/05/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,765.0000	1,885.0000	6.799	0	0	0
22/05/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	498.0000	573.0000	15.060	0	0	0
22/05/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	6,832.0000	6,974.0000	2.078	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	3,846.0000	3,982.0000	3.536	0	0	0
22/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	132.0000	119.0000	(9.848)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	98.0000	88.0000	(10.204)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,990.0000	4,127.0000	3.434	0	0	0
22/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	266.0000	320.0000	20.301	0	0	0
22/05/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,010.0000	5,150.0000	2.794	0	0	0
22/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	1,058.0000	960.0000	(9.263)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,702.0000	3,838.0000	3.674	0	0	0
22/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	962.0000	871.0000	(9.459)	0	0	0
22/05/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
22/05/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
22/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,425.0000	4,563.0000	3.119	0	0	0
22/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	791.0000	713.0000	(9.861)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	1,126.0000	1,024.0000	(9.059)	0	0	0
22/05/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	212.0000	260.0000	22.642	0	0	0
22/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	43.0000	55.0000	27.907	0	0	0
22/05/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	5,895.0000	6,037.0000	2.409	0	0	0
22/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	180.0000	224.0000	24.444	0	0	0
22/05/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	741.0000	667.0000	(9.987)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	422.0000	382.0000	(9.479)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,478.0000	2,608.0000	5.246	0	0	0
22/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,839.0000	1,705.0000	(7.287)	0	0	0
22/05/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,460.0000	2,317.0000	(5.813)	0	0	0
22/05/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	132.0000	119.0000	(9.848)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,528.0000	1,402.0000	(8.246)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
22/05/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	952.0000	1,054.0000	10.714	0	0	0
22/05/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
22/05/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,698.0000	3,553.0000	(3.921)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	113.0000	103.0000	(8.850)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	931.0000	842.0000	(9.560)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	349.0000	412.0000	18.052	0	0	0
22/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	165.0000	207.0000	25.455	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	2,217.0000	2,076.0000	(6.360)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	286.0000	342.0000	19.580	0	0	0
22/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	43.0000	55.0000	27.907	0	0	0
22/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,748.0000	3,602.0000	(3.895)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,273.0000	3,407.0000	4.094	0	0	0
22/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	525.0000	602.0000	14.667	0	0	0
22/05/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	570.0000	515.0000	(9.649)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	671.0000	602.0000	(10.283)	0	0	0
22/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,353.0000	5,494.0000	2.634	0	0	0
22/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	962.0000	871.0000	(9.459)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	845.0000	763.0000	(9.704)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	69.0000	86.0000	24.638	0	0	0
22/05/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	174.0000	158.0000	(9.195)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,183.0000	4,320.0000	3.275	0	0	0
22/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	447.0000	405.0000	(9.396)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	1,239.0000	1,125.0000	(9.201)	0	0	0
22/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,036.0000	3,169.0000	4.381	0	0	0
22/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	266.0000	320.0000	20.301	0	0	0
22/05/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	143.0000	175.0000	22.378	0	0	0
22/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,161.0000	1,057.0000	(8.958)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	693.0000	623.0000	(10.101)	0	0	0
22/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	445.0000	516.0000	15.955	0	0	0
22/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	489.0000	442.0000	(9.611)	0	0	0
22/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,839.0000	1,705.0000	(7.287)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,178.0000	3,312.0000	4.216	0	0	0
22/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	873.0000	788.0000	(9.737)	0	0	0
22/05/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	32.0000	41.0000	28.125	0	0	0
22/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	4,863.0000	5,003.0000	2.879	0	0	0
22/05/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,885.0000	1,750.0000	(7.162)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	82.0000	101.0000	23.171	0	0	0
22/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	327.0000	388.0000	18.654	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	98.0000	88.0000	(10.204)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	229.0000	279.0000	21.834	0	0	0
22/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,702.0000	3,838.0000	3.674	0	0	0
22/05/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,485.0000	1,360.0000	(8.418)	0	0	0
22/05/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,538.0000	6,679.0000	2.157	0	0	0
22/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,131.0000	3,264.0000	4.248	0	0	0
22/05/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	89.0000	110.0000	23.596	0	0	0
22/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,025.0000	929.0000	(9.366)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,368.0000	3,503.0000	4.008	0	0	0
22/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	123.0000	112.0000	(8.943)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	48.0000	60.0000	25.000	0	0	0
22/05/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,279.0000	4,417.0000	3.225	0	0	0
22/05/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
22/05/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,754.0000	2,611.0000	(5.192)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,463.0000	3,599.0000	3.927	0	0	0
22/05/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	29.0000	37.0000	27.586	0	0	0
22/05/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,508.0000	1,625.0000	7.759	0	0	0
22/05/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	39.0000	50.0000	28.205	0	0	0
22/05/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	2,024.0000	1,888.0000	(6.719)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	126.0000	114.0000	(9.524)	0	0	0
22/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	154.0000	191.0000	24.026	0	0	0
22/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	844.0000	942.0000	11.611	0	0	0
22/05/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,997.0000	3,852.0000	(3.628)	0	0	0
22/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	109.0000	99.0000	(9.174)	0	0	0
22/05/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
22/05/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	3,001.0000	2,857.0000	(4.798)	0	0	0
22/05/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,200.0000	1,091.0000	(9.083)	0	0	0
22/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
22/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,847.0000	3,702.0000	(3.769)	0	0	0
22/05/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,685.0000	6,826.0000	2.109	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
22/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,853.0000	2,709.0000	(5.047)	0	0	0
22/05/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
22/05/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,108.0000	5,248.0000	2.741	0	0	0
22/05/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,902.0000	2,758.0000	(4.962)	0	0	0
22/05/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,897.0000	3,752.0000	(3.721)	0	0	0
22/05/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,438.0000	6,580.0000	2.206	0	0	0
22/05/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/05/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,636.0000	6,777.0000	2.125	0	0	0
22/05/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,206.0000	5,346.0000	2.689	0	0	0
22/05/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
22/05/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,952.0000	2,808.0000	(4.878)	0	0	0
22/05/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
22/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,225.0000	3,359.0000	4.155	0	0	0
22/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,798.0000	3,934.0000	3.581	0	0	0
22/05/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
22/05/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,961.0000	5,101.0000	2.822	0	0	0
22/05/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	2,120.0000	1,981.0000	(6.557)	0	0	0
22/05/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/05/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	3,100.0000	2,956.0000	(4.645)	0	0	0
22/05/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
22/05/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	4,097.0000	3,952.0000	(3.539)	0	0	0
22/05/2009	\$ / R	2010/03/15			Currency Future	8.8756	8.7257	(1.689)	0.0000	0.0000	0
22/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,282.0000	1,391.0000	8.502	0	0	0
22/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	454.0000	417.0000	(8.150)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	729.0000	668.0000	(8.368)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	519.0000	477.0000	(8.092)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	754.0000	842.0000	11.671	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,244.0000	1,351.0000	8.601	0	0	0
22/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	508.0000	466.0000	(8.268)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	444.0000	409.0000	(7.883)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,543.0000	2,672.0000	5.073	0	0	0
22/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,518.0000	1,633.0000	7.576	0	0	0
22/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	316.0000	290.0000	(8.228)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	225.0000	207.0000	(8.000)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,600.0000	1,716.0000	7.250	0	0	0
22/05/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,190.0000	2,315.0000	5.708	0	0	0
22/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,950.0000	3,081.0000	4.441	0	0	0
22/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	303.0000	279.0000	(7.921)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,234.0000	2,359.0000	5.595	0	0	0
22/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	557.0000	511.0000	(8.259)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	310.0000	284.0000	(8.387)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	644.0000	590.0000	(8.385)	0	0	16,483
22/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,132.0000	1,235.0000	9.099	0	0	0
22/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,278.0000	2,403.0000	5.487	0	0	0
22/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	788.0000	720.0000	(8.629)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	269.0000	247.0000	(8.178)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	662.0000	745.0000	12.538	0	0	0
22/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	786.0000	875.0000	11.323	0	0	0
22/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,282.0000	1,391.0000	8.502	0	0	0
22/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	711.0000	651.0000	(8.439)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	337.0000	309.0000	(8.309)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,643.0000	4,780.0000	2.951	0	0	0
22/05/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	748.0000	685.0000	(8.422)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,499.0000	2,626.0000	5.082	0	0	0
22/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,904.0000	3,035.0000	4.511	0	0	0
22/05/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	118.0000	106.0000	(10.169)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	722.0000	809.0000	12.050	0	0	0
22/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	508.0000	466.0000	(8.268)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	425.0000	392.0000	(7.765)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	337.0000	309.0000	(8.309)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,061.0000	2,183.0000	5.919	0	0	0
22/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	230.0000	211.0000	(8.261)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	391.0000	360.0000	(7.928)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,061.0000	2,183.0000	5.919	0	0	0
22/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,600.0000	1,716.0000	7.250	0	0	0
22/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	660.0000	604.0000	(8.485)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	599.0000	549.0000	(8.347)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	110.0000	98.0000	(10.909)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,765.0000	1,884.0000	6.742	0	0	0
22/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,499.0000	2,626.0000	5.082	0	0	0
22/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	375.0000	344.0000	(8.267)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	254.0000	233.0000	(8.268)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,850.0000	1,969.0000	6.432	0	0	0
22/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	953.0000	1,050.0000	10.178	0	0	0
22/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,678.0000	2,807.0000	4.817	0	0	0
22/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	851.0000	944.0000	10.928	0	0	0
22/05/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,095.0000	1,198.0000	9.406	0	0	0
22/05/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	259.0000	238.0000	(8.108)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	3,833.0000	3,970.0000	3.574	0	0	0
22/05/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	571.0000	523.0000	(8.406)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,682.0000	1,800.0000	7.015	0	0	0
22/05/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,633.0000	2,762.0000	4.899	0	0	0
22/05/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	159.0000	146.0000	(8.176)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,023.0000	1,123.0000	9.775	0	0	0
22/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	408.0000	376.0000	(7.843)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,234.0000	2,359.0000	5.595	0	0	0
22/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	249.0000	228.0000	(8.434)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,360.0000	1,470.0000	8.088	0	0	0
22/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	628.0000	576.0000	(8.280)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	694.0000	635.0000	(8.501)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	544.0000	499.0000	(8.272)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	884.0000	979.0000	10.747	0	0	0
22/05/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	138.0000	128.0000	(7.246)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	225.0000	207.0000	(8.000)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,478.0000	1,592.0000	7.713	0	0	0
22/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,723.0000	2,853.0000	4.774	0	0	0
22/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	599.0000	549.0000	(8.347)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,850.0000	1,969.0000	6.432	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	123.0000	112.0000	(8.943)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	677.0000	620.0000	(8.419)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,023.0000	1,123.0000	9.775	0	0	0
22/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	375.0000	344.0000	(8.267)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,438.0000	1,551.0000	7.858	0	0	0
22/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	310.0000	284.0000	(8.387)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	112.0000	101.0000	(9.821)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	550.0000	624.0000	13.455	0	0	0
22/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,768.0000	2,898.0000	4.697	0	0	0
22/05/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,213.0000	4,352.0000	3.299	0	0	0
22/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,808.0000	1,926.0000	6.527	0	0	0
22/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	408.0000	376.0000	(7.843)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	285.0000	262.0000	(8.070)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	918.0000	1,014.0000	10.458	0	0	0
22/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	383.0000	352.0000	(8.094)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,410.0000	2,537.0000	5.270	0	0	0
22/05/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,737.0000	4,875.0000	2.913	0	0	0
22/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,059.0000	1,160.0000	9.537	0	0	0
22/05/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,232.0000	1,132.0000	(8.117)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,682.0000	1,800.0000	7.015	0	0	0
22/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	244.0000	224.0000	(8.197)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	584.0000	536.0000	(8.219)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,598.0000	3,734.0000	3.780	0	0	0
22/05/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	240.0000	220.0000	(8.333)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,278.0000	2,403.0000	5.487	0	0	0
22/05/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,169.0000	1,073.0000	(8.212)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	532.0000	488.0000	(8.271)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	464.0000	427.0000	(7.974)	0	0	27,539
22/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,934.0000	2,054.0000	6.205	0	0	0
22/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	249.0000	228.0000	(8.434)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	875.0000	800.0000	(8.571)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	303.0000	279.0000	(7.921)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	174.0000	160.0000	(8.046)	0	0	27,539
22/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,723.0000	2,853.0000	4.774	0	0	0
22/05/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,492.0000	1,370.0000	(8.177)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	474.0000	436.0000	(8.017)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,018.0000	2,140.0000	6.046	0	0	0
22/05/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,804.0000	2,935.0000	4.672	0	0	0
22/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	584.0000	536.0000	(8.219)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	294.0000	347.0000	18.027	0	0	0
22/05/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,021.0000	5,160.0000	2.768	0	0	0
22/05/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	577.0000	654.0000	13.345	0	0	0
22/05/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	999.0000	914.0000	(8.509)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,059.0000	1,160.0000	9.537	0	0	0
22/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,399.0000	1,510.0000	7.934	0	0	0
22/05/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	853.0000	779.0000	(8.675)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	4,926.0000	5,065.0000	2.822	0	0	0
22/05/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	166.0000	194.0000	16.867	0	0	0
22/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,206.0000	1,312.0000	8.789	0	0	0
22/05/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	5,226.0000	5,076.0000	(2.870)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,404.0000	4,544.0000	3.179	0	0	0
22/05/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	101.0000	91.0000	(9.901)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	444.0000	409.0000	(7.883)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	359.0000	330.0000	(8.078)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	280.0000	257.0000	(8.214)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	768.0000	702.0000	(8.594)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	367.0000	337.0000	(8.174)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,950.0000	3,081.0000	4.441	0	0	0
22/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,518.0000	1,633.0000	7.576	0	0	0
22/05/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,087.0000	3,220.0000	4.308	0	0	0
22/05/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	1,892.0000	2,011.0000	6.290	0	0	0
22/05/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,548.0000	4,686.0000	3.034	0	0	0
22/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	280.0000	257.0000	(8.214)	0	0	16,483
22/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,454.0000	2,581.0000	5.175	0	0	0
22/05/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
22/05/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,453.0000	1,332.0000	(8.328)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
22/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	177.0000	206.0000	16.384	0	0	0
22/05/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	213.0000	195.0000	(8.451)	0	0	0
22/05/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,260.0000	4,400.0000	3.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	423.0000	488.0000	15.366	0	0	0
22/05/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
22/05/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,859.0000	2,989.0000	4.547	0	0	0
22/05/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
22/05/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,811.0000	6,956.0000	2.129	0	0	0
22/05/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,454.0000	2,581.0000	5.175	0	0	0
22/05/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,365.0000	2,492.0000	5.370	0	0	0
22/05/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	692.0000	777.0000	12.283	0	0	0
22/05/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,169.0000	1,274.0000	8.982	0	0	0
22/05/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	205.0000	188.0000	(8.293)	0	0	0
22/05/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
22/05/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
22/05/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	234.0000	215.0000	(8.120)	0	0	0
22/05/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,588.0000	2,717.0000	4.985	0	0	0
22/05/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	127.0000	118.0000	(7.087)	0	0	0
22/05/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	485.0000	446.0000	(8.041)	0	0	0
22/05/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,731.0000	3,581.0000	(4.020)	0	0	0
22/05/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,452.0000	4,592.0000	3.145	0	0	0
22/05/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	425.0000	392.0000	(7.765)	0	0	0
22/05/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	168.0000	154.0000	(8.333)	0	0	0
22/05/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	3,928.0000	4,065.0000	3.488	0	0	0
22/05/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	264.0000	243.0000	(7.955)	0	0	0
22/05/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	344.0000	316.0000	(8.140)	0	0	0
22/05/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
22/05/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,784.0000	4,922.0000	2.885	0	0	0
22/05/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,551.0000	3,687.0000	3.830	0	0	0
22/05/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,692.0000	3,828.0000	3.684	0	0	0
22/05/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	45.0000	53.0000	17.778	0	0	0
22/05/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,641.0000	1,758.0000	7.130	0	0	0
22/05/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	344.0000	316.0000	(8.140)	0	0	0
22/05/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,831.0000	4,970.0000	2.877	0	0	0
22/05/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,532.0000	1,408.0000	(8.094)	0	0	0
22/05/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	4,878.0000	5,017.0000	2.850	0	0	0
22/05/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	416.0000	384.0000	(7.692)	0	0	0
22/05/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,690.0000	4,828.0000	2.942	0	0	0
22/05/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,270.0000	2,129.0000	(6.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	352.0000	323.0000	(8.239)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	291.0000	268.0000	(7.904)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
22/05/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	156.0000	182.0000	16.667	0	0	0
22/05/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,117.0000	4,256.0000	3.376	0	0	0
22/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,641.0000	1,758.0000	7.130	0	0	0
22/05/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	613.0000	562.0000	(8.320)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	153.0000	141.0000	(7.843)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,813.0000	2,944.0000	4.657	0	0	0
22/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,018.0000	2,140.0000	6.046	0	0	0
22/05/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	143.0000	132.0000	(7.692)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	399.0000	368.0000	(7.769)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	66.0000	79.0000	19.697	0	0	0
22/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	297.0000	273.0000	(8.081)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,768.0000	2,898.0000	4.697	0	0	0
22/05/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	988.0000	1,086.0000	9.919	0	0	0
22/05/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,939.0000	2,792.0000	(5.002)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	330.0000	303.0000	(8.182)	0	0	0
22/05/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,566.0000	6,711.0000	2.208	0	0	0
22/05/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	125.0000	115.0000	(8.000)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	115.0000	103.0000	(10.435)	0	0	0
22/05/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
22/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,321.0000	2,447.0000	5.429	0	0	0
22/05/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	818.0000	909.0000	11.125	0	0	0
22/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	416.0000	384.0000	(7.692)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	71.0000	85.0000	19.718	0	0	0
22/05/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	239.0000	219.0000	(8.368)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,997.0000	1,861.0000	(6.810)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,500.0000	4,639.0000	3.089	0	0	0
22/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	323.0000	296.0000	(8.359)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,104.0000	2,227.0000	5.846	0	0	0
22/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,163.0000	5,304.0000	2.731	0	0	0
22/05/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	119.0000	141.0000	18.487	0	0	0
22/05/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	1,976.0000	2,097.0000	6.123	0	0	0
22/05/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,930.0000	3,780.0000	(3.817)	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
22/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,147.0000	2,271.0000	5.776	0	0	0
22/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	660.0000	604.0000	(8.485)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	244.0000	224.0000	(8.197)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	923.0000	844.0000	(8.559)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,645.0000	3,781.0000	3.731	0	0	0
22/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	884.0000	979.0000	10.747	0	0	0
22/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	221.0000	203.0000	(8.145)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	297.0000	273.0000	(8.081)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	171.0000	157.0000	(8.187)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	628.0000	576.0000	(8.280)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,995.0000	3,127.0000	4.407	0	0	0
22/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	711.0000	651.0000	(8.439)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	953.0000	1,050.0000	10.178	0	0	0
22/05/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	497.0000	568.0000	14.286	0	0	0
22/05/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,695.0000	1,566.0000	(7.611)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	3,975.0000	4,113.0000	3.472	0	0	0
22/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	786.0000	875.0000	11.323	0	0	0
22/05/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	151.0000	139.0000	(7.947)	0	0	0
22/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	4,030.0000	3,880.0000	(3.722)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	519.0000	477.0000	(8.092)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	2,041.0000	1,905.0000	(6.663)	0	0	0
22/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,321.0000	2,447.0000	5.429	0	0	0
22/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,724.0000	1,842.0000	6.845	0	0	0
22/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	330.0000	303.0000	(8.182)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	269.0000	247.0000	(8.178)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,179.0000	3,312.0000	4.184	0	0	0
22/05/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	275.0000	326.0000	18.545	0	0	0
22/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,596.0000	4,733.0000	2.981	0	0	0
22/05/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,200.0000	1,102.0000	(8.167)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,244.0000	1,351.0000	8.601	0	0	0
22/05/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	355.0000	415.0000	16.901	0	0	0
22/05/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	3,036.0000	2,889.0000	(4.842)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	193.0000	178.0000	(7.772)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,318.0000	3,452.0000	4.039	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,165.0000	4,304.0000	3.337	0	0	0
22/05/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	334.0000	392.0000	17.365	0	0	0
22/05/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,110.0000	1,017.0000	(8.378)	0	0	0
22/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,132.0000	1,235.0000	9.099	0	0	0
22/05/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	434.0000	400.0000	(7.834)	0	0	0
22/05/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	162.0000	149.0000	(8.025)	0	0	0
22/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,645.0000	3,781.0000	3.731	0	0	0
22/05/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,559.0000	1,674.0000	7.377	0	0	0
22/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	171.0000	157.0000	(8.187)	0	0	0
22/05/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	141.0000	130.0000	(7.801)	0	0	0
22/05/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,808.0000	1,926.0000	6.527	0	0	0
22/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	383.0000	352.0000	(8.094)	0	0	0
22/05/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	899.0000	822.0000	(8.565)	0	0	0
22/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,321.0000	1,430.0000	8.251	0	0	0
22/05/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,081.0000	990.0000	(8.418)	0	0	0
22/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	496.0000	456.0000	(8.065)	0	0	0
22/05/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	523.0000	596.0000	13.958	0	0	0
22/05/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	557.0000	511.0000	(8.259)	0	0	0
22/05/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	399.0000	368.0000	(7.769)	0	0	0
22/05/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/05/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	257.0000	306.0000	19.066	0	0	0
22/05/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,724.0000	1,842.0000	6.845	0	0	0
22/05/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	189.0000	219.0000	15.873	0	0	0
22/05/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,786.0000	3,923.0000	3.619	0	0	0
22/05/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
22/05/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	122.0000	109.0000	(10.656)	0	0	0
22/05/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,414.0000	1,295.0000	(8.416)	0	0	0
22/05/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	2,086.0000	1,949.0000	(6.568)	0	0	0
22/05/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,543.0000	2,672.0000	5.073	0	0	0
22/05/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	61.0000	73.0000	19.672	0	0	0
22/05/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,104.0000	2,227.0000	5.846	0	0	0
22/05/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	190.0000	175.0000	(7.895)	0	0	0
22/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	464.0000	427.0000	(7.974)	0	0	0
22/05/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,354.0000	5,496.0000	2.652	0	0	0
22/05/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
22/05/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,364.0000	3,499.0000	4.013	0	0	0
22/05/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,781.0000	3,631.0000	(3.967)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	208.0000	192.0000	(7.692)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
22/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	314.0000	369.0000	17.516	0	0	0
22/05/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,505.0000	2,361.0000	(5.749)	0	0	0
22/05/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,139.0000	1,045.0000	(8.253)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	474.0000	436.0000	(8.017)	0	0	0
22/05/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,438.0000	1,551.0000	7.858	0	0	0
22/05/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,865.0000	1,732.0000	(7.131)	0	0	0
22/05/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,476.0000	5,326.0000	(2.739)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
22/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	254.0000	233.0000	(8.268)	0	0	0
22/05/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,980.0000	3,830.0000	(3.769)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	165.0000	151.0000	(8.485)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,793.0000	2,647.0000	(5.227)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,116.0000	5,256.0000	2.737	0	0	0
22/05/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
22/05/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	239.0000	286.0000	19.665	0	0	0
22/05/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	90.0000	107.0000	18.889	0	0	0
22/05/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,271.0000	3,406.0000	4.127	0	0	0
22/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	187.0000	172.0000	(8.021)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	197.0000	181.0000	(8.122)	0	0	0
22/05/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	1,265.0000	1,162.0000	(8.142)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,739.0000	3,876.0000	3.664	0	0	0
22/05/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,356.0000	4,496.0000	3.214	0	0	0
22/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
22/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,179.0000	3,312.0000	4.184	0	0	0
22/05/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	132.0000	122.0000	(7.576)	0	0	0
22/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,987.0000	2,840.0000	(4.921)	0	0	0
22/05/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,411.0000	3,546.0000	3.958	0	0	0
22/05/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	4,129.0000	3,979.0000	(3.633)	0	0	0
22/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	91.0000	81.0000	(10.989)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	205.0000	188.0000	(8.293)	0	0	0
22/05/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,133.0000	3,266.0000	4.245	0	0	0
22/05/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	3,135.0000	2,987.0000	(4.721)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,678.0000	2,807.0000	4.817	0	0	0
22/05/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	2,178.0000	2,038.0000	(6.428)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	208.0000	192.0000	(7.692)	0	0	0
22/05/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	213.0000	249.0000	16.901	0	0	0
22/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,399.0000	1,510.0000	7.934	0	0	0
22/05/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,338.0000	1,225.0000	(8.445)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,041.0000	3,173.0000	4.341	0	0	0
22/05/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
22/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,211.0000	5,352.0000	2.706	0	0	0
22/05/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	217.0000	199.0000	(8.295)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,321.0000	1,430.0000	8.251	0	0	0
22/05/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
22/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	496.0000	456.0000	(8.065)	0	0	0
22/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,133.0000	3,266.0000	4.245	0	0	0
22/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	201.0000	185.0000	(7.960)	0	0	0
22/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	83.0000	99.0000	19.277	0	0	0
22/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,225.0000	3,359.0000	4.155	0	0	0
22/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,909.0000	1,775.0000	(7.019)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
22/05/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
22/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,831.0000	3,681.0000	(3.915)	0	0	0
22/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,841.0000	2,695.0000	(5.139)	0	0	0
22/05/2009	\$ / R	2010/06/14			Currency Future	9.0056	8.8534	(1.690)	8.4700	8.4700	88
22/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	725.0000	671.0000	(7.448)	0	0	26,596
22/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,119.0000	1,217.0000	8.758	0	0	0
22/05/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	823.0000	760.0000	(7.655)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	805.0000	744.0000	(7.578)	0	0	21,978
22/05/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	950.0000	1,041.0000	9.579	0	0	0
22/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,226.0000	1,328.0000	8.320	0	0	0
22/05/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,411.0000	3,545.0000	3.928	0	0	0
22/05/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	539.0000	502.0000	(6.865)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	267.0000	249.0000	(6.742)	0	0	26,596

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	859.0000	793.0000	(7.683)	0	0	0
22/05/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	791.0000	875.0000	10.619	0	0	0
22/05/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	853.0000	940.0000	10.199	0	0	0
22/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	682.0000	631.0000	(7.478)	0	0	0
22/05/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,684.0000	1,798.0000	6.770	0	0	0
22/05/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	896.0000	828.0000	(7.589)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,262.0000	1,365.0000	8.162	0	0	0
22/05/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	571.0000	530.0000	(7.180)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,190.0000	1,290.0000	8.403	0	0	0
22/05/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	840.0000	776.0000	(7.619)	0	0	0
22/05/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	877.0000	810.0000	(7.640)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	668.0000	619.0000	(7.335)	0	0	0
22/05/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,565.0000	1,677.0000	7.157	0	0	0
22/05/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,373.0000	1,480.0000	7.793	0	0	0
22/05/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	788.0000	729.0000	(7.487)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	917.0000	1,007.0000	9.815	0	0	0
22/05/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	983.0000	1,075.0000	9.359	0	0	0
22/05/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	642.0000	595.0000	(7.321)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	696.0000	644.0000	(7.471)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,336.0000	1,441.0000	7.859	0	0	0
22/05/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	629.0000	583.0000	(7.313)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,299.0000	1,403.0000	8.006	0	0	0
22/05/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	822.0000	907.0000	10.341	0	0	0
22/05/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,185.0000	3,317.0000	4.144	0	0	0
22/05/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,640.0000	3,776.0000	3.736	0	0	0
22/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,119.0000	1,217.0000	8.758	0	0	0
22/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	725.0000	671.0000	(7.448)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	655.0000	606.0000	(7.481)	0	0	0
22/05/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	885.0000	973.0000	9.944	0	0	0
22/05/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,887.0000	2,005.0000	6.253	0	0	0
22/05/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	916.0000	846.0000	(7.642)	0	0	0
22/05/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	492.0000	458.0000	(6.911)	0	0	0
22/05/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	290.0000	270.0000	(6.897)	0	0	21,978
22/05/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	760.0000	843.0000	10.921	0	0	0
22/05/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,457.0000	3,591.0000	3.876	0	0	0
22/05/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,825.0000	3,962.0000	3.582	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,550.0000	1,427.0000	(7.935)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	529.0000	493.0000	(6.805)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	244.0000	274.0000	12.295	0	0	0
22/05/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	246.0000	229.0000	(6.911)	0	0	0
22/05/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,562.0000	2,417.0000	(5.660)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	617.0000	572.0000	(7.293)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,733.0000	3,869.0000	3.643	0	0	0
22/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,604.0000	1,717.0000	7.045	0	0	0
22/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,050.0000	1,145.0000	9.048	0	0	0
22/05/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	262.0000	245.0000	(6.489)	0	0	0
22/05/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,134.0000	5,274.0000	2.727	0	0	0
22/05/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,724.0000	1,839.0000	6.671	0	0	0
22/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,411.0000	1,518.0000	7.583	0	0	0
22/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	238.0000	222.0000	(6.723)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	219.0000	247.0000	12.785	0	0	0
22/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,390.0000	2,515.0000	5.230	0	0	0
22/05/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,587.0000	1,464.0000	(7.750)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	396.0000	369.0000	(6.818)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	231.0000	260.0000	12.554	0	0	0
22/05/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	593.0000	550.0000	(7.251)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	4,013.0000	3,862.0000	(3.763)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,411.0000	1,518.0000	7.583	0	0	0
22/05/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,094.0000	2,214.0000	5.731	0	0	0
22/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	617.0000	572.0000	(7.293)	0	0	0
22/05/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
22/05/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	756.0000	699.0000	(7.540)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	449.0000	418.0000	(6.904)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	330.0000	382.0000	15.758	0	0	0
22/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,011.0000	2,130.0000	5.917	0	0	0
22/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,487.0000	1,597.0000	7.397	0	0	0
22/05/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,506.0000	5,353.0000	(2.779)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	438.0000	499.0000	13.927	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	466.0000	433.0000	(7.082)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,644.0000	1,757.0000	6.873	0	0	0
22/05/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,565.0000	6,711.0000	2.224	0	0	0
22/05/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	363.0000	339.0000	(6.612)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	220.0000	205.0000	(6.818)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	549.0000	511.0000	(6.922)	0	0	0
22/05/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,608.0000	2,735.0000	4.870	0	0	0
22/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	560.0000	520.0000	(7.143)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,805.0000	1,922.0000	6.482	0	0	0
22/05/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	125.0000	114.0000	(8.800)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,625.0000	1,500.0000	(7.692)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	3,964.0000	4,102.0000	3.481	0	0	0
22/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	510.0000	475.0000	(6.863)	0	0	0
22/05/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,369.0000	5,511.0000	2.645	0	0	0
22/05/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,336.0000	1,235.0000	(7.560)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,194.0000	1,103.0000	(7.621)	0	0	0
22/05/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	6,808.0000	6,954.0000	2.145	0	0	0
22/05/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	167.0000	153.0000	(8.383)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	1,969.0000	2,088.0000	6.044	0	0	0
22/05/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
22/05/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	4,761.0000	4,899.0000	2.899	0	0	0
22/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,928.0000	2,046.0000	6.120	0	0	0
22/05/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	740.0000	684.0000	(7.568)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	2,917.0000	3,046.0000	4.422	0	0	0
22/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,846.0000	1,964.0000	6.392	0	0	0
22/05/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,084.0000	1,181.0000	8.948	0	0	0
22/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	78.0000	87.0000	11.538	0	0	0
22/05/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	137.0000	156.0000	13.869	0	0	0
22/05/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	441.0000	410.0000	(7.029)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	710.0000	657.0000	(7.465)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
22/05/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	369.0000	344.0000	(6.775)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,135.0000	2,257.0000	5.714	0	0	0
22/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,154.0000	1,254.0000	8.666	0	0	0
22/05/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,564.0000	2,691.0000	4.953	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	311.0000	290.0000	(6.752)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	258.0000	241.0000	(6.589)	0	0	0
22/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
22/05/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,334.0000	2,191.0000	(6.127)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,943.0000	1,809.0000	(6.897)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,006.0000	3,136.0000	4.325	0	0	0
22/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	484.0000	450.0000	(7.025)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	2,784.0000	2,913.0000	4.634	0	0	0
22/05/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	1,142.0000	1,054.0000	(7.706)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	340.0000	316.0000	(7.059)	0	0	0
22/05/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	5,256.0000	5,104.0000	(2.892)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	323.0000	300.0000	(7.121)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	281.0000	261.0000	(7.117)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	560.0000	520.0000	(7.143)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,503.0000	3,637.0000	3.825	0	0	0
22/05/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	315.0000	360.0000	14.286	0	0	0
22/05/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,767.0000	3,615.0000	(4.035)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	486.0000	551.0000	13.374	0	0	0
22/05/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	501.0000	467.0000	(6.786)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	458.0000	425.0000	(7.205)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,604.0000	1,717.0000	7.045	0	0	0
22/05/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,938.0000	2,790.0000	(5.037)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,154.0000	1,254.0000	8.666	0	0	0
22/05/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
22/05/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	475.0000	441.0000	(7.158)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	710.0000	657.0000	(7.465)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,052.0000	2,172.0000	5.848	0	0	0
22/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	510.0000	475.0000	(6.863)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	257.0000	288.0000	12.062	0	0	0
22/05/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	2,026.0000	1,891.0000	(6.663)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,846.0000	1,964.0000	6.392	0	0	0
22/05/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,513.0000	1,392.0000	(7.997)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,277.0000	1,180.0000	(7.596)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	242.0000	226.0000	(6.612)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,370.0000	1,263.0000	(7.810)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	371.0000	427.0000	15.094	0	0	0
22/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	501.0000	467.0000	(6.786)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	582.0000	540.0000	(7.216)	0	0	0
22/05/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	2,155.0000	2,017.0000	(6.404)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	121.0000	138.0000	14.050	0	0	0
22/05/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,686.0000	3,822.0000	3.690	0	0	0
22/05/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	100.0000	113.0000	13.000	0	0	0
22/05/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/05/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	234.0000	218.0000	(6.838)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,449.0000	1,558.0000	7.522	0	0	0
22/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,526.0000	1,637.0000	7.274	0	0	0
22/05/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,779.0000	3,915.0000	3.599	0	0	0
22/05/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,764.0000	1,880.0000	6.576	0	0	0
22/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	520.0000	484.0000	(6.923)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,526.0000	1,637.0000	7.274	0	0	0
22/05/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	191.0000	179.0000	(6.283)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	106.0000	121.0000	14.151	0	0	0
22/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,275.0000	3,408.0000	4.061	0	0	0
22/05/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,306.0000	1,207.0000	(7.580)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	682.0000	631.0000	(7.478)	0	0	0
22/05/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,197.0000	4,336.0000	3.312	0	0	0
22/05/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	350.0000	404.0000	15.429	0	0	0
22/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,226.0000	1,328.0000	8.320	0	0	0
22/05/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	203.0000	190.0000	(6.404)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	605.0000	561.0000	(7.273)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	295.0000	275.0000	(6.780)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	2,111.0000	1,974.0000	(6.490)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,805.0000	1,922.0000	6.482	0	0	0
22/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,016.0000	1,110.0000	9.252	0	0	0
22/05/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
22/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	582.0000	540.0000	(7.216)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,140.0000	3,272.0000	4.204	0	0	0
22/05/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	3,034.0000	2,885.0000	(4.911)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,449.0000	1,558.0000	7.522	0	0	0
22/05/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	772.0000	713.0000	(7.642)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	393.0000	450.0000	14.504	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,820.0000	1,690.0000	(7.143)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	605.0000	561.0000	(7.273)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,816.0000	3,665.0000	(3.957)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
22/05/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
22/05/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,843.0000	2,696.0000	(5.171)	0	0	0
22/05/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
22/05/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	165.0000	186.0000	12.727	0	0	0
22/05/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	3,082.0000	2,933.0000	(4.835)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,249.0000	1,154.0000	(7.606)	0	0	0
22/05/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,622.0000	4,760.0000	2.986	0	0	0
22/05/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,915.0000	3,763.0000	(3.883)	0	0	0
22/05/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
22/05/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	4,063.0000	3,911.0000	(3.741)	0	0	0
22/05/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,385.0000	4,525.0000	3.193	0	0	0
22/05/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	175.0000	160.0000	(8.571)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	351.0000	328.0000	(6.553)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	415.0000	474.0000	14.217	0	0	0
22/05/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	334.0000	311.0000	(6.886)	0	0	0
22/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,487.0000	1,597.0000	7.397	0	0	0
22/05/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	2,829.0000	2,957.0000	4.525	0	0	0
22/05/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,669.0000	4,806.0000	2.934	0	0	0
22/05/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,527.0000	4,667.0000	3.093	0	0	0
22/05/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	2,961.0000	3,091.0000	4.390	0	0	0
22/05/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	593.0000	550.0000	(7.251)	0	0	0
22/05/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	1,221.0000	1,128.0000	(7.617)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	223.0000	208.0000	(6.726)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	3,918.0000	4,055.0000	3.497	0	0	0
22/05/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	4,854.0000	4,993.0000	2.864	0	0	0
22/05/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,696.0000	2,824.0000	4.748	0	0	0
22/05/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	182.0000	171.0000	(6.044)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	317.0000	295.0000	(6.940)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,594.0000	3,730.0000	3.784	0	0	0
22/05/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	250.0000	233.0000	(6.800)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	227.0000	212.0000	(6.608)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	163.0000	149.0000	(8.589)	0	0	0
22/05/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	3,871.0000	4,008.0000	3.539	0	0	0
22/05/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	4,808.0000	4,946.0000	2.870	0	0	0
22/05/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	129.0000	147.0000	13.953	0	0	0
22/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,984.0000	1,850.0000	(6.754)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,865.0000	3,714.0000	(3.907)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
22/05/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,890.0000	2,743.0000	(5.087)	0	0	0
22/05/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
22/05/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	4,112.0000	3,961.0000	(3.672)	0	0	0
22/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,887.0000	2,005.0000	6.253	0	0	0
22/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	492.0000	458.0000	(6.911)	0	0	0
22/05/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	345.0000	322.0000	(6.667)	0	0	0
22/05/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,574.0000	4,714.0000	3.061	0	0	0
22/05/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	180.0000	167.0000	(7.222)	0	0	0
22/05/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	299.0000	339.0000	13.378	0	0	0
22/05/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	2,740.0000	2,868.0000	4.672	0	0	0
22/05/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	94.0000	106.0000	12.766	0	0	0
22/05/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
22/05/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,405.0000	1,293.0000	(7.972)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	3,130.0000	2,980.0000	(4.792)	0	0	0
22/05/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
22/05/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	2,200.0000	2,059.0000	(6.409)	0	0	0
22/05/2009	£ / R	2009/06/12			Currency Future	13.3197	13.2206	(0.744)	13.2400	13.2400	22,046
22/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	29.0000	42.0000	44.828	0	0	0
22/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,208.0000	1,297.0000	7.368	0	0	0
22/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	441.0000	369.0000	(16.327)	0	0	0
22/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	49.0000	68.0000	38.776	0	0	0
22/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	64.0000	45.0000	(29.688)	0	0	0
22/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,480.0000	4,579.0000	2.210	0	0	0
22/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	526.0000	594.0000	12.928	0	0	0
22/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	40.0000	27.0000	(32.500)	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
22/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	90.0000	112.0000	24.444	0	0	0
22/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	895.0000	974.0000	8.827	0	0	0
22/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,530.0000	5,629.0000	1.790	0	0	0
22/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,630.0000	5,729.0000	1.758	0	0	0
22/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	510.0000	432.0000	(15.294)	0	0	0
22/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,730.0000	5,829.0000	1.728	0	0	0
22/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,381.0000	2,480.0000	4.158	0	0	0
22/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,835.0000	1,932.0000	5.286	0	0	0
22/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	323.0000	264.0000	(18.266)	0	0	0
22/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,071.0000	1,156.0000	7.937	0	0	0
22/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,884.0000	1,981.0000	5.149	0	0	0
22/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,580.0000	5,679.0000	1.774	0	0	0
22/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,530.0000	3,629.0000	2.805	0	0	0
22/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	315.0000	369.0000	17.143	0	0	0
22/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
22/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,983.0000	2,081.0000	4.942	0	0	0
22/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,730.0000	5,829.0000	1.728	0	0	0
22/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	172.0000	136.0000	(20.930)	0	0	0
22/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	146.0000	114.0000	(21.918)	0	0	0
22/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
22/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	121.0000	148.0000	22.314	0	0	0
22/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	669.0000	588.0000	(12.108)	0	0	0
22/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,541.0000	1,636.0000	6.165	0	0	0
22/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,830.0000	3,929.0000	2.585	0	0	0
22/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.40	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
22/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,030.0000	5,129.0000	1.968	0	0	0
22/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,930.0000	5,029.0000	2.008	0	0	0
22/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	799.0000	712.0000	(10.889)	0	0	0
22/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,162.0000	1,250.0000	7.573	0	0	0
22/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,980.0000	6,079.0000	1.656	0	0	0
22/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,730.0000	3,829.0000	2.654	0	0	0
22/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,231.0000	2,330.0000	4.437	0	0	0
22/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
22/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,030.0000	4,129.0000	2.457	0	0	0
22/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	627.0000	549.0000	(12.440)	0	0	0
22/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
22/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,870.0000	2,771.0000	(3.449)	0	0	0
22/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,230.0000	6,329.0000	1.589	0	0	0
22/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,180.0000	4,279.0000	2.368	0	0	0
22/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	6,120.0000	6,021.0000	(1.618)	0	0	0
22/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
22/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	58.0000	78.0000	34.483	0	0	0
22/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,231.0000	2,330.0000	4.437	0	0	0
22/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,331.0000	2,430.0000	4.247	0	0	0
22/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,481.0000	2,580.0000	3.990	0	0	0
22/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	3,120.0000	3,021.0000	(3.173)	0	0	0
22/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,830.0000	2,929.0000	3.498	0	0	0
22/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	80.0000	57.0000	(28.750)	0	0	0
22/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,302.0000	1,393.0000	6.989	0	0	0
22/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,372.0000	1,274.0000	(7.143)	0	0	0
22/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,130.0000	6,229.0000	1.615	0	0	0
22/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,930.0000	4,029.0000	2.519	0	0	0
22/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,620.0000	4,521.0000	(2.143)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,030.0000	3,129.0000	3.267	0	0	0
22/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	711.0000	628.0000	(11.674)	0	0	0
22/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	452.0000	515.0000	13.938	0	0	0
22/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,830.0000	5,929.0000	1.698	0	0	0
22/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,980.0000	3,079.0000	3.322	0	0	0
22/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,130.0000	4,229.0000	2.397	0	0	0
22/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	42.0000	58.0000	38.095	0	0	0
22/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	114.0000	88.0000	(22.807)	0	0	0
22/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,370.0000	4,271.0000	(2.265)	0	0	0
22/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,930.0000	6,029.0000	1.669	0	0	0
22/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,480.0000	5,579.0000	1.807	0	0	0
22/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,620.0000	1,522.0000	(6.049)	0	0	0
22/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	645.0000	718.0000	11.318	0	0	0
22/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
22/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,493.0000	1,587.0000	6.296	0	0	0
22/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	135.0000	105.0000	(22.222)	0	0	0
22/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	235.0000	189.0000	(19.574)	0	0	0
22/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	811.0000	887.0000	9.371	0	0	0
22/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,033.0000	2,131.0000	4.820	0	0	0
22/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,580.0000	6,679.0000	1.505	0	0	0
22/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,030.0000	6,129.0000	1.642	0	0	0
22/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,230.0000	5,329.0000	1.893	0	0	0
22/05/2009	£ / R	2009/06/12	19.45	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
22/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,680.0000	5,779.0000	1.743	0	0	0
22/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
22/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,444.0000	1,538.0000	6.510	0	0	0
22/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	587.0000	511.0000	(12.947)	0	0	0
22/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,920.0000	3,821.0000	(2.526)	0	0	0
22/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,430.0000	5,529.0000	1.823	0	0	0
22/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,330.0000	5,429.0000	1.857	0	0	0
22/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	604.0000	676.0000	11.921	0	0	0
22/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	255.0000	206.0000	(19.216)	0	0	0
22/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,638.0000	1,734.0000	5.861	0	0	0
22/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,080.0000	6,179.0000	1.628	0	0	0
22/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,531.0000	2,630.0000	3.911	0	0	0
22/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	158.0000	124.0000	(21.519)	0	0	0
22/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,835.0000	1,932.0000	5.286	0	0	0
22/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,581.0000	2,680.0000	3.836	0	0	0
22/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	217.0000	175.0000	(19.355)	0	0	0
22/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	19.0000	11.0000	(42.105)	0	0	0
22/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	105.0000	129.0000	22.857	0	0	0
22/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,736.0000	1,833.0000	5.588	0	0	0
22/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,880.0000	5,979.0000	1.684	0	0	0
22/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,080.0000	5,179.0000	1.949	0	0	0
22/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
22/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,530.0000	5,629.0000	1.790	0	0	0
22/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	124.0000	96.0000	(22.581)	0	0	0
22/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	890.0000	800.0000	(10.112)	0	0	0
22/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,420.0000	2,321.0000	(4.091)	0	0	0
22/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,830.0000	4,929.0000	2.050	0	0	0
22/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,230.0000	4,329.0000	2.340	0	0	0
22/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,349.0000	1,441.0000	6.820	0	0	0
22/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,870.0000	5,771.0000	(1.687)	0	0	0
22/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,420.0000	5,321.0000	(1.827)	0	0	0
22/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	936.0000	845.0000	(9.722)	0	0	0
22/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,130.0000	5,229.0000	1.930	0	0	0
22/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,480.0000	3,579.0000	2.845	0	0	0
22/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	565.0000	634.0000	12.212	0	0	0
22/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	686.0000	761.0000	10.933	0	0	0
22/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,302.0000	1,393.0000	6.989	0	0	0
22/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	20.0000	29.0000	45.000	0	0	0
22/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,581.0000	2,680.0000	3.836	0	0	0
22/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	80.0000	57.0000	(28.750)	0	0	0
22/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	475.0000	400.0000	(15.789)	0	0	0
22/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,080.0000	5,179.0000	1.949	0	0	0
22/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,330.0000	5,429.0000	1.857	0	0	0
22/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,930.0000	3,029.0000	3.379	0	0	0
22/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,182.0000	2,280.0000	4.491	0	0	0
22/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,330.0000	4,429.0000	2.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	811.0000	887.0000	9.371	0	0	0
22/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	409.0000	340.0000	(16.870)	0	0	0
22/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,130.0000	5,229.0000	1.930	0	0	0
22/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	548.0000	471.0000	(14.051)	0	0	0
22/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
22/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	139.0000	169.0000	21.583	0	0	0
22/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
22/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,630.0000	4,729.0000	2.138	0	0	0
22/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	203.0000	244.0000	20.197	0	0	0
22/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	348.0000	404.0000	16.092	0	0	0
22/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,033.0000	2,131.0000	4.820	0	0	0
22/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	276.0000	224.0000	(18.841)	0	0	0
22/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,431.0000	2,530.0000	4.072	0	0	0
22/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,780.0000	2,879.0000	3.561	0	0	0
22/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,980.0000	3,079.0000	3.322	0	0	0
22/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	78.0000	101.0000	29.487	0	0	0
22/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	489.0000	554.0000	13.292	0	0	0
22/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,830.0000	2,929.0000	3.498	0	0	0
22/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,830.0000	4,929.0000	2.050	0	0	0
22/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,880.0000	2,979.0000	3.438	0	0	0
22/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,481.0000	2,580.0000	3.990	0	0	0
22/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,480.0000	3,579.0000	2.845	0	0	0
22/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	256.0000	303.0000	18.359	0	0	0
22/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	51.0000	35.0000	(31.373)	0	0	0
22/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,530.0000	4,629.0000	2.185	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,132.0000	2,230.0000	4.597	0	0	0
22/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	981.0000	1,064.0000	8.461	0	0	0
22/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,331.0000	2,430.0000	4.247	0	0	0
22/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	686.0000	761.0000	10.933	0	0	0
22/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	285.0000	335.0000	17.544	0	0	0
22/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	19.0000	11.0000	(42.105)	0	0	0
22/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,281.0000	2,380.0000	4.340	0	0	0
22/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,380.0000	3,479.0000	2.929	0	0	0
22/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,630.0000	4,729.0000	2.138	0	0	0
22/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,983.0000	2,081.0000	4.942	0	0	0
22/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,116.0000	1,203.0000	7.796	0	0	0
22/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	770.0000	844.0000	9.610	0	0	0
22/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,531.0000	2,630.0000	3.911	0	0	0
22/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,349.0000	1,441.0000	6.820	0	0	0
22/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,730.0000	4,829.0000	2.093	0	0	0
22/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,281.0000	2,380.0000	4.340	0	0	0
22/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
22/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
22/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	90.0000	65.0000	(27.778)	0	0	0
22/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
22/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,180.0000	3,279.0000	3.113	0	0	0
22/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,785.0000	1,882.0000	5.434	0	0	0
22/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,631.0000	2,730.0000	3.763	0	0	0
22/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,581.0000	2,680.0000	3.836	0	0	0
22/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,730.0000	2,829.0000	3.626	0	0	0
22/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,255.0000	1,345.0000	7.171	0	0	0
22/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	67.0000	90.0000	34.328	0	0	0
22/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,681.0000	2,779.0000	3.655	0	0	0
22/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,082.0000	2,180.0000	4.707	0	0	0
22/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,080.0000	3,179.0000	3.214	0	0	0
22/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
22/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,080.0000	4,179.0000	2.426	0	0	0
22/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,030.0000	3,129.0000	3.267	0	0	0
22/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,880.0000	2,979.0000	3.438	0	0	0
22/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
22/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,590.0000	1,685.0000	5.975	0	0	0
22/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,933.0000	2,031.0000	5.070	0	0	0
22/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,255.0000	1,345.0000	7.171	0	0	0
22/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,580.0000	5,679.0000	1.774	0	0	0
22/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,780.0000	2,879.0000	3.561	0	0	0
22/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,541.0000	1,636.0000	6.165	0	0	0
22/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	983.0000	891.0000	(9.359)	0	0	0
22/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,026.0000	1,110.0000	8.187	0	0	0
22/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,080.0000	3,179.0000	3.214	0	0	0
22/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,681.0000	2,779.0000	3.655	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	1,031.0000	937.0000	(9.117)	0	0	0
22/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,380.0000	5,479.0000	1.840	0	0	0
22/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,630.0000	3,729.0000	2.727	0	0	0
22/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	936.0000	845.0000	(9.722)	0	0	0
22/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	229.0000	273.0000	19.214	0	0	0
22/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,580.0000	3,679.0000	2.765	0	0	0
22/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	64.0000	45.0000	(29.688)	0	0	0
22/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
22/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	45.0000	31.0000	(31.111)	0	0	0
22/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,180.0000	5,279.0000	1.911	0	0	0
22/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,680.0000	3,779.0000	2.690	0	0	0
22/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	727.0000	802.0000	10.316	0	0	0
22/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,082.0000	2,180.0000	4.707	0	0	0
22/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
22/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
22/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
22/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	844.0000	756.0000	(10.427)	0	0	0
22/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	298.0000	243.0000	(18.456)	0	0	0
22/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,280.0000	5,379.0000	1.875	0	0	0
22/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,330.0000	3,429.0000	2.973	0	0	0
22/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,493.0000	1,587.0000	6.296	0	0	0
22/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,130.0000	3,229.0000	3.163	0	0	0
22/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
22/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,780.0000	5,879.0000	1.713	0	0	0
22/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,430.0000	3,529.0000	2.886	0	0	0
22/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,530.0000	3,629.0000	2.805	0	0	0
22/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	895.0000	974.0000	8.827	0	0	0
22/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	350.0000	288.0000	(17.714)	0	0	0
22/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	180.0000	217.0000	20.556	0	0	0
22/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,280.0000	3,379.0000	3.018	0	0	0
22/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,071.0000	1,156.0000	7.937	0	0	0
22/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,380.0000	3,479.0000	2.929	0	0	0
22/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	114.0000	88.0000	(22.807)	0	0	0
22/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	97.0000	72.0000	(25.773)	0	0	0
22/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,130.0000	3,229.0000	3.163	0	0	0
22/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	645.0000	718.0000	11.318	0	0	0
22/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	604.0000	676.0000	11.921	0	0	0
22/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	57.0000	40.0000	(29.825)	0	0	0
22/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
22/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,280.0000	3,379.0000	3.018	0	0	0
22/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	40.0000	27.0000	(32.500)	0	0	0
22/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
22/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	938.0000	1,019.0000	8.635	0	0	0
22/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,397.0000	1,489.0000	6.586	0	0	0
22/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,230.0000	3,329.0000	3.065	0	0	0
22/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	124.0000	96.0000	(22.581)	0	0	0
22/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,580.0000	3,679.0000	2.765	0	0	0
22/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,780.0000	3,879.0000	2.619	0	0	0
22/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	381.0000	440.0000	15.486	0	0	0
22/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,380.0000	4,479.0000	2.260	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,116.0000	1,203.0000	7.796	0	0	0
22/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
22/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	201.0000	161.0000	(19.900)	0	0	0
22/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,280.0000	4,379.0000	2.313	0	0	0
22/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,736.0000	1,833.0000	5.588	0	0	0
22/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	180.0000	217.0000	20.556	0	0	0
22/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,785.0000	1,882.0000	5.434	0	0	0
22/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	711.0000	628.0000	(11.674)	0	0	0
22/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,580.0000	4,679.0000	2.162	0	0	0
22/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	42.0000	58.0000	38.095	0	0	0
22/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,780.0000	4,879.0000	2.071	0	0	0
22/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,590.0000	1,685.0000	5.975	0	0	0
22/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,680.0000	4,779.0000	2.115	0	0	0
22/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,687.0000	1,783.0000	5.691	0	0	0
22/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,880.0000	4,979.0000	2.029	0	0	0
22/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	35.0000	49.0000	40.000	0	0	0
22/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,780.0000	3,879.0000	2.619	0	0	0
22/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	378.0000	312.0000	(17.460)	0	0	0
22/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,080.0000	4,179.0000	2.426	0	0	0
22/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
22/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	158.0000	192.0000	21.519	0	0	0
22/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,880.0000	3,979.0000	2.552	0	0	0
22/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	755.0000	670.0000	(11.258)	0	0	0
22/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,730.0000	3,829.0000	2.654	0	0	0
22/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
22/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,830.0000	3,929.0000	2.585	0	0	0
22/05/2009	£ / R	2009/06/12	17.35	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
22/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	90.0000	112.0000	24.444	0	0	0
22/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,230.0000	4,329.0000	2.340	0	0	0
22/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,030.0000	4,129.0000	2.457	0	0	0
22/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	0.0000	136.0000	100.000	0	0	0
22/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	378.0000	312.0000	(17.460)	0	0	0
22/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	0.0000	515.0000	100.000	0	0	0
22/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	158.0000	192.0000	21.519	0	0	0
22/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,330.0000	3,429.0000	2.973	0	0	0
22/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,980.0000	4,079.0000	2.487	0	0	0
22/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,580.0000	4,679.0000	2.162	0	0	0
22/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	350.0000	288.0000	(17.714)	0	0	0
22/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
22/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	24.0000	35.0000	45.833	0	0	0
22/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	755.0000	670.0000	(11.258)	0	0	0
22/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	35.0000	49.0000	40.000	0	0	0
22/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	510.0000	432.0000	(15.294)	0	0	0
22/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	1,079.0000	984.0000	(8.804)	0	0	0
22/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	852.0000	930.0000	9.155	0	0	0
22/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	72.0000	51.0000	(29.167)	0	0	0
22/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	315.0000	369.0000	17.143	0	0	0
22/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	235.0000	189.0000	(19.574)	0	0	0
22/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	45.0000	31.0000	(31.111)	0	0	0
22/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	416.0000	477.0000	14.663	0	0	0
22/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,026.0000	1,110.0000	8.187	0	0	0
22/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	186.0000	148.0000	(20.430)	0	0	0
22/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	158.0000	124.0000	(21.519)	0	0	0
22/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	186.0000	148.0000	(20.430)	0	0	0
22/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	489.0000	554.0000	13.292	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	416.0000	477.0000	14.663	0	0	0
22/05/2009	£ / R	2009/09/14			Currency Future	13.5367	13.4400	(0.714)	13.4800	13.4800	3,582
22/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
22/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,621.0000	4,716.0000	2.056	0	0	0
22/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,637.0000	4,540.0000	(2.092)	0	0	0
22/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,642.0000	2,727.0000	3.217	0	0	0
22/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,147.0000	2,226.0000	3.680	0	0	0
22/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	978.0000	1,038.0000	6.135	0	0	0
22/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	287.0000	255.0000	(11.150)	0	0	0
22/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	964.0000	894.0000	(7.261)	0	0	0
22/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	128.0000	111.0000	(13.281)	0	0	0
22/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,114.0000	6,211.0000	1.587	0	0	0
22/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	134.0000	116.0000	(13.433)	0	0	0
22/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	540.0000	498.0000	(7.778)	0	0	0
22/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,726.0000	1,638.0000	(5.098)	0	0	0
22/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,141.0000	3,045.0000	(3.056)	0	0	0
22/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,725.0000	1,797.0000	4.174	0	0	0
22/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	840.0000	778.0000	(7.381)	0	0	0
22/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	367.0000	329.0000	(10.354)	0	0	0
22/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,157.0000	3,247.0000	2.851	0	0	0
22/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,137.0000	6,040.0000	(1.581)	0	0	0
22/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	78.0000	67.0000	(14.103)	0	0	0
22/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,937.0000	3,840.0000	(2.464)	0	0	0
22/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,895.0000	2,799.0000	(3.316)	0	0	0
22/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	96.0000	82.0000	(14.583)	0	0	0
22/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	803.0000	858.0000	6.849	0	0	0
22/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	464.0000	428.0000	(7.759)	0	0	0
22/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,450.0000	1,515.0000	4.483	0	0	0
22/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,437.0000	5,340.0000	(1.784)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,975.0000	2,051.0000	3.848	0	0	0
22/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	129.0000	141.0000	9.302	0	0	0
22/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	87.0000	74.0000	(14.943)	0	0	0
22/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	404.0000	438.0000	8.416	0	0	0
22/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	106.0000	91.0000	(14.151)	0	0	0
22/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	154.0000	134.0000	(12.987)	0	0	0
22/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	185.0000	162.0000	(12.432)	0	0	0
22/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,018.0000	2,094.0000	3.766	0	0	0
22/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	508.0000	469.0000	(7.677)	0	0	0
22/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	106.0000	91.0000	(14.151)	0	0	0
22/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	1,064.0000	990.0000	(6.955)	0	0	0
22/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	328.0000	354.0000	7.927	0	0	0
22/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,369.0000	2,451.0000	3.461	0	0	0
22/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,369.0000	2,451.0000	3.461	0	0	0
22/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	264.0000	234.0000	(11.364)	0	0	0
22/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	346.0000	373.0000	7.803	0	0	0
22/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,459.0000	2,542.0000	3.375	0	0	0
22/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,527.0000	1,594.0000	4.388	0	0	0
22/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,230.0000	1,289.0000	4.797	0	0	0
22/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,550.0000	2,634.0000	3.294	0	0	0
22/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
22/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,645.0000	1,714.0000	4.195	0	0	0
22/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	932.0000	863.0000	(7.403)	0	0	0
22/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,324.0000	2,405.0000	3.485	0	0	0
22/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	310.0000	336.0000	8.387	0	0	0
22/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,014.0000	1,075.0000	6.016	0	0	0
22/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	232.0000	204.0000	(12.069)	0	0	0
22/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	162.0000	141.0000	(12.963)	0	0	0
22/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,887.0000	5,790.0000	(1.648)	0	0	0
22/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	96.0000	82.0000	(14.583)	0	0	0
22/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,191.0000	2,271.0000	3.651	0	0	0
22/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,516.0000	1,431.0000	(5.607)	0	0	0
22/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	715.0000	663.0000	(7.273)	0	0	0
22/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	523.0000	483.0000	(7.648)	0	0	0
22/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	901.0000	833.0000	(7.547)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	141.0000	122.0000	(13.475)	0	0	0
22/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	493.0000	455.0000	(7.708)	0	0	0
22/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	997.0000	926.0000	(7.121)	0	0	0
22/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	592.0000	547.0000	(7.601)	0	0	0
22/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	242.0000	214.0000	(11.570)	0	0	0
22/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	364.0000	393.0000	7.967	0	0	0
22/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	528.0000	573.0000	8.523	0	0	0
22/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,459.0000	2,542.0000	3.375	0	0	0
22/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	837.0000	893.0000	6.691	0	0	0
22/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,865.0000	5,961.0000	1.637	0	0	0
22/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,387.0000	4,290.0000	(2.211)	0	0	0
22/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	474.0000	516.0000	8.861	0	0	0
22/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	89.0000	98.0000	10.112	0	0	0
22/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,458.0000	2,364.0000	(3.824)	0	0	0
22/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,061.0000	2,138.0000	3.736	0	0	0
22/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	942.0000	1,001.0000	6.263	0	0	0
22/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	870.0000	804.0000	(7.586)	0	0	0
22/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
22/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	449.0000	489.0000	8.909	0	0	0
22/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	233.0000	253.0000	8.584	0	0	0
22/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	147.0000	128.0000	(12.925)	0	0	0
22/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	761.0000	706.0000	(7.227)	0	0	0
22/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	478.0000	441.0000	(7.741)	0	0	0
22/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	384.0000	414.0000	7.813	0	0	0
22/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,126.0000	1,182.0000	4.973	0	0	0
22/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,605.0000	1,674.0000	4.299	0	0	0
22/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	786.0000	729.0000	(7.252)	0	0	0
22/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,169.0000	1,093.0000	(6.501)	0	0	0
22/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,134.0000	1,058.0000	(6.702)	0	0	0
22/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	413.0000	372.0000	(9.927)	0	0	0
22/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,921.0000	3,008.0000	2.978	0	0	0
22/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	693.0000	642.0000	(7.359)	0	0	0
22/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	705.0000	757.0000	7.376	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
22/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,933.0000	2,008.0000	3.880	0	0	0
22/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,374.0000	4,468.0000	2.149	0	0	0
22/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,235.0000	2,315.0000	3.579	0	0	0
22/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	247.0000	268.0000	8.502	0	0	0
22/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	556.0000	602.0000	8.273	0	0	0
22/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	871.0000	929.0000	6.659	0	0	0
22/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	169.0000	148.0000	(12.426)	0	0	0
22/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	438.0000	403.0000	(7.991)	0	0	0
22/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	508.0000	469.0000	(7.677)	0	0	0
22/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,051.0000	1,113.0000	5.899	0	0	0
22/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,849.0000	1,922.0000	3.948	0	0	0
22/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	906.0000	965.0000	6.512	0	0	0
22/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	451.0000	415.0000	(7.982)	0	0	0
22/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,338.0000	1,400.0000	4.634	0	0	0
22/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	277.0000	300.0000	8.303	0	0	0
22/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	674.0000	725.0000	7.567	0	0	0
22/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	871.0000	929.0000	6.659	0	0	0
22/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	122.0000	105.0000	(13.934)	0	0	0
22/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	325.0000	290.0000	(10.769)	0	0	0
22/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,195.0000	1,253.0000	4.854	0	0	0
22/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,564.0000	6,660.0000	1.463	0	0	0
22/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	397.0000	357.0000	(10.076)	0	0	0
22/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	169.0000	148.0000	(12.426)	0	0	0
22/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,160.0000	1,217.0000	4.914	0	0	0
22/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,933.0000	2,008.0000	3.880	0	0	0
22/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	382.0000	343.0000	(10.209)	0	0	0
22/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	611.0000	565.0000	(7.529)	0	0	0
22/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,375.0000	1,438.0000	4.582	0	0	0
22/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,527.0000	1,594.0000	4.388	0	0	0
22/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	631.0000	583.0000	(7.607)	0	0	0
22/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,725.0000	1,797.0000	4.174	0	0	0
22/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	312.0000	278.0000	(10.897)	0	0	0
22/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	111.0000	95.0000	(14.414)	0	0	0
22/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,088.0000	1,147.0000	5.423	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	275.0000	244.0000	(11.273)	0	0	0
22/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	424.0000	463.0000	9.198	0	0	0
22/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	585.0000	632.0000	8.034	0	0	0
22/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	397.0000	357.0000	(10.076)	0	0	0
22/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,014.0000	1,075.0000	6.016	0	0	0
22/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,590.0000	3,682.0000	2.563	0	0	0
22/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,280.0000	2,360.0000	3.509	0	0	0
22/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	672.0000	622.0000	(7.440)	0	0	0
22/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,412.0000	1,476.0000	4.533	0	0	0
22/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,160.0000	1,217.0000	4.914	0	0	0
22/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	811.0000	753.0000	(7.152)	0	0	0
22/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	116.0000	100.0000	(13.793)	0	0	0
22/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	556.0000	602.0000	8.273	0	0	0
22/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	299.0000	266.0000	(11.037)	0	0	0
22/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	338.0000	303.0000	(10.355)	0	0	0
22/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,104.0000	2,182.0000	3.707	0	0	0
22/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	264.0000	234.0000	(11.364)	0	0	0
22/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	325.0000	290.0000	(10.769)	0	0	0
22/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	451.0000	415.0000	(7.982)	0	0	0
22/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
22/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	425.0000	387.0000	(8.941)	0	0	0
22/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
22/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	154.0000	134.0000	(12.987)	0	0	0
22/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,338.0000	1,400.0000	4.634	0	0	0
22/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,488.0000	1,554.0000	4.435	0	0	0
22/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,827.0000	2,914.0000	3.077	0	0	0
22/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,018.0000	2,094.0000	3.766	0	0	0
22/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	203.0000	178.0000	(12.315)	0	0	0
22/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,375.0000	1,438.0000	4.582	0	0	0
22/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	328.0000	354.0000	7.927	0	0	0
22/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,414.0000	2,496.0000	3.397	0	0	0
22/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,766.0000	1,838.0000	4.077	0	0	0
22/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,685.0000	1,755.0000	4.154	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	134.0000	116.0000	(13.433)	0	0	0
22/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
22/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	693.0000	642.0000	(7.359)	0	0	0
22/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
22/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,068.0000	5,164.0000	1.894	0	0	0
22/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,147.0000	2,226.0000	3.680	0	0	0
22/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,266.0000	1,326.0000	4.739	0	0	0
22/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	964.0000	894.0000	(7.261)	0	0	0
22/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	367.0000	329.0000	(10.354)	0	0	0
22/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	252.0000	224.0000	(11.111)	0	0	0
22/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	715.0000	663.0000	(7.273)	0	0	0
22/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	222.0000	195.0000	(12.162)	0	0	0
22/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
22/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	91.0000	78.0000	(14.286)	0	0	0
22/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,302.0000	1,363.0000	4.685	0	0	0
22/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	312.0000	278.0000	(10.897)	0	0	0
22/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	203.0000	178.0000	(12.315)	0	0	0
22/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	352.0000	316.0000	(10.227)	0	0	0
22/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	242.0000	214.0000	(11.570)	0	0	0
22/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	299.0000	266.0000	(11.037)	0	0	0
22/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	978.0000	1,038.0000	6.135	0	0	0
22/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,051.0000	1,113.0000	5.899	0	0	0
22/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	528.0000	573.0000	8.523	0	0	0
22/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,605.0000	1,674.0000	4.299	0	0	0
22/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,412.0000	1,476.0000	4.533	0	0	0
22/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	464.0000	428.0000	(7.759)	0	0	0
22/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,766.0000	1,838.0000	4.077	0	0	0
22/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	438.0000	403.0000	(7.991)	0	0	0
22/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	592.0000	547.0000	(7.601)	0	0	0
22/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	424.0000	463.0000	9.198	0	0	0
22/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	523.0000	483.0000	(7.648)	0	0	0
22/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,807.0000	1,880.0000	4.040	0	0	0
22/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	811.0000	753.0000	(7.152)	0	0	0
22/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	556.0000	514.0000	(7.554)	0	0	0
22/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	770.0000	824.0000	7.013	0	0	0
22/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	837.0000	893.0000	6.691	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	705.0000	757.0000	7.376	0	0	0
22/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,891.0000	1,965.0000	3.913	0	0	0
22/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,975.0000	2,051.0000	3.848	0	0	0
22/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	162.0000	141.0000	(12.963)	0	0	0
22/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	177.0000	155.0000	(12.429)	0	0	0
22/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
22/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,191.0000	2,271.0000	3.651	0	0	0
22/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,566.0000	1,634.0000	4.342	0	0	0
22/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	128.0000	111.0000	(13.281)	0	0	0
22/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	252.0000	224.0000	(11.111)	0	0	0
22/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,807.0000	1,880.0000	4.040	0	0	0
22/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,098.0000	1,024.0000	(6.740)	0	0	0
22/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	82.0000	70.0000	(14.634)	0	0	0
22/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	262.0000	284.0000	8.397	0	0	0
22/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,596.0000	2,680.0000	3.236	0	0	0
22/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	1,030.0000	958.0000	(6.990)	0	0	0
22/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	501.0000	544.0000	8.583	0	0	0
22/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	737.0000	684.0000	(7.191)	0	0	0
22/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	644.0000	693.0000	7.609	0	0	0
22/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,230.0000	1,289.0000	4.797	0	0	0
22/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,504.0000	2,588.0000	3.355	0	0	0
22/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	293.0000	318.0000	8.532	0	0	0
22/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	206.0000	224.0000	8.738	0	0	0
22/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	219.0000	238.0000	8.676	0	0	0
22/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,242.0000	1,164.0000	(6.280)	0	0	0
22/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	310.0000	336.0000	8.387	0	0	0
22/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	997.0000	926.0000	(7.121)	0	0	0
22/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	840.0000	778.0000	(7.381)	0	0	0
22/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	404.0000	438.0000	8.416	0	0	0
22/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,205.0000	1,128.0000	(6.390)	0	0	0
22/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	193.0000	210.0000	8.808	0	0	0
22/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,280.0000	1,200.0000	(6.250)	0	0	0
22/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,566.0000	1,634.0000	4.342	0	0	0
22/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	651.0000	602.0000	(7.527)	0	0	0
22/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	614.0000	662.0000	7.818	0	0	0
22/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,195.0000	1,253.0000	4.854	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	737.0000	790.0000	7.191	0	0	0
22/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	540.0000	498.0000	(7.778)	0	0	0
22/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	574.0000	530.0000	(7.666)	0	0	0
22/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	803.0000	858.0000	6.849	0	0	0
22/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	382.0000	343.0000	(10.209)	0	0	0
22/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	611.0000	565.0000	(7.529)	0	0	0
22/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	674.0000	725.0000	7.567	0	0	0
22/05/2009	£ / R	2009/12/14			Currency Future	13.7359	13.6386	(0.708)	0.0000	0.0000	1,426
22/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,104.0000	1,156.0000	4.710	0	0	0
22/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,231.0000	1,281.0000	4.062	0	0	0
22/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	557.0000	587.0000	5.386	0	0	0
22/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	667.0000	620.0000	(7.046)	0	0	0
22/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,071.0000	1,125.0000	5.042	0	0	0
22/05/2009	£ / R	2009/12/14	13.20	Put	Currency Future	578.0000	609.0000	5.363	0	0	0
22/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	740.0000	694.0000	(6.216)	0	0	0
22/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,114.0000	1,047.0000	(6.014)	0	0	0
22/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	459.0000	484.0000	5.447	0	0	0
22/05/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,143.0000	1,075.0000	(5.949)	0	0	0
22/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,037.0000	1,091.0000	5.207	0	0	0
22/05/2009	£ / R	2009/12/14	14.25	Call	Currency Future	686.0000	638.0000	(6.997)	0	0	0
22/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,200.0000	1,249.0000	4.083	0	0	0
22/05/2009	£ / R	2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	773.0000	730.0000	(5.563)	0	0	0
22/05/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,169.0000	3,075.0000	(2.966)	0	0	0
22/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,172.0000	1,104.0000	(5.802)	0	0	0
22/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	497.0000	524.0000	5.433	0	0	0
22/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	883.0000	834.0000	(5.549)	0	0	0
22/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
22/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	536.0000	565.0000	5.410	0	0	0
22/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,232.0000	1,162.0000	(5.682)	0	0	0
22/05/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,244.0000	3,327.0000	2.559	0	0	0
22/05/2009	£ / R	2009/12/14	12.10	Put	Currency Future	223.0000	237.0000	6.278	0	0	0
22/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,295.0000	1,223.0000	(5.560)	0	0	0
22/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
22/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	788.0000	834.0000	5.838	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,638.0000	4,541.0000	(2.091)	0	0	0
22/05/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,656.0000	4,747.0000	1.954	0	0	0
22/05/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R 2009/12/14	13.30	Call	Currency Future	1,058.0000	997.0000	(5.766)	0	0	0
22/05/2009	£ / R 2009/12/14	16.85	Call	Currency Future	130.0000	115.0000	(11.538)	0	0	0
22/05/2009	£ / R 2009/12/14	7.60	Call	Currency Future	6,136.0000	6,039.0000	(1.581)	0	0	0
22/05/2009	£ / R 2009/12/14	19.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
22/05/2009	£ / R 2009/12/14	12.95	Put	Currency Future	477.0000	504.0000	5.660	0	0	0
22/05/2009	£ / R 2009/12/14	13.60	Call	Currency Future	924.0000	873.0000	(5.519)	0	0	0
22/05/2009	£ / R 2009/12/14	13.85	Call	Currency Future	826.0000	780.0000	(5.569)	0	0	0
22/05/2009	£ / R 2009/12/14	14.05	Call	Currency Future	757.0000	714.0000	(5.680)	0	0	0
22/05/2009	£ / R 2009/12/14	13.80	Put	Currency Future	909.0000	959.0000	5.501	0	0	0
22/05/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,071.0000	1,125.0000	5.042	0	0	0
22/05/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,126.0000	6,222.0000	1.567	0	0	0
22/05/2009	£ / R 2009/12/14	13.85	Put	Currency Future	940.0000	991.0000	5.426	0	0	0
22/05/2009	£ / R 2009/12/14	16.60	Call	Currency Future	155.0000	139.0000	(10.323)	0	0	0
22/05/2009	£ / R 2009/12/14	15.35	Put	Currency Future	1,972.0000	2,038.0000	3.347	0	0	0
22/05/2009	£ / R 2009/12/14	12.95	Call	Currency Future	1,263.0000	1,193.0000	(5.542)	0	0	0
22/05/2009	£ / R 2009/12/14	13.40	Call	Currency Future	1,008.0000	954.0000	(5.357)	0	0	0
22/05/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,526.0000	2,435.0000	(3.603)	0	0	0
22/05/2009	£ / R 2009/12/14	15.35	Call	Currency Future	357.0000	327.0000	(8.403)	0	0	0
22/05/2009	£ / R 2009/12/14	14.05	Call	Currency Future	757.0000	714.0000	(5.680)	0	0	0
22/05/2009	£ / R 2009/12/14	11.30	Put	Currency Future	90.0000	96.0000	6.667	0	0	0
22/05/2009	£ / R 2009/12/14	12.35	Put	Currency Future	284.0000	302.0000	6.338	0	0	0
22/05/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,359.0000	1,285.0000	(5.445)	0	0	0
22/05/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,886.0000	5,789.0000	(1.648)	0	0	0
22/05/2009	£ / R 2009/12/14	13.80	Call	Currency Future	845.0000	797.0000	(5.680)	0	0	0
22/05/2009	£ / R 2009/12/14	13.65	Call	Currency Future	904.0000	853.0000	(5.642)	0	0	0
22/05/2009	£ / R 2009/12/14	12.80	Put	Currency Future	423.0000	447.0000	5.674	0	0	0
22/05/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,019.0000	3,100.0000	2.683	0	0	0
22/05/2009	£ / R 2009/12/14	9.80	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
22/05/2009	£ / R 2009/12/14	13.40	Put	Currency Future	672.0000	716.0000	6.548	0	0	0
22/05/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,389.0000	4,292.0000	(2.210)	0	0	0
22/05/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,859.0000	1,776.0000	(4.465)	0	0	0
22/05/2009	£ / R 2009/12/14	13.65	Put	Currency Future	818.0000	865.0000	5.746	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	622.0000	659.0000	5.949	0	0	0
22/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	471.0000	434.0000	(7.856)	0	0	0
22/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/05/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,415.0000	4,506.0000	2.061	0	0	0
22/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,944.0000	3,848.0000	(2.434)	0	0	0
22/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	1,008.0000	954.0000	(5.357)	0	0	0
22/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,935.0000	2,841.0000	(3.203)	0	0	0
22/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	847.0000	896.0000	5.785	0	0	0
22/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	531.0000	490.0000	(7.721)	0	0	0
22/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,495.0000	1,551.0000	3.746	0	0	0
22/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	672.0000	716.0000	6.548	0	0	0
22/05/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,436.0000	5,339.0000	(1.784)	0	0	0
22/05/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,670.0000	1,590.0000	(4.790)	0	0	0
22/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	649.0000	602.0000	(7.242)	0	0	0
22/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	268.0000	243.0000	(9.328)	0	0	0
22/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,635.0000	1,695.0000	3.670	0	0	0
22/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
22/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	418.0000	383.0000	(8.373)	0	0	0
22/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
22/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	1,030.0000	975.0000	(5.340)	0	0	0
22/05/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,332.0000	2,404.0000	3.087	0	0	0
22/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	644.0000	687.0000	6.677	0	0	0
22/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	93.0000	82.0000	(11.828)	0	0	0
22/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,600.0000	1,659.0000	3.688	0	0	0
22/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,169.0000	1,218.0000	4.192	0	0	0
22/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	725.0000	675.0000	(6.897)	0	0	0
22/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,427.0000	1,482.0000	3.854	0	0	0
22/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,819.0000	1,883.0000	3.518	0	0	0
22/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	613.0000	568.0000	(7.341)	0	0	0
22/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	562.0000	520.0000	(7.473)	0	0	0
22/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,139.0000	1,186.0000	4.126	0	0	0
22/05/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,327.0000	1,380.0000	3.994	0	0	0
22/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	562.0000	520.0000	(7.473)	0	0	0
22/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,879.0000	5,974.0000	1.616	0	0	0
22/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,391.0000	1,317.0000	(5.320)	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
22/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	808.0000	762.0000	(5.693)	0	0	0
22/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,572.0000	6,668.0000	1.461	0	0	0
22/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	788.0000	834.0000	5.838	0	0	0
22/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	596.0000	552.0000	(7.383)	0	0	0
22/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	700.0000	745.0000	6.429	0	0	0
22/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	515.0000	475.0000	(7.767)	0	0	0
22/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	924.0000	873.0000	(5.519)	0	0	0
22/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	406.0000	429.0000	5.665	0	0	0
22/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,295.0000	1,347.0000	4.015	0	0	0
22/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
22/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,658.0000	3,744.0000	2.351	0	0	0
22/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,202.0000	1,133.0000	(5.740)	0	0	0
22/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	579.0000	536.0000	(7.427)	0	0	0
22/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	631.0000	585.0000	(7.290)	0	0	0
22/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,427.0000	1,482.0000	3.854	0	0	0
22/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
22/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	516.0000	544.0000	5.426	0	0	0
22/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,460.0000	1,516.0000	3.836	0	0	0
22/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	705.0000	656.0000	(6.950)	0	0	0
22/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,093.0000	5,186.0000	1.826	0	0	0
22/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	1,085.0000	1,020.0000	(5.991)	0	0	0
22/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	405.0000	371.0000	(8.395)	0	0	0
22/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	972.0000	1,024.0000	5.350	0	0	0
22/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,263.0000	1,314.0000	4.038	0	0	0
22/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	759.0000	805.0000	6.061	0	0	0
22/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	546.0000	505.0000	(7.509)	0	0	0
22/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	649.0000	602.0000	(7.242)	0	0	0
22/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,708.0000	1,769.0000	3.571	0	0	0
22/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,360.0000	1,413.0000	3.897	0	0	0
22/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	986.0000	934.0000	(5.274)	0	0	0
22/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,393.0000	1,447.0000	3.877	0	0	0
22/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,104.0000	1,156.0000	4.710	0	0	0
22/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	878.0000	927.0000	5.581	0	0	0
22/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	600.0000	631.0000	5.167	0	0	0
22/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,529.0000	1,587.0000	3.793	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	945.0000	893.0000	(5.503)	0	0	0
22/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,263.0000	1,314.0000	4.038	0	0	0
22/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	444.0000	408.0000	(8.108)	0	0	0
22/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	500.0000	461.0000	(7.800)	0	0	0
22/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,326.0000	1,254.0000	(5.430)	0	0	0
22/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,564.0000	1,623.0000	3.772	0	0	0
22/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	740.0000	694.0000	(6.216)	0	0	0
22/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	305.0000	277.0000	(9.180)	0	0	0
22/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,169.0000	2,239.0000	3.227	0	0	0
22/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,782.0000	1,844.0000	3.479	0	0	0
22/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	393.0000	360.0000	(8.397)	0	0	0
22/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,857.0000	1,921.0000	3.446	0	0	0
22/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	459.0000	484.0000	5.447	0	0	0
22/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,295.0000	1,223.0000	(5.560)	0	0	0
22/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,425.0000	1,350.0000	(5.263)	0	0	0
22/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	965.0000	913.0000	(5.389)	0	0	0
22/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	729.0000	775.0000	6.310	0	0	0
22/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	441.0000	465.0000	5.442	0	0	0
22/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	1,030.0000	975.0000	(5.340)	0	0	0
22/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	644.0000	687.0000	6.677	0	0	0
22/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	864.0000	815.0000	(5.671)	0	0	0
22/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,493.0000	1,416.0000	(5.157)	0	0	0
22/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	357.0000	378.0000	5.882	0	0	0
22/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	389.0000	411.0000	5.656	0	0	0
22/05/2009	£ / R	2009/12/14	14.85	Call	Currency Future	486.0000	447.0000	(8.025)	0	0	0
22/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	773.0000	730.0000	(5.563)	0	0	0
22/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,037.0000	1,091.0000	5.207	0	0	0
22/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,635.0000	1,695.0000	3.670	0	0	0
22/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	471.0000	434.0000	(7.856)	0	0	0
22/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	808.0000	762.0000	(5.693)	0	0	0
22/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,295.0000	1,347.0000	4.015	0	0	0
22/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	972.0000	1,024.0000	5.350	0	0	0
22/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	631.0000	585.0000	(7.290)	0	0	0
22/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,004.0000	1,057.0000	5.279	0	0	0
22/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	725.0000	675.0000	(6.897)	0	0	0
22/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,139.0000	1,186.0000	4.126	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
22/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	790.0000	746.0000	(5.570)	0	0	0
22/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	940.0000	991.0000	5.426	0	0	0
22/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	826.0000	780.0000	(5.569)	0	0	0
22/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	579.0000	536.0000	(7.427)	0	0	0
22/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,393.0000	1,447.0000	3.877	0	0	0
22/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,671.0000	1,732.0000	3.651	0	0	0
22/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	430.0000	395.0000	(8.140)	0	0	0
22/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	457.0000	421.0000	(7.877)	0	0	0
22/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,745.0000	1,807.0000	3.553	0	0	0
22/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	546.0000	505.0000	(7.509)	0	0	0
22/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,460.0000	1,516.0000	3.836	0	0	0
22/05/2009	£ / R	2010/03/15			Currency Future	13.9339	13.8345	(0.713)	0.0000	0.0000	0
22/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,252.0000	1,196.0000	(4.473)	0	0	0
22/05/2009	£ / R	2010/03/15	13.95	Put	Currency Future	0.0000	1,133.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	818.0000	862.0000	5.379	0	0	0
22/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	874.0000	919.0000	5.149	0	0	0
22/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,208.0000	1,154.0000	(4.470)	0	0	0
22/05/2009	£ / R	2010/03/15	13.95	Call	Currency Future	0.0000	1,017.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	9.95	Call	Currency Future	0.0000	3,942.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	9.95	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,300.0000	3,378.0000	2.364	0	0	0
22/05/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,424.0000	2,338.0000	(3.548)	0	0	0
22/05/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,518.0000	1,577.0000	3.887	0	0	0
22/05/2009	£ / R	2010/03/15	14.60	Call	Currency Future	852.0000	811.0000	(4.812)	0	0	0
22/05/2009	£ / R	2010/03/15	12.60	Put	Currency Future	418.0000	443.0000	5.981	0	0	0
22/05/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,311.0000	3,212.0000	(2.990)	0	0	0
22/05/2009	£ / R	2010/03/15	11.60	Put	Currency Future	173.0000	185.0000	6.936	0	0	0
22/05/2009	£ / R	2010/03/15	15.60	Call	Currency Future	619.0000	589.0000	(4.847)	0	0	0
22/05/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,285.0000	2,354.0000	3.020	0	0	0
22/05/2009	£ / R	2010/03/15	10.95	Call	Currency Future	0.0000	2,977.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	10.95	Put	Currency Future	0.0000	92.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,010.0000	4,092.0000	2.045	0	0	0
22/05/2009	£ / R	2010/03/15	15.95	Call	Currency Future	0.0000	530.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	17.60	Call	Currency Future	344.0000	326.0000	(5.233)	0	0	0
22/05/2009	£ / R	2010/03/15	11.95	Put	Currency Future	0.0000	257.0000	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
22/05/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,125.0000	3,202.0000	2.464	0	0	0
22/05/2009	£ / R	2010/03/15	15.95	Put	Currency Future	0.0000	2,646.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	16.60	Call	Currency Future	459.0000	436.0000	(5.011)	0	0	0
22/05/2009	£ / R	2010/03/15	16.80	Call	Currency Future	434.0000	412.0000	(5.069)	0	0	0
22/05/2009	£ / R	2010/03/15	16.95	Call	Currency Future	0.0000	394.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,192.0000	4,274.0000	1.956	0	0	0
22/05/2009	£ / R	2010/03/15	16.95	Put	Currency Future	0.0000	3,510.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,449.0000	2,520.0000	2.899	0	0	0
22/05/2009	£ / R	2010/03/15	11.95	Call	Currency Future	0.0000	2,141.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	17.80	Call	Currency Future	326.0000	309.0000	(5.215)	0	0	0
22/05/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,663.0000	1,724.0000	3.668	0	0	0
22/05/2009	£ / R	2010/03/15	14.95	Call	Currency Future	0.0000	722.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,343.0000	2,258.0000	(3.628)	0	0	0
22/05/2009	£ / R	2010/03/15	14.95	Put	Currency Future	0.0000	1,837.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	10.80	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
22/05/2009	£ / R	2010/03/15	12.95	Call	Currency Future	0.0000	1,462.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,275.0000	4,181.0000	(2.199)	0	0	0
22/05/2009	£ / R	2010/03/15	11.80	Put	Currency Future	209.0000	223.0000	6.699	0	0	0
22/05/2009	£ / R	2010/03/15	12.95	Put	Currency Future	0.0000	578.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	9.70	Put	Currency Future	41.0000	46.0000	12.195	0	0	0
22/05/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,212.0000	3,290.0000	2.428	0	0	0
22/05/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,621.0000	1,548.0000	(4.503)	0	0	0
22/05/2009	£ / R	2010/03/15	17.95	Put	Currency Future	0.0000	4,408.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,215.0000	3,115.0000	(3.110)	0	0	0
22/05/2009	£ / R	2010/03/15	9.80	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
22/05/2009	£ / R	2010/03/15	17.95	Call	Currency Future	0.0000	292.0000	100.000	0	0	0
22/05/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,180.0000	4,087.0000	(2.225)	0	0	0
22/05/2009	£ / R	2010/03/15	15.80	Call	Currency Future	583.0000	555.0000	(4.803)	0	0	0
22/05/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,101.0000	4,183.0000	2.000	0	0	0
22/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,506.0000	2,419.0000	(3.472)	0	0	0
22/05/2009	£ / R	2010/03/15	17.70	Call	Currency Future	335.0000	317.0000	(5.373)	0	0	0
22/05/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,367.0000	2,437.0000	2.957	0	0	0
22/05/2009	£ / R	2010/03/15	15.70	Call	Currency Future	600.0000	572.0000	(4.667)	0	0	0
22/05/2009	£ / R	2010/03/15	10.60	Put	Currency Future	74.0000	74.0000	-	0	0	0
22/05/2009	£ / R	2010/03/15	16.70	Call	Currency Future	446.0000	424.0000	(4.933)	0	0	0
22/05/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,752.0000	1,677.0000	(4.281)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2010/03/15	13.70	Put	Currency Future	931.0000	978.0000	5.048	0	0	0
22/05/2009	£ / R	2010/03/15	14.70	Call	Currency Future	824.0000	784.0000	(4.854)	0	0	0
22/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
22/05/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,125.0000	1,073.0000	(4.622)	0	0	0
22/05/2009	£ / R	2010/03/15	14.80	Call	Currency Future	797.0000	758.0000	(4.893)	0	0	0
22/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	881.0000	839.0000	(4.767)	0	0	0
22/05/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,590.0000	1,650.0000	3.774	0	0	0
22/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,447.0000	1,505.0000	4.008	0	0	0
22/05/2009	£ / R	2010/03/15	11.70	Put	Currency Future	190.0000	203.0000	6.842	0	0	0
22/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	638.0000	607.0000	(4.859)	0	0	0
22/05/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,165.0000	1,113.0000	(4.464)	0	0	0
22/05/2009	£ / R	2010/03/15	12.80	Put	Currency Future	487.0000	514.0000	5.544	0	0	0
22/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,204.0000	2,273.0000	3.131	0	0	0
22/05/2009	£ / R	2010/03/15	13.80	Put	Currency Future	991.0000	1,039.0000	4.844	0	0	0
22/05/2009	£ / R	2010/03/15	12.70	Put	Currency Future	452.0000	477.0000	5.531	0	0	0
22/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	473.0000	449.0000	(5.074)	0	0	0
22/05/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,686.0000	1,612.0000	(4.389)	0	0	0
22/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	386.0000	410.0000	6.218	0	0	0
22/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	354.0000	336.0000	(5.085)	0	0	0
22/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,039.0000	3,115.0000	2.501	0	0	0
22/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,920.0000	4,001.0000	2.066	0	0	0
22/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,820.0000	1,744.0000	(4.176)	0	0	0
22/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,590.0000	2,502.0000	(3.398)	0	0	0
22/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,465.0000	4,370.0000	(2.128)	0	0	0
22/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
22/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	156.0000	167.0000	7.051	0	0	0
22/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
22/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,505.0000	3,406.0000	(2.825)	0	0	0
22/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,408.0000	3,309.0000	(2.905)	0	0	0
22/05/2009	£ / R	2010/03/15	10.70	Put	Currency Future	77.0000	77.0000	-	0	0	0
22/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,370.0000	4,275.0000	(2.174)	0	0	0
22/05/2009	£ / R	2010/06/14			Currency Future	14.1321	14.0314	(0.713)	0.0000	0.0000	0
22/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,199.0000	1,249.0000	4.170	0	0	0
22/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,098.0000	4,003.0000	(2.318)	0	0	0
22/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,001.0000	3,074.0000	2.433	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	866.0000	829.0000	(4.273)	0	0	0
22/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,599.0000	1,536.0000	(3.940)	0	0	0
22/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,541.0000	5,441.0000	(1.805)	0	0	0
22/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,664.0000	4,567.0000	(2.080)	0	0	0
22/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,833.0000	2,905.0000	2.541	0	0	0
22/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,308.0000	1,255.0000	(4.052)	0	0	0
22/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
22/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,092.0000	1,045.0000	(4.304)	0	0	0
22/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	665.0000	636.0000	(4.361)	0	0	0
22/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,188.0000	2,253.0000	2.971	0	0	0
22/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,034.0000	2,097.0000	3.097	0	0	0
22/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	717.0000	755.0000	5.300	0	0	0
22/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	91.0000	96.0000	5.495	0	0	0
22/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,327.0000	1,379.0000	3.919	0	0	0
22/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,349.0000	1,294.0000	(4.077)	0	0	0
22/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,574.0000	1,512.0000	(3.939)	0	0	0
22/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,016.0000	1,062.0000	4.528	0	0	0
22/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,007.0000	6,093.0000	1.432	0	0	0
22/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,723.0000	3,628.0000	(2.552)	0	0	0
22/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	742.0000	781.0000	5.256	0	0	0
22/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,232.0000	1,181.0000	(4.140)	0	0	0
22/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,859.0000	3,937.0000	2.021	0	0	0
22/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	820.0000	861.0000	5.000	0	0	0
22/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	66.0000	72.0000	9.091	0	0	0
22/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,828.0000	2,739.0000	(3.147)	0	0	0
22/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,197.0000	2,118.0000	(3.596)	0	0	0
22/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,076.0000	1,123.0000	4.368	0	0	0
22/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	239.0000	224.0000	(6.276)	0	0	0
22/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,679.0000	1,611.0000	(4.050)	0	0	0
22/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	633.0000	606.0000	(4.265)	0	0	0
22/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	516.0000	493.0000	(4.457)	0	0	0
22/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,550.0000	1,489.0000	(3.935)	0	0	0
22/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,360.0000	1,412.0000	3.824	0	0	0
22/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,235.0000	6,134.0000	(1.620)	0	0	0
22/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	212.0000	225.0000	6.132	0	0	0
22/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	196.0000	207.0000	5.612	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	365.0000	387.0000	6.027	0	0	0
22/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,142.0000	1,094.0000	(4.203)	0	0	0
22/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	393.0000	374.0000	(4.835)	0	0	0
22/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,285.0000	5,366.0000	1.533	0	0	0
22/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	426.0000	450.0000	5.634	0	0	0
22/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,861.0000	1,788.0000	(3.923)	0	0	0
22/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	187.0000	174.0000	(6.952)	0	0	0
22/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	820.0000	784.0000	(4.390)	0	0	0
22/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	529.0000	556.0000	5.104	0	0	0
22/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,655.0000	6,743.0000	1.322	0	0	0
22/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,460.0000	1,514.0000	3.699	0	0	0
22/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,159.0000	1,110.0000	(4.228)	0	0	0
22/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	317.0000	298.0000	(5.994)	0	0	0
22/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
22/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,684.0000	3,761.0000	2.090	0	0	0
22/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,661.0000	4,743.0000	1.759	0	0	0
22/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,947.0000	4,026.0000	2.002	0	0	0
22/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	2,058.0000	1,981.0000	(3.741)	0	0	0
22/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	491.0000	469.0000	(4.481)	0	0	11,194
22/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,502.0000	1,443.0000	(3.928)	0	0	0
22/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	479.0000	457.0000	(4.593)	0	0	0
22/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,570.0000	4,652.0000	1.794	0	0	0
22/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	794.0000	834.0000	5.038	0	0	0
22/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	647.0000	680.0000	5.100	0	0	0
22/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	768.0000	807.0000	5.078	0	0	0
22/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	700.0000	669.0000	(4.429)	0	0	0
22/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,668.0000	2,738.0000	2.624	0	0	0
22/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	402.0000	383.0000	(4.726)	0	0	0
22/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,745.0000	2,656.0000	(3.242)	0	0	0
22/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,986.0000	5,886.0000	(1.671)	0	0	0
22/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	987.0000	1,033.0000	4.661	0	0	0
22/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
22/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,213.0000	1,163.0000	(4.122)	0	0	0
22/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,231.0000	1,281.0000	4.062	0	0	0
22/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,060.0000	1,014.0000	(4.340)	0	0	0
22/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,526.0000	1,465.0000	(3.997)	0	0	11,194

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,106.0000	1,154.0000	4.340	0	0	0
22/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,161.0000	2,083.0000	(3.609)	0	0	0
22/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,288.0000	1,236.0000	(4.037)	0	0	0
22/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	572.0000	546.0000	(4.545)	0	0	0
22/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,521.0000	4,425.0000	(2.123)	0	0	0
22/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	379.0000	402.0000	6.069	0	0	0
22/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,111.0000	2,174.0000	2.984	0	0	0
22/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	843.0000	806.0000	(4.389)	0	0	0
22/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,369.0000	1,314.0000	(4.018)	0	0	0
22/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,528.0000	1,583.0000	3.599	0	0	0
22/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,830.0000	1,757.0000	(3.989)	0	0	0
22/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
22/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,875.0000	2,947.0000	2.504	0	0	0
22/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	394.0000	417.0000	5.838	0	0	0
22/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,137.0000	1,186.0000	4.310	0	0	0
22/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,128.0000	3,036.0000	(2.941)	0	0	0
22/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,072.0000	2,136.0000	3.089	0	0	0
22/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,127.0000	2,049.0000	(3.667)	0	0	0
22/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	146.0000	154.0000	5.479	0	0	0
22/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	510.0000	487.0000	(4.510)	0	0	0
22/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	122.0000	128.0000	4.918	0	0	0
22/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	536.0000	512.0000	(4.478)	0	0	0
22/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	397.0000	379.0000	(4.534)	0	0	0
22/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,354.0000	3,259.0000	(2.832)	0	0	0
22/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,305.0000	2,371.0000	2.863	0	0	0
22/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,615.0000	4,697.0000	1.777	0	0	0
22/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	847.0000	889.0000	4.959	0	0	0
22/05/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,168.0000	1,217.0000	4.195	0	0	0
22/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	787.0000	753.0000	(4.320)	0	0	0
22/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,728.0000	3,805.0000	2.065	0	0	0
22/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
22/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,479.0000	1,420.0000	(3.989)	0	0	0
22/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,554.0000	3,630.0000	2.138	0	0	0
22/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	854.0000	817.0000	(4.333)	0	0	0
22/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,340.0000	3,414.0000	2.216	0	0	0
22/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	879.0000	840.0000	(4.437)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	476.0000	501.0000	5.252	0	0	0
22/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	657.0000	628.0000	(4.414)	0	0	0
22/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	407.0000	388.0000	(4.668)	0	0	0
22/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,269.0000	1,217.0000	(4.098)	0	0	0
22/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	370.0000	348.0000	(5.946)	0	0	0
22/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,046.0000	1,093.0000	4.493	0	0	0
22/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,760.0000	4,663.0000	(2.038)	0	0	0
22/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	219.0000	205.0000	(6.393)	0	0	0
22/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,328.0000	1,274.0000	(4.066)	0	0	0
22/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
22/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,525.0000	4,607.0000	1.812	0	0	0
22/05/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,250.0000	1,199.0000	(4.080)	0	0	0
22/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,888.0000	4,967.0000	1.616	0	0	0
22/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,426.0000	4,330.0000	(2.169)	0	0	0
22/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,958.0000	1,883.0000	(3.830)	0	0	0
22/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	548.0000	575.0000	4.927	0	0	0
22/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	44.0000	49.0000	11.364	0	0	0
22/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,237.0000	6,324.0000	1.395	0	0	0
22/05/2009	£ / R	2010/06/14	17.65	Put	Currency Future	0.0000	4,070.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	16.65	Call	Currency Future	0.0000	583.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,816.0000	3,721.0000	(2.490)	0	0	0
22/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,301.0000	4,381.0000	1.860	0	0	0
22/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,863.0000	3,768.0000	(2.459)	0	0	0
22/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
22/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,955.0000	2,865.0000	(3.046)	0	0	0
22/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
22/05/2009	£ / R	2010/06/14	16.65	Put	Currency Future	0.0000	3,201.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,808.0000	4,711.0000	(2.017)	0	0	0
22/05/2009	£ / R	2010/06/14	17.65	Call	Currency Future	0.0000	451.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	943.0000	902.0000	(4.348)	0	0	0
22/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,811.0000	1,871.0000	3.313	0	0	0
22/05/2009	£ / R	2010/06/14	13.15	Put	Currency Future	0.0000	704.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,425.0000	3,500.0000	2.190	0	0	0
22/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	173.0000	183.0000	5.780	0	0	0
22/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	557.0000	532.0000	(4.488)	0	0	0
22/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	718.0000	686.0000	(4.457)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,586.0000	2,655.0000	2.668	0	0	0
22/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,491.0000	3,396.0000	(2.721)	0	0	0
22/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	504.0000	481.0000	(4.563)	0	0	0
22/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	433.0000	413.0000	(4.619)	0	0	0
22/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
22/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,917.0000	2,989.0000	2.468	0	0	0
22/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	485.0000	463.0000	(4.536)	0	0	0
22/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,500.0000	2,414.0000	(3.440)	0	0	0
22/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,621.0000	2,534.0000	(3.319)	0	0	0
22/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	1,014.0000	970.0000	(4.339)	0	0	0
22/05/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,144.0000	4,051.0000	(2.244)	0	0	0
22/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	109.0000	115.0000	5.505	0	0	0
22/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	84.0000	90.0000	7.143	0	0	0
22/05/2009	£ / R	2010/06/14	13.15	Call	Currency Future	0.0000	1,586.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,044.0000	3,117.0000	2.398	0	0	0
22/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,996.0000	2,059.0000	3.156	0	0	0
22/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,912.0000	2,822.0000	(3.091)	0	0	0
22/05/2009	£ / R	2010/06/14	18.55	Call	Currency Future	379.0000	361.0000	(4.749)	0	0	0
22/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	511.0000	538.0000	5.284	0	0	0
22/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	180.0000	191.0000	6.111	0	0	0
22/05/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,797.0000	4,879.0000	1.709	0	0	0
22/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,284.0000	4,190.0000	(2.194)	0	0	0
22/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,125.0000	1,077.0000	(4.267)	0	0	0
22/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	674.0000	644.0000	(4.451)	0	0	0
22/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,772.0000	3,849.0000	2.041	0	0	0
22/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,080.0000	4,158.0000	1.912	0	0	0
22/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	523.0000	499.0000	(4.589)	0	0	0
22/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	649.0000	621.0000	(4.314)	0	0	0
22/05/2009	£ / R	2010/06/14	12.15	Put	Currency Future	0.0000	343.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	462.0000	440.0000	(4.762)	0	0	0
22/05/2009	£ / R	2010/06/14	16.55	Call	Currency Future	626.0000	598.0000	(4.473)	0	0	0
22/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	239.0000	253.0000	5.858	0	0	0
22/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,393.0000	1,446.0000	3.805	0	0	0
22/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,213.0000	3,286.0000	2.272	0	0	0
22/05/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,227.0000	2,292.0000	2.919	0	0	0
22/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,792.0000	2,863.0000	2.543	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	£ / R	2010/06/14	10.15	Put	Currency Future	0.0000	75.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,632.0000	1,689.0000	3.493	0	0	0
22/05/2009	£ / R	2010/06/14	15.55	Call	Currency Future	809.0000	773.0000	(4.450)	0	0	0
22/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,893.0000	1,819.0000	(3.909)	0	0	0
22/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,903.0000	3,982.0000	2.024	0	0	0
22/05/2009	£ / R	2010/06/14	13.05	Put	Currency Future	626.0000	656.0000	4.792	0	0	0
22/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,641.0000	3,717.0000	2.087	0	0	0
22/05/2009	£ / R	2010/06/14	12.15	Call	Currency Future	0.0000	2,225.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	766.0000	733.0000	(4.308)	0	0	0
22/05/2009	£ / R	2010/06/14	10.05	Put	Currency Future	62.0000	69.0000	11.290	0	0	0
22/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	595.0000	567.0000	(4.706)	0	0	0
22/05/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,218.0000	3,123.0000	(2.952)	0	0	0
22/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,384.0000	2,451.0000	2.810	0	0	0
22/05/2009	£ / R	2010/06/14	10.15	Call	Currency Future	0.0000	3,956.0000	100.000	0	0	0
22/05/2009	£ / R	2010/06/14	11.05	Put	Currency Future	136.0000	141.0000	3.676	0	0	0
22/05/2009	£ / R	2010/06/14	12.05	Put	Currency Future	300.0000	316.0000	5.333	0	0	0
22/05/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,708.0000	1,637.0000	(4.157)	0	0	0
22/05/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,382.0000	2,298.0000	(3.526)	0	0	0
22/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,308.0000	1,255.0000	(4.052)	0	0	0
22/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,076.0000	1,123.0000	4.368	0	0	0
22/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	268.0000	283.0000	5.597	0	0	0
22/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,799.0000	1,726.0000	(4.058)	0	0	0
22/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	567.0000	595.0000	4.938	0	0	0
22/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	586.0000	615.0000	4.949	0	0	0
22/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,768.0000	1,696.0000	(4.072)	0	0	0
22/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	279.0000	294.0000	5.376	0	0	0
22/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,461.0000	2,375.0000	(3.495)	0	0	0
22/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,308.0000	3,213.0000	(2.872)	0	0	0
22/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	55.0000	62.0000	12.727	0	0	0
22/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	126.0000	132.0000	4.762	0	0	0
22/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,237.0000	4,143.0000	(2.219)	0	0	0
22/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	831.0000	795.0000	(4.332)	0	0	0
22/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	641.0000	613.0000	(4.368)	0	0	0
22/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,706.0000	4,788.0000	1.742	0	0	0
22/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,149.0000	2,213.0000	2.978	0	0	0
22/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	388.0000	370.0000	(4.639)	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
22/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	497.0000	475.0000	(4.427)	0	0	0
22/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,959.0000	3,032.0000	2.467	0	0	0
22/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,815.0000	3,893.0000	2.045	0	0	0
22/05/2009	€ / R	2009/06/12			Currency Future	11.6636	11.6511	(0.107)	11.7400	11.5200	24,823
22/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
22/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/05/2009	€ / R	2009/06/12	11.50	Call	Currency Future	311.0000	297.0000	(4.502)	0	0	0
22/05/2009	€ / R	2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,198.0000	1,208.0000	0.835	0	0	0
22/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,486.0000	2,499.0000	0.523	0	0	0
22/05/2009	€ / R	2009/06/12	11.50	Put	Currency Future	147.0000	146.0000	(0.680)	0	0	0
22/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	602.0000	586.0000	(2.658)	0	0	0
22/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,636.0000	2,649.0000	0.493	0	0	0
22/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,736.0000	2,749.0000	0.475	0	0	0
22/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,688.0000	1,700.0000	0.711	0	0	0
22/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	560.0000	543.0000	(3.036)	0	0	0
22/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
22/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,386.0000	2,399.0000	0.545	0	0	0
22/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,688.0000	1,700.0000	0.711	0	0	0
22/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	962.0000	970.0000	0.832	0	0	0
22/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	407.0000	390.0000	(4.177)	0	0	0
22/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.75	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
22/05/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,436.0000	2,449.0000	0.534	0	0	0
22/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
22/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,441.0000	1,452.0000	0.763	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,102.0000	1,111.0000	0.817	0	0	0
22/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,738.0000	1,750.0000	0.690	0	0	0
22/05/2009	€ / R 2009/06/12	12.40	Put	Currency Future	782.0000	788.0000	0.767	0	0	0
22/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	94.0000	89.0000	(5.319)	0	0	0
22/05/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,386.0000	2,399.0000	0.545	0	0	0
22/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,246.0000	1,256.0000	0.803	0	0	0
22/05/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,836.0000	2,849.0000	0.458	0	0	0
22/05/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,150.0000	1,159.0000	0.783	0	0	0
22/05/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,037.0000	2,049.0000	0.589	0	0	0
22/05/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,236.0000	3,249.0000	0.402	0	0	0
22/05/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,392.0000	1,403.0000	0.790	0	0	0
22/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,198.0000	1,208.0000	0.835	0	0	0
22/05/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/05/2009	€ / R 2009/06/12	11.00	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
22/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,536.0000	2,549.0000	0.513	0	0	0
22/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.75	Put	Currency Future	2,087.0000	2,099.0000	0.575	0	0	0
22/05/2009	€ / R 2009/06/12	11.55	Put	Currency Future	169.0000	169.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	602.0000	586.0000	(2.658)	0	0	0
22/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,987.0000	1,999.0000	0.604	0	0	0
22/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,187.0000	2,199.0000	0.549	0	0	0
22/05/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
22/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,008.0000	1,017.0000	0.893	0	0	0
22/05/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,294.0000	1,305.0000	0.850	0	0	0
22/05/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,536.0000	3,549.0000	0.368	0	0	0
22/05/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,586.0000	2,599.0000	0.503	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,441.0000	1,452.0000	0.763	0	0	0
22/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,937.0000	1,949.0000	0.620	0	0	0
22/05/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
22/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
22/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,237.0000	2,249.0000	0.536	0	0	0
22/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
22/05/2009	€ / R 2009/06/12	12.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/05/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
22/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,887.0000	1,899.0000	0.636	0	0	0
22/05/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,786.0000	2,799.0000	0.467	0	0	0
22/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	94.0000	89.0000	(5.319)	0	0	0
22/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,490.0000	1,502.0000	0.805	0	0	0
22/05/2009	€ / R 2009/06/12	11.90	Put	Currency Future	385.0000	386.0000	0.260	0	0	0
22/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.30	Put	Currency Future	79.0000	74.0000	(6.329)	0	0	0
22/05/2009	€ / R 2009/06/12	10.90	Call	Currency Future	780.0000	765.0000	(1.923)	0	0	0
22/05/2009	€ / R 2009/06/12	12.00	Call	Currency Future	124.0000	113.0000	(8.871)	0	0	0
22/05/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	14.55	Put	Currency Future	2,886.0000	2,899.0000	0.450	0	0	0
22/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.75	Call	Currency Future	195.0000	183.0000	(6.154)	0	0	0
22/05/2009	€ / R 2009/06/12	10.90	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/05/2009	€ / R 2009/06/12	12.00	Put	Currency Future	461.0000	462.0000	0.217	0	0	0
22/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,137.0000	2,149.0000	0.562	0	0	0
22/05/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,738.0000	1,750.0000	0.690	0	0	0
22/05/2009	€ / R 2009/06/12	11.55	Call	Currency Future	283.0000	270.0000	(4.594)	0	0	0
22/05/2009	€ / R 2009/06/12	11.90	Call	Currency Future	148.0000	137.0000	(7.432)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,386.0000	3,399.0000	0.384	0	0	0
22/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,490.0000	1,502.0000	0.805	0	0	0
22/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
22/05/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,639.0000	1,650.0000	0.671	0	0	0
22/05/2009	€ / R	2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	11.30	Call	Currency Future	443.0000	425.0000	(4.063)	0	0	0
22/05/2009	€ / R	2009/06/12	11.70	Put	Currency Future	250.0000	251.0000	0.400	0	0	0
22/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	€ / R	2009/06/12	14.65	Put	Currency Future	2,986.0000	2,999.0000	0.435	0	0	0
22/05/2009	€ / R	2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/05/2009	€ / R	2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	14.95	Put	Currency Future	3,286.0000	3,299.0000	0.396	0	0	0
22/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	258.0000	245.0000	(5.039)	0	0	0
22/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	407.0000	390.0000	(4.177)	0	0	0
22/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
22/05/2009	€ / R	2009/06/12	14.70	Put	Currency Future	3,036.0000	3,049.0000	0.428	0	0	0
22/05/2009	€ / R	2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	194.0000	194.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	576.0000	578.0000	0.347	0	0	0
22/05/2009	€ / R	2009/06/12	13.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/05/2009	€ / R	2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	14.75	Put	Currency Future	3,086.0000	3,099.0000	0.421	0	0	0
22/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,008.0000	1,017.0000	0.893	0	0	0
22/05/2009	€ / R	2009/06/12	14.35	Put	Currency Future	2,686.0000	2,699.0000	0.484	0	0	0
22/05/2009	€ / R	2009/06/12	14.85	Put	Currency Future	3,186.0000	3,199.0000	0.408	0	0	0
22/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/05/2009	€ / R	2009/06/12	11.70	Call	Currency Future	214.0000	202.0000	(5.607)	0	0	0
22/05/2009	€ / R	2009/06/12	13.25	Put	Currency Future	1,589.0000	1,601.0000	0.755	0	0	0
22/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,137.0000	2,149.0000	0.562	0	0	0
22/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,936.0000	2,949.0000	0.443	0	0	0
22/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	281.0000	282.0000	0.356	0	0	0
22/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	689.0000	674.0000	(2.177)	0	0	0
22/05/2009	€ / R	2009/06/12	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	576.0000	578.0000	0.347	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,837.0000	1,850.0000	0.708	0	0	0
22/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	916.0000	923.0000	0.764	0	0	0
22/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,436.0000	2,449.0000	0.534	0	0	0
22/05/2009	€ / R 2009/06/12	12.50	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,937.0000	1,949.0000	0.620	0	0	0
22/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,536.0000	2,549.0000	0.513	0	0	0
22/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,540.0000	1,551.0000	0.714	0	0	0
22/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
22/05/2009	€ / R 2009/06/12	12.05	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
22/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	258.0000	245.0000	(5.039)	0	0	0
22/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	500.0000	501.0000	0.200	0	0	0
22/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	697.0000	701.0000	0.574	0	0	0
22/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	194.0000	194.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,392.0000	1,403.0000	0.790	0	0	0
22/05/2009	€ / R 2009/06/12	12.50	Put	Currency Future	871.0000	878.0000	0.804	0	0	0
22/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
22/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,237.0000	2,249.0000	0.536	0	0	0
22/05/2009	€ / R 2009/06/12	12.05	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
22/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	916.0000	923.0000	0.764	0	0	0
22/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	12.70	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,636.0000	3,649.0000	0.358	0	0	0
22/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/05/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,055.0000	1,064.0000	0.853	0	0	0
22/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,636.0000	3,649.0000	0.358	0	0	0
22/05/2009	€ / R 2009/06/12	11.25	Call	Currency Future	480.0000	463.0000	(3.542)	0	0	0
22/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	739.0000	744.0000	0.677	0	0	0
22/05/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
22/05/2009	€ / R 2009/06/12	11.15	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
22/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	500.0000	501.0000	0.200	0	0	0
22/05/2009	€ / R 2009/06/12	13.30	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
22/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,236.0000	3,249.0000	0.402	0	0	0
22/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	235.0000	223.0000	(5.106)	0	0	0
22/05/2009	€ / R 2009/06/12	11.05	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
22/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.15	Call	Currency Future	560.0000	543.0000	(3.036)	0	0	0
22/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.05	Call	Currency Future	645.0000	629.0000	(2.481)	0	0	0
22/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
22/05/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,336.0000	2,349.0000	0.557	0	0	0
22/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	11.25	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
22/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,136.0000	3,149.0000	0.415	0	0	0
22/05/2009	€ / R 2009/06/12	15.40	Put	Currency Future	3,736.0000	3,749.0000	0.348	0	0	0
22/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	235.0000	223.0000	(5.106)	0	0	0
22/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,639.0000	1,650.0000	0.671	0	0	0
22/05/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	15.50	Put	Currency Future	3,836.0000	3,849.0000	0.339	0	0	0
22/05/2009	€ / R 2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,136.0000	3,149.0000	0.415	0	0	0
22/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	537.0000	539.0000	0.372	0	0	0
22/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,336.0000	3,349.0000	0.390	0	0	0
22/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,887.0000	1,899.0000	0.636	0	0	0
22/05/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,864.0000	2,851.0000	(0.454)	0	0	0
22/05/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,436.0000	3,449.0000	0.378	0	0	0
22/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	101.0000	90.0000	(10.891)	0	0	0
22/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,287.0000	2,299.0000	0.525	0	0	0
22/05/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	697.0000	701.0000	0.574	0	0	0
22/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,486.0000	2,499.0000	0.523	0	0	0
22/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,364.0000	4,351.0000	(0.298)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	5.80	Call	Currency Future	5,864.0000	5,851.0000	(0.222)	0	0	0
22/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,736.0000	2,749.0000	0.475	0	0	0
22/05/2009	€ / R	2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	15.60	Put	Currency Future	3,936.0000	3,949.0000	0.330	0	0	0
22/05/2009	€ / R	2009/06/12	10.30	Call	Currency Future	1,364.0000	1,351.0000	(0.953)	0	0	0
22/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,936.0000	2,949.0000	0.443	0	0	0
22/05/2009	€ / R	2009/06/12	10.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
22/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	349.0000	350.0000	0.287	0	0	0
22/05/2009	€ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	162.0000	151.0000	(6.790)	0	0	0
22/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,636.0000	2,649.0000	0.493	0	0	0
22/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
22/05/2009	€ / R	2009/06/12	11.95	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
22/05/2009	€ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	16.30	Put	Currency Future	4,636.0000	4,649.0000	0.280	0	0	0
22/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	537.0000	539.0000	0.372	0	0	0
22/05/2009	€ / R	2009/06/12	17.80	Put	Currency Future	6,136.0000	6,149.0000	0.212	0	0	0
22/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	101.0000	90.0000	(10.891)	0	0	0
22/05/2009	€ / R	2009/06/12	12.25	Put	Currency Future	655.0000	659.0000	0.611	0	0	0
22/05/2009	€ / R	2009/06/12	11.20	Call	Currency Future	519.0000	502.0000	(3.276)	0	0	0
22/05/2009	€ / R	2009/06/12	12.25	Call	Currency Future	69.0000	60.0000	(13.043)	0	0	0
22/05/2009	€ / R	2009/06/12	11.40	Put	Currency Future	110.0000	106.0000	(3.636)	0	0	0
22/05/2009	€ / R	2009/06/12	11.40	Call	Currency Future	373.0000	357.0000	(4.290)	0	0	0
22/05/2009	€ / R	2009/06/12	11.20	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
22/05/2009	€ / R	2009/06/12	13.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/05/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,343.0000	1,354.0000	0.819	0	0	0
22/05/2009	€ / R	2009/06/12	11.95	Put	Currency Future	422.0000	423.0000	0.237	0	0	0
22/05/2009	€ / R	2009/06/12	12.20	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
22/05/2009	€ / R	2009/06/12	11.45	Call	Currency Future	341.0000	326.0000	(4.399)	0	0	0
22/05/2009	€ / R	2009/06/12	11.45	Put	Currency Future	127.0000	125.0000	(1.575)	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
22/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
22/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	314.0000	315.0000	0.318	0	0	0
22/05/2009	€ / R	2009/06/12	11.80	Call	Currency Future	178.0000	166.0000	(6.742)	0	0	0
22/05/2009	€ / R	2009/06/12	12.45	Put	Currency Future	826.0000	833.0000	0.847	0	0	0
22/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	162.0000	151.0000	(6.790)	0	0	0
22/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	962.0000	970.0000	0.832	0	0	0
22/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	349.0000	350.0000	0.287	0	0	0
22/05/2009	€ / R	2009/06/12	12.45	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
22/05/2009	€ / R	2009/06/12	12.20	Put	Currency Future	615.0000	618.0000	0.488	0	0	0
22/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	782.0000	788.0000	0.767	0	0	0
22/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	739.0000	744.0000	0.677	0	0	0
22/05/2009	€ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
22/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,150.0000	1,159.0000	0.783	0	0	0
22/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
22/05/2009	€ / R	2009/06/12	6.25	Call	Currency Future	5,414.0000	5,401.0000	(0.240)	0	0	0
22/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
22/05/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,586.0000	6,599.0000	0.197	0	0	0
22/05/2009	€ / R	2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,586.0000	3,599.0000	0.363	0	0	0
22/05/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,086.0000	5,099.0000	0.256	0	0	0
22/05/2009	€ / R	2009/06/12	7.75	Call	Currency Future	3,914.0000	3,901.0000	(0.332)	0	0	0
22/05/2009	€ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	10.75	Call	Currency Future	922.0000	908.0000	(1.518)	0	0	0
22/05/2009	€ / R	2009/06/12	10.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/05/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,414.0000	2,401.0000	(0.539)	0	0	0
22/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,987.0000	1,999.0000	0.604	0	0	0
22/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,037.0000	2,049.0000	0.589	0	0	0
22/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,246.0000	1,256.0000	0.803	0	0	0
22/05/2009	€ / R	2009/06/12	13.45	Put	Currency Future	1,788.0000	1,800.0000	0.671	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/05/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,764.0000	5,751.0000	(0.226)	0	0	0
22/05/2009	€ / R	2009/06/12	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,736.0000	4,749.0000	0.274	0	0	0
22/05/2009	€ / R	2009/06/12	10.40	Call	Currency Future	1,265.0000	1,252.0000	(1.028)	0	0	0
22/05/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,764.0000	2,751.0000	(0.470)	0	0	0
22/05/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	7.40	Call	Currency Future	4,264.0000	4,251.0000	(0.305)	0	0	0
22/05/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,236.0000	6,249.0000	0.208	0	0	0
22/05/2009	€ / R	2009/09/14			Currency Future	11.8483	11.8386	(0.082)	11.9100	11.9100	5,384
22/05/2009	€ / R	2009/09/14	13.55	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
22/05/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,391.0000	1,396.0000	0.359	0	0	0
22/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	759.0000	749.0000	(1.318)	0	0	0
22/05/2009	€ / R	2009/09/14	12.85	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0
22/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	298.0000	292.0000	(2.013)	0	0	0
22/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,811.0000	1,817.0000	0.331	0	0	0
22/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,235.0000	1,238.0000	0.243	0	0	0
22/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	404.0000	405.0000	0.248	0	0	0
22/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,273.0000	1,277.0000	0.314	0	0	0
22/05/2009	€ / R	2009/09/14	11.30	Call	Currency Future	822.0000	812.0000	(1.217)	0	0	0
22/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
22/05/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,355.0000	2,363.0000	0.340	0	0	0
22/05/2009	€ / R	2009/09/14	11.30	Put	Currency Future	274.0000	274.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	13.45	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
22/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,050.0000	1,053.0000	0.286	0	0	0
22/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	652.0000	644.0000	(1.227)	0	0	0
22/05/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,432.0000	1,436.0000	0.279	0	0	0
22/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	759.0000	749.0000	(1.318)	0	0	0
22/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,079.0000	2,086.0000	0.337	0	0	0
22/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
22/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,855.0000	1,861.0000	0.323	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,262.0000	2,269.0000	0.309	0	0	0
22/05/2009	€ / R 2009/09/14	11.20	Put	Currency Future	240.0000	240.0000	-	0	0	0
22/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,124.0000	2,131.0000	0.330	0	0	0
22/05/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,449.0000	2,457.0000	0.327	0	0	0
22/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	311.0000	311.0000	-	0	0	0
22/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,079.0000	2,086.0000	0.337	0	0	0
22/05/2009	€ / R 2009/09/14	14.25	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
22/05/2009	€ / R 2009/09/14	11.70	Put	Currency Future	459.0000	460.0000	0.218	0	0	0
22/05/2009	€ / R 2009/09/14	11.20	Call	Currency Future	889.0000	879.0000	(1.125)	0	0	0
22/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,724.0000	1,730.0000	0.348	0	0	0
22/05/2009	€ / R 2009/09/14	14.05	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
22/05/2009	€ / R 2009/09/14	11.75	Call	Currency Future	586.0000	578.0000	(1.365)	0	0	0
22/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	958.0000	948.0000	(1.044)	0	0	0
22/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
22/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,811.0000	1,817.0000	0.331	0	0	0
22/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	547.0000	549.0000	0.366	0	0	0
22/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,472.0000	1,477.0000	0.340	0	0	0
22/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
22/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
22/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	171.0000	166.0000	(2.924)	0	0	0
22/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	180.0000	175.0000	(2.778)	0	0	0
22/05/2009	€ / R 2009/09/14	11.75	Put	Currency Future	488.0000	490.0000	0.410	0	0	0
22/05/2009	€ / R 2009/09/14	14.15	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
22/05/2009	€ / R 2009/09/14	11.70	Call	Currency Future	607.0000	599.0000	(1.318)	0	0	0
22/05/2009	€ / R 2009/09/14	11.10	Put	Currency Future	210.0000	209.0000	(0.476)	0	0	0
22/05/2009	€ / R 2009/09/14	13.70	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
22/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	171.0000	166.0000	(2.924)	0	0	0
22/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
22/05/2009	€ / R 2009/09/14	12.95	Call	Currency Future	210.0000	205.0000	(2.381)	0	0	0
22/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
22/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	311.0000	311.0000	-	0	0	0
22/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	221.0000	216.0000	(2.262)	0	0	0
22/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,639.0000	1,644.0000	0.305	0	0	0
22/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,899.0000	1,906.0000	0.369	0	0	0
22/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	578.0000	580.0000	0.346	0	0	0
22/05/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,312.0000	1,316.0000	0.305	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,597.0000	1,602.0000	0.313	0	0	0
22/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,472.0000	1,477.0000	0.340	0	0	0
22/05/2009	€ / R	2009/09/14	13.30	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
22/05/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,159.0000	1,163.0000	0.345	0	0	0
22/05/2009	€ / R	2009/09/14	11.85	Call	Currency Future	546.0000	538.0000	(1.465)	0	0	0
22/05/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,768.0000	1,774.0000	0.339	0	0	0
22/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
22/05/2009	€ / R	2009/09/14	13.50	Call	Currency Future	116.0000	112.0000	(3.448)	0	0	0
22/05/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,023.0000	3,032.0000	0.298	0	0	0
22/05/2009	€ / R	2009/09/14	12.75	Call	Currency Future	258.0000	251.0000	(2.713)	0	0	0
22/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	527.0000	519.0000	(1.518)	0	0	0
22/05/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,496.0000	2,504.0000	0.321	0	0	0
22/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
22/05/2009	€ / R	2009/09/14	13.35	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
22/05/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,686.0000	2,694.0000	0.298	0	0	0
22/05/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,639.0000	1,644.0000	0.305	0	0	0
22/05/2009	€ / R	2009/09/14	14.50	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
22/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,591.0000	2,599.0000	0.309	0	0	0
22/05/2009	€ / R	2009/09/14	14.60	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
22/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
22/05/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,034.0000	2,040.0000	0.295	0	0	0
22/05/2009	€ / R	2009/09/14	13.10	Call	Currency Future	180.0000	175.0000	(2.778)	0	0	0
22/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	404.0000	405.0000	0.248	0	0	0
22/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	578.0000	580.0000	0.346	0	0	0
22/05/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,782.0000	2,790.0000	0.288	0	0	0
22/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	652.0000	644.0000	(1.227)	0	0	0
22/05/2009	€ / R	2009/09/14	11.80	Put	Currency Future	517.0000	519.0000	0.387	0	0	0
22/05/2009	€ / R	2009/09/14	13.80	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
22/05/2009	€ / R	2009/09/14	13.80	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
22/05/2009	€ / R	2009/09/14	13.40	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
22/05/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,034.0000	2,040.0000	0.295	0	0	0
22/05/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,552.0000	6,561.0000	0.137	0	0	0
22/05/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,309.0000	2,316.0000	0.303	0	0	0
22/05/2009	€ / R	2009/09/14	11.80	Call	Currency Future	566.0000	558.0000	(1.413)	0	0	0
22/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
22/05/2009	€ / R	2009/09/14	7.45	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
22/05/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,309.0000	2,316.0000	0.303	0	0	0
22/05/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,900.0000	2,890.0000	(0.345)	0	0	0
22/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	527.0000	519.0000	(1.518)	0	0	0
22/05/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,944.0000	1,950.0000	0.309	0	0	0
22/05/2009	€ / R	2009/09/14	14.95	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
22/05/2009	€ / R	2009/09/14	11.50	Put	Currency Future	354.0000	354.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	13.25	Call	Currency Future	153.0000	148.0000	(3.268)	0	0	0
22/05/2009	€ / R	2009/09/14	14.00	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
22/05/2009	€ / R	2009/09/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,682.0000	1,687.0000	0.297	0	0	0
22/05/2009	€ / R	2009/09/14	12.85	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0
22/05/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,216.0000	2,223.0000	0.316	0	0	0
22/05/2009	€ / R	2009/09/14	7.45	Call	Currency Future	4,398.0000	4,389.0000	(0.205)	0	0	0
22/05/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,555.0000	1,560.0000	0.322	0	0	0
22/05/2009	€ / R	2009/09/14	12.15	Call	Currency Future	442.0000	434.0000	(1.810)	0	0	0
22/05/2009	€ / R	2009/09/14	10.45	Call	Currency Future	1,472.0000	1,462.0000	(0.679)	0	0	0
22/05/2009	€ / R	2009/09/14	11.50	Call	Currency Future	702.0000	693.0000	(1.282)	0	0	0
22/05/2009	€ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	879.0000	881.0000	0.228	0	0	0
22/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
22/05/2009	€ / R	2009/09/14	10.45	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
22/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	709.0000	711.0000	0.282	0	0	0
22/05/2009	€ / R	2009/09/14	14.85	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
22/05/2009	€ / R	2009/09/14	16.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	12.20	Call	Currency Future	427.0000	419.0000	(1.874)	0	0	0
22/05/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,604.0000	4,613.0000	0.195	0	0	0
22/05/2009	€ / R	2009/09/14	12.20	Put	Currency Future	779.0000	781.0000	0.257	0	0	0
22/05/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	12.15	Call	Currency Future	442.0000	434.0000	(1.810)	0	0	0
22/05/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,102.0000	6,112.0000	0.164	0	0	0
22/05/2009	€ / R	2009/09/14	12.15	Put	Currency Future	744.0000	746.0000	0.269	0	0	0
22/05/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,121.0000	3,129.0000	0.256	0	0	0
22/05/2009	€ / R	2009/09/14	11.45	Call	Currency Future	729.0000	719.0000	(1.372)	0	0	0
22/05/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,402.0000	2,410.0000	0.333	0	0	0
22/05/2009	€ / R	2009/09/14	11.25	Put	Currency Future	257.0000	257.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	879.0000	881.0000	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
22/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
22/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	377.0000	370.0000	(1.857)	0	0	0
22/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R 2009/09/14	12.25	Put	Currency Future	815.0000	817.0000	0.245	0	0	0
22/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,432.0000	1,436.0000	0.279	0	0	0
22/05/2009	€ / R 2009/09/14	12.25	Call	Currency Future	413.0000	405.0000	(1.937)	0	0	0
22/05/2009	€ / R 2009/09/14	11.25	Call	Currency Future	855.0000	845.0000	(1.170)	0	0	0
22/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	744.0000	746.0000	0.269	0	0	0
22/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,235.0000	1,238.0000	0.243	0	0	0
22/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	284.0000	278.0000	(2.113)	0	0	0
22/05/2009	€ / R 2009/09/14	11.45	Put	Currency Future	330.0000	330.0000	-	0	0	0
22/05/2009	€ / R 2009/09/14	12.45	Put	Currency Future	946.0000	948.0000	0.211	0	0	0
22/05/2009	€ / R 2009/09/14	12.55	Call	Currency Future	313.0000	306.0000	(2.236)	0	0	0
22/05/2009	€ / R 2009/09/14	12.45	Call	Currency Future	344.0000	337.0000	(2.035)	0	0	0
22/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,086.0000	1,089.0000	0.276	0	0	0
22/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	377.0000	370.0000	(1.857)	0	0	0
22/05/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,015.0000	1,017.0000	0.197	0	0	0
22/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,855.0000	1,861.0000	0.323	0	0	0
22/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,273.0000	1,277.0000	0.314	0	0	0
22/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,898.0000	5,889.0000	(0.153)	0	0	0
22/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
22/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
22/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
22/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,591.0000	2,599.0000	0.309	0	0	0
22/05/2009	€ / R 2009/09/14	12.70	Call	Currency Future	271.0000	264.0000	(2.583)	0	0	0
22/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	457.0000	450.0000	(1.532)	0	0	0
22/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,496.0000	2,504.0000	0.321	0	0	0
22/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	508.0000	500.0000	(1.575)	0	0	0
22/05/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,122.0000	1,126.0000	0.357	0	0	0
22/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	675.0000	677.0000	0.296	0	0	0
22/05/2009	€ / R 2009/09/14	11.95	Put	Currency Future	610.0000	612.0000	0.328	0	0	0
22/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,197.0000	1,200.0000	0.251	0	0	0
22/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	245.0000	239.0000	(2.449)	0	0	0
22/05/2009	€ / R 2009/09/14	12.40	Put	Currency Future	912.0000	914.0000	0.219	0	0	0
22/05/2009	€ / R 2009/09/14	11.65	Call	Currency Future	629.0000	621.0000	(1.272)	0	0	0
22/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	221.0000	216.0000	(2.262)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2009/09/14	12.40	Call	Currency Future	360.0000	353.0000	(1.944)	0	0	0
22/05/2009	€ / R	2009/09/14	12.50	Call	Currency Future	328.0000	321.0000	(2.134)	0	0	0
22/05/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,513.0000	1,518.0000	0.330	0	0	0
22/05/2009	€ / R	2009/09/14	12.05	Call	Currency Future	474.0000	466.0000	(1.688)	0	0	0
22/05/2009	€ / R	2009/09/14	11.35	Put	Currency Future	292.0000	292.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	12.50	Put	Currency Future	980.0000	982.0000	0.204	0	0	0
22/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	457.0000	450.0000	(1.532)	0	0	0
22/05/2009	€ / R	2009/09/14	11.55	Call	Currency Future	676.0000	667.0000	(1.331)	0	0	0
22/05/2009	€ / R	2009/09/14	13.20	Call	Currency Future	162.0000	157.0000	(3.086)	0	0	0
22/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	709.0000	711.0000	0.282	0	0	0
22/05/2009	€ / R	2009/09/14	12.30	Put	Currency Future	847.0000	849.0000	0.236	0	0	0
22/05/2009	€ / R	2009/09/14	11.35	Call	Currency Future	790.0000	781.0000	(1.139)	0	0	0
22/05/2009	€ / R	2009/09/14	11.55	Put	Currency Future	378.0000	379.0000	0.265	0	0	0
22/05/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,351.0000	1,356.0000	0.370	0	0	0
22/05/2009	€ / R	2009/09/14	12.30	Call	Currency Future	395.0000	387.0000	(2.025)	0	0	0
22/05/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,197.0000	1,200.0000	0.251	0	0	0
22/05/2009	€ / R	2009/09/14	12.00	Call	Currency Future	490.0000	483.0000	(1.429)	0	0	0
22/05/2009	€ / R	2009/09/14	12.00	Put	Currency Future	642.0000	644.0000	0.312	0	0	0
22/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,050.0000	1,053.0000	0.286	0	0	0
22/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	245.0000	239.0000	(2.449)	0	0	0
22/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,086.0000	1,089.0000	0.276	0	0	0
22/05/2009	€ / R	2009/09/14	11.65	Put	Currency Future	431.0000	432.0000	0.232	0	0	0
22/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	284.0000	278.0000	(2.113)	0	0	0
22/05/2009	€ / R	2009/09/14	10.90	Put	Currency Future	157.0000	156.0000	(0.637)	0	0	0
22/05/2009	€ / R	2009/09/14	15.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
22/05/2009	€ / R	2009/09/14	15.40	Put	Currency Future	3,562.0000	3,571.0000	0.253	0	0	0
22/05/2009	€ / R	2009/09/14	10.90	Call	Currency Future	1,105.0000	1,095.0000	(0.905)	0	0	0
22/05/2009	€ / R	2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	9.40	Call	Currency Future	2,455.0000	2,445.0000	(0.407)	0	0	0
22/05/2009	€ / R	2009/09/14	9.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,448.0000	5,439.0000	(0.165)	0	0	0
22/05/2009	€ / R	2009/09/14	13.00	Call	Currency Future	200.0000	194.0000	(3.000)	0	0	0
22/05/2009	€ / R	2009/09/14	7.90	Call	Currency Future	3,948.0000	3,939.0000	(0.228)	0	0	0
22/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	298.0000	292.0000	(2.013)	0	0	0
22/05/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	16.90	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
22/05/2009	€ / R	2009/09/14	16.90	Put	Currency Future	5,053.0000	5,062.0000	0.178	0	0	0
22/05/2009	€ / R	2009/09/14	13.30	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
22/05/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,391.0000	1,396.0000	0.359	0	0	0
22/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
22/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,124.0000	2,131.0000	0.330	0	0	0
22/05/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,170.0000	2,177.0000	0.323	0	0	0
22/05/2009	€ / R	2009/09/14	13.95	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
22/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,597.0000	1,602.0000	0.313	0	0	0
22/05/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,899.0000	1,906.0000	0.369	0	0	0
22/05/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,989.0000	1,995.0000	0.302	0	0	0
22/05/2009	€ / R	2009/09/14	13.05	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0
22/05/2009	€ / R	2009/09/14	13.75	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
22/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,682.0000	1,687.0000	0.297	0	0	0
22/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
22/05/2009	€ / R	2009/09/14	13.40	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
22/05/2009	€ / R	2009/09/14	9.10	Call	Currency Future	2,751.0000	2,741.0000	(0.364)	0	0	0
22/05/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,748.0000	5,739.0000	(0.157)	0	0	0
22/05/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	15.10	Put	Currency Future	3,267.0000	3,276.0000	0.275	0	0	0
22/05/2009	€ / R	2009/09/14	16.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	€ / R	2009/09/14	16.60	Put	Currency Future	4,753.0000	4,763.0000	0.210	0	0	0
22/05/2009	€ / R	2009/09/14	15.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
22/05/2009	€ / R	2009/09/14	18.10	Put	Currency Future	6,252.0000	6,262.0000	0.160	0	0	0
22/05/2009	€ / R	2009/09/14	10.60	Put	Currency Future	97.0000	96.0000	(1.031)	0	0	0
22/05/2009	€ / R	2009/09/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	7.60	Call	Currency Future	4,248.0000	4,239.0000	(0.212)	0	0	0
22/05/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	€ / R	2009/09/14	10.60	Call	Currency Future	1,345.0000	1,335.0000	(0.743)	0	0	0
22/05/2009	€ / R	2009/12/14			Currency Future	12.0200	12.0092	(0.090)	12.0000	12.0000	2,155
22/05/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,939.0000	1,939.0000	-	0	0	0
22/05/2009	€ / R	2009/12/14	9.00	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
22/05/2009	€ / R	2009/12/14	10.85	Put	Currency Future	216.0000	214.0000	(0.926)	0	0	0
22/05/2009	€ / R	2009/12/14	9.70	Call	Currency Future	2,365.0000	2,353.0000	(0.507)	0	0	0
22/05/2009	€ / R	2009/12/14	13.60	Call	Currency Future	359.0000	348.0000	(3.064)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	359.0000	348.0000	(3.064)	0	0	0
22/05/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,068.0000	2,067.0000	(0.048)	0	0	0
22/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	3,049.0000	3,037.0000	(0.394)	0	0	0
22/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
22/05/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,648.0000	1,649.0000	0.061	0	0	0
22/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	490.0000	480.0000	(2.041)	0	0	0
22/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	345.0000	333.0000	(3.478)	0	0	0
22/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	448.0000	437.0000	(2.455)	0	0	0
22/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,285.0000	2,284.0000	(0.044)	0	0	0
22/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	735.0000	738.0000	0.408	0	0	0
22/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	418.0000	408.0000	(2.392)	0	0	0
22/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,370.0000	1,371.0000	0.073	0	0	0
22/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,111.0000	2,110.0000	(0.047)	0	0	0
22/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	438.0000	427.0000	(2.511)	0	0	0
22/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	4,031.0000	4,020.0000	(0.273)	0	0	0
22/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,528.0000	1,528.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,568.0000	1,568.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	755.0000	747.0000	(1.060)	0	0	0
22/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,025.0000	2,024.0000	(0.049)	0	0	0
22/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	331.0000	319.0000	(3.625)	0	0	0
22/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,775.0000	3,776.0000	0.026	0	0	0
22/05/2009	€ / R 2009/12/14	9.85	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
22/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	324.0000	313.0000	(3.395)	0	0	0
22/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	392.0000	381.0000	(2.806)	0	0	0
22/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,528.0000	1,528.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	338.0000	326.0000	(3.550)	0	0	0
22/05/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,197.0000	4,199.0000	0.048	0	0	0
22/05/2009	€ / R 2009/12/14	11.85	Call	Currency Future	819.0000	809.0000	(1.221)	0	0	0
22/05/2009	€ / R 2009/12/14	9.85	Call	Currency Future	2,219.0000	2,208.0000	(0.496)	0	0	0
22/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	352.0000	341.0000	(3.125)	0	0	0
22/05/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,409.0000	1,410.0000	0.071	0	0	0
22/05/2009	€ / R 2009/12/14	11.10	Put	Currency Future	297.0000	295.0000	(0.673)	0	0	0
22/05/2009	€ / R 2009/12/14	15.65	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
22/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,689.0000	1,689.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,370.0000	1,371.0000	0.073	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	324.0000	313.0000	(3.395)	0	0	0
22/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,217.0000	1,205.0000	(0.986)	0	0	0
22/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,413.0000	2,402.0000	(0.456)	0	0	0
22/05/2009	€ / R 2009/12/14	7.85	Call	Currency Future	4,178.0000	4,167.0000	(0.263)	0	0	0
22/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	409.0000	399.0000	(2.445)	0	0	0
22/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	291.0000	280.0000	(3.780)	0	0	0
22/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,154.0000	2,153.0000	(0.046)	0	0	0
22/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,175.0000	3,175.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
22/05/2009	€ / R 2009/12/14	7.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,154.0000	2,153.0000	(0.046)	0	0	0
22/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,328.0000	2,327.0000	(0.043)	0	0	0
22/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	125.0000	115.0000	(8.000)	0	0	0
22/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,038.0000	3,038.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,391.0000	3,379.0000	(0.354)	0	0	0
22/05/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,195.0000	3,184.0000	(0.344)	0	0	0
22/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	298.0000	287.0000	(3.691)	0	0	0
22/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	298.0000	287.0000	(3.691)	0	0	0
22/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,105.0000	4,106.0000	0.024	0	0	0
22/05/2009	€ / R 2009/12/14	8.65	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/05/2009	€ / R 2009/12/14	8.85	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,198.0000	2,197.0000	(0.045)	0	0	0
22/05/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,241.0000	2,241.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	195.0000	185.0000	(5.128)	0	0	0
22/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	43.0000	43.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,386.0000	1,373.0000	(0.938)	0	0	0
22/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	318.0000	306.0000	(3.774)	0	0	0
22/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	392.0000	381.0000	(2.806)	0	0	0
22/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	262.0000	259.0000	(1.145)	0	0	0
22/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,010.0000	4,011.0000	0.025	0	0	0
22/05/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,982.0000	3,970.0000	(0.301)	0	0	0
22/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,772.0000	1,772.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	479.0000	469.0000	(2.088)	0	0	0
22/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,772.0000	1,772.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,282.0000	1,269.0000	(1.014)	0	0	0
22/05/2009	€ / R 2009/12/14	14.85	Call	Currency Future	208.0000	197.0000	(5.288)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,326.0000	4,315.0000	(0.254)	0	0	0
22/05/2009	€ / R 2009/12/14	8.05	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	331.0000	319.0000	(3.625)	0	0	0
22/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
22/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	649.0000	650.0000	0.154	0	0	0
22/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,342.0000	3,330.0000	(0.359)	0	0	0
22/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	367.0000	356.0000	(2.997)	0	0	0
22/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,982.0000	1,982.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	490.0000	480.0000	(2.041)	0	0	0
22/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,111.0000	2,110.0000	(0.047)	0	0	0
22/05/2009	€ / R 2009/12/14	10.10	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
22/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	231.0000	229.0000	(0.866)	0	0	0
22/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	677.0000	679.0000	0.295	0	0	0
22/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,822.0000	3,823.0000	0.026	0	0	0
22/05/2009	€ / R 2009/12/14	16.05	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
22/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	448.0000	437.0000	(2.455)	0	0	0
22/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	318.0000	306.0000	(3.774)	0	0	0
22/05/2009	€ / R 2009/12/14	16.10	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
22/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	204.0000	193.0000	(5.392)	0	0	0
22/05/2009	€ / R 2009/12/14	11.90	Call	Currency Future	797.0000	788.0000	(1.129)	0	0	0
22/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,897.0000	1,897.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,151.0000	4,152.0000	0.024	0	0	0
22/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,730.0000	1,730.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,502.0000	2,501.0000	(0.040)	0	0	0
22/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,986.0000	1,974.0000	(0.604)	0	0	0
22/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,084.0000	3,084.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	305.0000	294.0000	(3.607)	0	0	0
22/05/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,932.0000	3,921.0000	(0.280)	0	0	0
22/05/2009	€ / R 2009/12/14	11.70	Put	Currency Future	567.0000	568.0000	0.176	0	0	0
22/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,351.0000	1,338.0000	(0.962)	0	0	0
22/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	142.0000	132.0000	(7.042)	0	0	0
22/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	375.0000	364.0000	(2.933)	0	0	0
22/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,198.0000	2,197.0000	(0.045)	0	0	0
22/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,221.0000	3,221.0000	-	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
22/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,371.0000	2,371.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	272.0000	261.0000	(4.044)	0	0	0
22/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	2,075.0000	2,063.0000	(0.578)	0	0	0
22/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
22/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,902.0000	2,902.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	10.05	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
22/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,689.0000	1,689.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,951.0000	2,939.0000	(0.407)	0	0	0
22/05/2009	€ / R 2009/12/14	12.05	Put	Currency Future	767.0000	769.0000	0.261	0	0	0
22/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	26.0000	26.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	176.0000	174.0000	(1.136)	0	0	0
22/05/2009	€ / R 2009/12/14	15.05	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
22/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,730.0000	1,730.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	285.0000	273.0000	(4.211)	0	0	0
22/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	4,129.0000	4,118.0000	(0.266)	0	0	0
22/05/2009	€ / R 2009/12/14	15.85	Call	Currency Future	133.0000	123.0000	(7.519)	0	0	0
22/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
22/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,855.0000	1,855.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	9.05	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
22/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	400.0000	390.0000	(2.500)	0	0	0
22/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,982.0000	1,982.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
22/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,897.0000	1,897.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	10.05	Call	Currency Future	2,030.0000	2,018.0000	(0.591)	0	0	0
22/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	409.0000	399.0000	(2.445)	0	0	0
22/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
22/05/2009	€ / R 2009/12/14	11.65	Call	Currency Future	911.0000	901.0000	(1.098)	0	0	0
22/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,146.0000	3,135.0000	(0.350)	0	0	0
22/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,496.0000	1,483.0000	(0.869)	0	0	0
22/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	367.0000	356.0000	(2.997)	0	0	0
22/05/2009	€ / R 2009/12/14	9.05	Call	Currency Future	3,000.0000	2,988.0000	(0.400)	0	0	0
22/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	400.0000	390.0000	(2.500)	0	0	0
22/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,328.0000	2,327.0000	(0.043)	0	0	0
22/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
22/05/2009	€ / R 2009/12/14	11.65	Put	Currency Future	541.0000	542.0000	0.185	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,171.0000	2,159.0000	(0.553)	0	0	0
22/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	222.0000	211.0000	(4.955)	0	0	0
22/05/2009	€ / R 2009/12/14	13.95	Call	Currency Future	311.0000	300.0000	(3.537)	0	0	0
22/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	153.0000	151.0000	(1.307)	0	0	0
22/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,376.0000	4,364.0000	(0.274)	0	0	0
22/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,488.0000	1,489.0000	0.067	0	0	0
22/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	352.0000	341.0000	(3.125)	0	0	0
22/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	864.0000	854.0000	(1.157)	0	0	0
22/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	718.0000	710.0000	(1.114)	0	0	0
22/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
22/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,331.0000	1,332.0000	0.075	0	0	0
22/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	438.0000	427.0000	(2.511)	0	0	0
22/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
22/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,939.0000	1,939.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	458.0000	448.0000	(2.183)	0	0	0
22/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,568.0000	1,568.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
22/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	501.0000	492.0000	(1.796)	0	0	0
22/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	458.0000	448.0000	(2.183)	0	0	0
22/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,573.0000	1,560.0000	(0.826)	0	0	0
22/05/2009	€ / R 2009/12/14	11.95	Call	Currency Future	776.0000	767.0000	(1.160)	0	0	0
22/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,511.0000	2,499.0000	(0.478)	0	0	0
22/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	227.0000	216.0000	(4.846)	0	0	0
22/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,488.0000	1,489.0000	0.067	0	0	0
22/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,114.0000	6,121.0000	0.114	0	0	0
22/05/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,813.0000	1,813.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	164.0000	162.0000	(1.220)	0	0	0
22/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,415.0000	2,414.0000	(0.041)	0	0	0
22/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,667.0000	4,670.0000	0.064	0	0	0
22/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,555.0000	6,563.0000	0.122	0	0	0
22/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	383.0000	372.0000	(2.872)	0	0	0
22/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,857.0000	2,857.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
22/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,249.0000	1,236.0000	(1.041)	0	0	0
22/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,186.0000	1,174.0000	(1.012)	0	0	0
22/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	187.0000	176.0000	(5.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	152.0000	142.0000	(6.579)	0	0	0
22/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	316.0000	314.0000	(0.633)	0	0	0
22/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,267.0000	3,267.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	279.0000	277.0000	(0.717)	0	0	0
22/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,534.0000	1,521.0000	(0.847)	0	0	0
22/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	594.0000	595.0000	0.168	0	0	0
22/05/2009	€ / R 2009/12/14	11.95	Put	Currency Future	706.0000	708.0000	0.283	0	0	0
22/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,096.0000	5,100.0000	0.078	0	0	0
22/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	887.0000	877.0000	(1.127)	0	0	0
22/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,682.0000	3,682.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	798.0000	801.0000	0.376	0	0	0
22/05/2009	€ / R 2009/12/14	15.85	Put	Currency Future	3,963.0000	3,964.0000	0.025	0	0	0
22/05/2009	€ / R 2009/12/14	12.05	Call	Currency Future	737.0000	728.0000	(1.221)	0	0	0
22/05/2009	€ / R 2009/12/14	10.75	Put	Currency Future	189.0000	187.0000	(1.058)	0	0	0
22/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,180.0000	1,181.0000	0.085	0	0	0
22/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	550.0000	541.0000	(1.636)	0	0	0
22/05/2009	€ / R 2009/12/14	15.25	Call	Currency Future	174.0000	163.0000	(6.322)	0	0	0
22/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
22/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,916.0000	3,917.0000	0.026	0	0	0
22/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,143.0000	1,145.0000	0.175	0	0	0
22/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,404.0000	3,404.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	9.80	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
22/05/2009	€ / R 2009/12/14	15.80	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
22/05/2009	€ / R 2009/12/14	12.35	Put	Currency Future	965.0000	967.0000	0.207	0	0	0
22/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	684.0000	675.0000	(1.316)	0	0	0
22/05/2009	€ / R 2009/12/14	14.80	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0
22/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	635.0000	626.0000	(1.417)	0	0	0
22/05/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,809.0000	4,813.0000	0.083	0	0	0
22/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	2,993.0000	2,993.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	563.0000	554.0000	(1.599)	0	0	0
22/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,071.0000	1,072.0000	0.093	0	0	0
22/05/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,268.0000	2,256.0000	(0.529)	0	0	0
22/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	591.0000	581.0000	(1.692)	0	0	0
22/05/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,244.0000	3,232.0000	(0.370)	0	0	0
22/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	620.0000	611.0000	(1.452)	0	0	0
22/05/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,422.0000	1,409.0000	(0.914)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,180.0000	1,181.0000	0.085	0	0	0
22/05/2009	€ / R 2009/12/14	8.80	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
22/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	550.0000	541.0000	(1.636)	0	0	0
22/05/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
22/05/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,228.0000	4,216.0000	(0.284)	0	0	0
22/05/2009	€ / R 2009/12/14	10.80	Put	Currency Future	202.0000	200.0000	(0.990)	0	0	0
22/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,000.0000	1,002.0000	0.200	0	0	0
22/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	563.0000	554.0000	(1.599)	0	0	0
22/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,261.0000	6,268.0000	0.112	0	0	0
22/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	651.0000	642.0000	(1.382)	0	0	0
22/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,143.0000	1,145.0000	0.175	0	0	0
22/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	864.0000	866.0000	0.231	0	0	0
22/05/2009	€ / R 2009/12/14	12.45	Call	Currency Future	605.0000	596.0000	(1.488)	0	0	0
22/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	931.0000	933.0000	0.215	0	0	0
22/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	864.0000	866.0000	0.231	0	0	0
22/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,000.0000	1,002.0000	0.200	0	0	0
22/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	620.0000	611.0000	(1.452)	0	0	0
22/05/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,459.0000	1,446.0000	(0.891)	0	0	0
22/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	577.0000	567.0000	(1.733)	0	0	0
22/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	701.0000	692.0000	(1.284)	0	0	0
22/05/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,608.0000	1,608.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	13.20	Call	Currency Future	428.0000	417.0000	(2.570)	0	0	0
22/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	684.0000	675.0000	(1.316)	0	0	12,295
22/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,293.0000	1,294.0000	0.077	0	0	0
22/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	897.0000	899.0000	0.223	0	0	0
22/05/2009	€ / R 2009/12/14	11.55	Put	Currency Future	491.0000	491.0000	-	0	0	0
22/05/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,035.0000	1,037.0000	0.193	0	0	0
22/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	961.0000	950.0000	(1.145)	0	0	0
22/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	667.0000	658.0000	(1.349)	0	0	0
22/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,107.0000	1,108.0000	0.090	0	0	0
22/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	525.0000	515.0000	(1.905)	0	0	0
22/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	831.0000	833.0000	0.241	0	0	0
22/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	469.0000	459.0000	(2.132)	0	0	0
22/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	841.0000	831.0000	(1.189)	0	0	0
22/05/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,255.0000	1,256.0000	0.080	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2009/12/14	11.80	Put	Currency Future	621.0000	622.0000	0.161	0	0	0
22/05/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,449.0000	1,449.0000	-	0	0	0
22/05/2009	€ / R	2009/12/14	12.80	Call	Currency Future	513.0000	503.0000	(1.949)	0	0	0
22/05/2009	€ / R	2009/12/14	12.70	Call	Currency Future	537.0000	528.0000	(1.676)	0	0	0
22/05/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,217.0000	1,219.0000	0.164	0	0	0
22/05/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,812.0000	2,812.0000	-	0	0	0
22/05/2009	€ / R	2009/12/14	11.45	Put	Currency Future	443.0000	443.0000	-	0	0	0
22/05/2009	€ / R	2009/12/14	14.75	Call	Currency Future	218.0000	207.0000	(5.046)	0	0	0
22/05/2009	€ / R	2009/12/14	14.75	Put	Currency Future	2,948.0000	2,947.0000	(0.034)	0	0	0
22/05/2009	€ / R	2009/12/14	14.60	Call	Currency Future	232.0000	221.0000	(4.741)	0	0	12,295
22/05/2009	€ / R	2009/12/14	11.45	Call	Currency Future	1,013.0000	1,002.0000	(1.086)	0	0	0
22/05/2009	€ / R	2009/12/14	10.95	Call	Currency Future	1,316.0000	1,303.0000	(0.988)	0	0	0
22/05/2009	€ / R	2009/12/14	10.95	Put	Currency Future	246.0000	244.0000	(0.813)	0	0	0
22/05/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,691.0000	1,679.0000	(0.710)	0	0	0
22/05/2009	€ / R	2009/12/14	10.45	Put	Currency Future	121.0000	120.0000	(0.826)	0	0	0
22/05/2009	€ / R	2009/12/14	9.25	Call	Currency Future	2,804.0000	2,792.0000	(0.428)	0	0	0
22/05/2009	€ / R	2009/12/14	9.25	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
22/05/2009	€ / R	2010/03/15			Currency Future	12.1937	12.1808	(0.106)	0.0000	0.0000	33
22/05/2009	€ / R	2010/03/15	10.05	Call	Currency Future	2,254.0000	2,237.0000	(0.754)	0	0	0
22/05/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,370.0000	3,371.0000	0.030	0	0	0
22/05/2009	€ / R	2010/03/15	9.05	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
22/05/2009	€ / R	2010/03/15	8.20	Call	Currency Future	4,017.0000	4,004.0000	(0.324)	0	0	0
22/05/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,968.0000	3,955.0000	(0.328)	0	0	0
22/05/2009	€ / R	2010/03/15	8.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	8.20	Put	Currency Future	23.0000	23.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	16.25	Call	Currency Future	225.0000	213.0000	(5.333)	0	0	0
22/05/2009	€ / R	2010/03/15	10.05	Put	Currency Future	110.0000	106.0000	(3.636)	0	0	0
22/05/2009	€ / R	2010/03/15	12.05	Put	Currency Future	827.0000	831.0000	0.484	0	0	0
22/05/2009	€ / R	2010/03/15	9.20	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
22/05/2009	€ / R	2010/03/15	8.25	Put	Currency Future	24.0000	24.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	8.05	Call	Currency Future	4,162.0000	4,149.0000	(0.312)	0	0	0
22/05/2009	€ / R	2010/03/15	9.20	Call	Currency Future	3,035.0000	3,021.0000	(0.461)	0	0	0
22/05/2009	€ / R	2010/03/15	9.25	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
22/05/2009	€ / R	2010/03/15	9.05	Call	Currency Future	3,181.0000	3,168.0000	(0.409)	0	0	0
22/05/2009	€ / R	2010/03/15	12.05	Call	Currency Future	971.0000	961.0000	(1.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,356.0000	1,344.0000	(0.885)	0	0	0
22/05/2009	€ / R	2010/03/15	11.05	Call	Currency Future	1,483.0000	1,470.0000	(0.877)	0	0	0
22/05/2009	€ / R	2010/03/15	11.25	Put	Currency Future	412.0000	414.0000	0.485	0	0	0
22/05/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,515.0000	1,517.0000	0.132	0	0	0
22/05/2009	€ / R	2010/03/15	10.20	Call	Currency Future	2,122.0000	2,105.0000	(0.801)	0	0	0
22/05/2009	€ / R	2010/03/15	13.25	Call	Currency Future	613.0000	602.0000	(1.794)	0	0	0
22/05/2009	€ / R	2010/03/15	13.05	Call	Currency Future	658.0000	648.0000	(1.520)	0	0	0
22/05/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,669.0000	1,671.0000	0.120	0	0	0
22/05/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,097.0000	4,098.0000	0.024	0	0	0
22/05/2009	€ / R	2010/03/15	14.25	Call	Currency Future	440.0000	428.0000	(2.727)	0	0	0
22/05/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,191.0000	3,192.0000	0.031	0	0	0
22/05/2009	€ / R	2010/03/15	10.25	Put	Currency Future	137.0000	133.0000	(2.920)	0	0	0
22/05/2009	€ / R	2010/03/15	15.05	Call	Currency Future	335.0000	323.0000	(3.582)	0	0	0
22/05/2009	€ / R	2010/03/15	15.25	Call	Currency Future	314.0000	301.0000	(4.140)	0	0	0
22/05/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,325.0000	2,326.0000	0.043	0	0	0
22/05/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,496.0000	2,497.0000	0.040	0	0	0
22/05/2009	€ / R	2010/03/15	14.05	Call	Currency Future	469.0000	457.0000	(2.559)	0	0	0
22/05/2009	€ / R	2010/03/15	12.10	Put	Currency Future	858.0000	861.0000	0.350	0	0	0
22/05/2009	€ / R	2010/03/15	10.20	Put	Currency Future	129.0000	124.0000	(3.876)	0	0	0
22/05/2009	€ / R	2010/03/15	11.05	Put	Currency Future	339.0000	339.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	12.10	Call	Currency Future	951.0000	942.0000	(0.946)	0	0	0
22/05/2009	€ / R	2010/03/15	15.20	Call	Currency Future	319.0000	307.0000	(3.762)	0	0	0
22/05/2009	€ / R	2010/03/15	16.05	Call	Currency Future	241.0000	229.0000	(4.979)	0	0	0
22/05/2009	€ / R	2010/03/15	11.20	Put	Currency Future	391.0000	392.0000	0.256	0	0	0
22/05/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,281.0000	4,282.0000	0.023	0	0	0
22/05/2009	€ / R	2010/03/15	11.10	Call	Currency Future	1,450.0000	1,437.0000	(0.897)	0	0	0
22/05/2009	€ / R	2010/03/15	11.10	Put	Currency Future	356.0000	356.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	13.10	Call	Currency Future	647.0000	636.0000	(1.700)	0	0	0
22/05/2009	€ / R	2010/03/15	10.25	Call	Currency Future	2,081.0000	2,064.0000	(0.817)	0	0	0
22/05/2009	€ / R	2010/03/15	10.10	Put	Currency Future	116.0000	112.0000	(3.448)	0	0	0
22/05/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,987.0000	2,974.0000	(0.435)	0	0	0
22/05/2009	€ / R	2010/03/15	12.25	Put	Currency Future	952.0000	955.0000	0.315	0	0	0
22/05/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,553.0000	1,555.0000	0.129	0	0	0
22/05/2009	€ / R	2010/03/15	10.10	Call	Currency Future	2,210.0000	2,193.0000	(0.769)	0	0	0
22/05/2009	€ / R	2010/03/15	9.10	Call	Currency Future	3,133.0000	3,119.0000	(0.447)	0	0	0
22/05/2009	€ / R	2010/03/15	12.25	Call	Currency Future	895.0000	886.0000	(1.006)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	€ / R	2010/03/15	8.10	Call	Currency Future	4,114.0000	4,100.0000	(0.340)	0	0	0
22/05/2009	€ / R	2010/03/15	8.10	Put	Currency Future	20.0000	20.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	9.10	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
22/05/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,385.0000	1,373.0000	(0.866)	0	0	0
22/05/2009	€ / R	2010/03/15	14.10	Call	Currency Future	462.0000	450.0000	(2.597)	0	0	0
22/05/2009	€ / R	2010/03/15	15.10	Call	Currency Future	330.0000	317.0000	(3.939)	0	0	0
22/05/2009	€ / R	2010/03/15	14.20	Call	Currency Future	448.0000	436.0000	(2.679)	0	0	0
22/05/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,630.0000	1,632.0000	0.123	0	0	0
22/05/2009	€ / R	2010/03/15	13.20	Call	Currency Future	624.0000	613.0000	(1.763)	0	0	0
22/05/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,454.0000	2,455.0000	0.041	0	0	0
22/05/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,368.0000	2,369.0000	0.042	0	0	0
22/05/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,326.0000	3,326.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,236.0000	4,237.0000	0.024	0	0	0
22/05/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,236.0000	3,236.0000	-	0	0	0
22/05/2009	€ / R	2010/03/15	16.10	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0
22/05/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,143.0000	4,144.0000	0.024	0	0	0
22/05/2009	€ / R	2010/03/15	16.20	Call	Currency Future	230.0000	218.0000	(5.217)	0	0	0
22/05/2009	€ / R	2010/03/15	12.20	Call	Currency Future	913.0000	904.0000	(0.986)	0	0	0
22/05/2009	€ / R	2010/03/15	12.20	Put	Currency Future	920.0000	923.0000	0.326	0	0	0
22/05/2009	AL13	2009/08/06			Index Future	247.1520	246.8820	(0.109)	0.0000	0.0000	7
22/05/2009	ALBI	2009/08/06			Index Future	295.2200	294.7530	(0.158)	294.5700	294.5700	549
22/05/2009	ALBI	2009/11/05			Index Future	300.6680	300.1930	(0.158)	0.0000	0.0000	0
22/05/2009	CRD1	2009/08/06			Index Future	125.4540	125.8110	0.285	0.0000	0.0000	2
22/05/2009	CRD1	2009/11/05			Index Future	127.7810	128.1440	0.284	0.0000	0.0000	0
22/05/2009	GOVI	2009/08/06			jGovi	296.9615	296.5165	(0.150)	0.0000	0.0000	164
22/05/2009	GOVI	2009/11/05			jGovi	302.4055	301.9540	(0.149)	0.0000	0.0000	0
22/05/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
22/05/2009	J153	2010/08/31			jSwap	7.6650	7.6590	(0.078)	0.0000	0.0000	0
22/05/2009	J157	2015/09/15			jSwap	8.7110	8.7050	(0.069)	0.0000	0.0000	0
22/05/2009	J186	2026/12/21			jSwap	8.3520	8.3590	0.084	0.0000	0.0000	0
22/05/2009	J201	2014/12/22			jSwap	8.7520	8.7480	(0.046)	0.0000	0.0000	0
22/05/2009	J203	2017/09/15			jSwap	8.8100	8.8190	0.102	0.0000	0.0000	0
22/05/2009	J204	2018/12/21			jSwap	8.8900	8.8950	0.056	0.0000	0.0000	0
22/05/2009	J207	2020/01/15			jSwap	8.8470	8.8560	0.102	0.0000	0.0000	0
22/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
22/05/2009	JFRA	2009/08/06			jFra	6.9040	6.8950	(0.130)	0.0000	0.0000	0
22/05/2009	JFRA	2009/11/05			jFra	6.7370	6.7230	(0.208)	0.0000	0.0000	0
22/05/2009	JN02	2009/08/06			jNote	7.5180	7.5080	(0.133)	0.0000	0.0000	0
22/05/2009	JN05	2009/08/06			jNote	8.4550	8.4470	(0.095)	0.0000	0.0000	0
22/05/2009	JN10	2009/08/06			jNote	8.6860	8.6930	0.081	0.0000	0.0000	0
22/05/2009	JROD	2009/05/29			jRod	9.2280	9.2300	0.022	0.0000	0.0000	0
22/05/2009	JROD	2009/06/30			jRod	8.4990	8.5000	0.012	0.0000	0.0000	0
22/05/2009	JROD	2009/07/31			jRod	7.9930	7.9910	(0.025)	0.0000	0.0000	0
22/05/2009	JROD	2009/08/31			jRod	8.4800	8.4770	(0.035)	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
22/05/2009	JROD	2009/09/30			jRod	8.0460	8.0440	(0.025)	0.0000	0.0000	0
22/05/2009	JROD	2009/10/30			jRod	7.7720	7.7720	-	0.0000	0.0000	0
22/05/2009	JROD	2009/11/30			jRod	8.1890	8.1890	-	0.0000	0.0000	0
22/05/2009	JROD	2009/12/31			jRod	7.9210	7.9190	(0.025)	0.0000	0.0000	0
22/05/2009	OTH1	2009/08/06			Index Future	285.4170	284.8260	(0.207)	0.0000	0.0000	3
22/05/2009	OTH1	2009/11/05			Index Future	290.7100	290.1090	(0.207)	0.0000	0.0000	0
22/05/2009	R153	2009/08/06			Bond Future	5.9450	6.0590	1.918	0.0000	0.0000	0
22/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
22/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,172.0000	4,051.0000	(2.900)	0	0	0
22/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
22/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,923.0000	3,803.0000	(3.059)	0	0	0
22/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
22/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	38.0000	37.0000	(2.632)	0	0	0
22/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,259.0000	1,258.0000	(0.079)	0	0	0
22/05/2009	R157	2009/08/06			Bond Future	8.1390	8.1490	0.123	0.0000	0.0000	9,818
22/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	339.0000	339.0000	-	0	0	0
22/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	6,236.0000	6,181.0000	(0.882)	0	0	0
22/05/2009	R157	2009/11/05			Bond Future	8.1740	8.1840	0.122	0.0000	0.0000	0
22/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,058.0000	5,086.0000	0.554	0	0	0
22/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,441.0000	1,417.0000	(1.666)	0	0	0
22/05/2009	R157	2010/02/04			Bond Future	8.2190	8.2310	0.146	0.0000	0.0000	0
22/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	2,382.0000	2,351.0000	(1.301)	0	0	0
22/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,781.0000	4,811.0000	0.627	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	R186	2009/08/06			Bond Future	8.6610	8.7020	0.473	0.0000	0.0000	12,597
22/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	514.0000	457.0000	(11.089)	0	0	35
22/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,014.0000	13,365.0000	2.697	0	0	0
22/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	5,789.0000	5,503.0000	(4.940)	0	0	0
22/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,479.0000	2,602.0000	4.962	0	0	0
22/05/2009	R186	2009/11/05			Bond Future	8.6840	8.7260	0.484	0.0000	0.0000	0
22/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	1,598.0000	1,500.0000	(6.133)	0	0	5,000
22/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	6,071.0000	5,832.0000	(3.937)	0	0	0
22/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,224.0000	14,540.0000	2.222	0	0	0
22/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,422.0000	5,596.0000	3.209	0	0	240
22/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	2,207.0000	2,084.0000	(5.573)	0	0	240
22/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	7,408.0000	7,142.0000	(3.591)	0	0	0
22/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,349.0000	4,497.0000	3.403	0	0	5,000
22/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,004.0000	12,294.0000	2.416	0	0	0
22/05/2009	R186	2010/02/04			Bond Future	8.7100	8.7530	0.494	0.0000	0.0000	0
22/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	5,040.0000	4,850.0000	(3.770)	0	0	0
22/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	9,666.0000	9,895.0000	2.369	0	0	0
22/05/2009	R201	2009/08/06			Bond Future	8.2310	8.2520	0.255	0.0000	0.0000	2
22/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,625.0000	4,542.0000	(1.795)	0	0	0
22/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	335.0000	342.0000	2.090	0	0	0
22/05/2009	R201	2009/11/05			Bond Future	8.2530	8.2750	0.267	0.0000	0.0000	0
22/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1,068.0000	1,034.0000	(3.184)	0	0	0
22/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,258.0000	4,316.0000	1.362	0	0	0
22/05/2009	R201	2010/02/04			Bond Future	8.2830	8.3060	0.278	0.0000	0.0000	0
22/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,456.0000	1,421.0000	(2.404)	0	0	0
22/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,635.0000	4,691.0000	1.208	0	0	0
22/05/2009	R203	2009/08/06			Bond Future	8.5920	8.6020	0.116	0.0000	0.0000	0
22/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	888.0000	890.0000	0.225	0	0	0
22/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	4,534.0000	4,479.0000	(1.213)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	R203	2009/11/05			Bond Future	8.6240	8.6350	0.128	0.0000	0.0000	0
22/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	982.0000	962.0000	(2.037)	0	0	0
22/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,473.0000	7,513.0000	0.535	0	0	0
22/05/2009	R203	2010/02/04			Bond Future	8.6650	8.6760	0.127	0.0000	0.0000	0
22/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,329.0000	5,357.0000	0.525	0	0	0
22/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,776.0000	2,744.0000	(1.153)	0	0	0
22/05/2009	R204	2009/08/06			Bond Future	8.6030	8.6130	0.116	8.6400	8.6400	488
22/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	4,880.0000	4,821.0000	(1.209)	0	0	0
22/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	986.0000	988.0000	0.203	0	0	0
22/05/2009	R204	2009/11/05			Bond Future	8.6310	8.6410	0.116	0.0000	0.0000	0
22/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,067.0000	1,046.0000	(1.968)	0	0	0
22/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,253.0000	8,292.0000	0.473	0	0	0
22/05/2009	R204	2010/02/04			Bond Future	8.6650	8.6760	0.127	0.0000	0.0000	0
22/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,871.0000	5,900.0000	0.494	0	0	0
22/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	3,056.0000	3,021.0000	(1.145)	0	0	0
22/05/2009	R206	2009/08/06			Bond Future	8.2330	8.2540	0.255	0.0000	0.0000	1,214
22/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	278.0000	284.0000	2.158	0	0	0
22/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,844.0000	3,775.0000	(1.795)	0	0	0
22/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,689.0000	4,754.0000	1.386	0	0	0
22/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	141.0000	131.0000	(7.092)	0	0	300
22/05/2009	R206	2009/11/05			Bond Future	8.2550	8.2770	0.267	0.0000	0.0000	0
22/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	875.0000	847.0000	(3.200)	0	0	0
22/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,500.0000	3,548.0000	1.371	0	0	0
22/05/2009	R206	2010/02/04			Bond Future	8.2880	8.3120	0.290	0.0000	0.0000	0
22/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,778.0000	3,827.0000	1.297	0	0	0
22/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,179.0000	1,150.0000	(2.460)	0	0	0
22/05/2009	R207	2009/08/06			Bond Future	8.7160	8.7360	0.229	0.0000	0.0000	0
22/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,209.0000	1,232.0000	1.902	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	4,499.0000	4,396.0000	(2.289)	0	0	0
22/05/2009	R207	2009/11/05			Bond Future	8.7440	8.7650	0.240	0.0000	0.0000	0
22/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,165.0000	9,262.0000	1.058	0	0	0
22/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	984.0000	951.0000	(3.354)	0	0	0
22/05/2009	R207	2010/02/04			Bond Future	8.7780	8.7990	0.239	0.0000	0.0000	0
22/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,335.0000	6,403.0000	1.073	0	0	0
22/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	3,035.0000	2,974.0000	(2.010)	0	0	0
22/05/2009	R208	2009/08/06			Bond Future	8.8470	8.8790	0.362	0.0000	0.0000	0
22/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	4,057.0000	3,906.0000	(3.722)	0	0	0
22/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,514.0000	1,568.0000	3.567	0	0	0
22/05/2009	R208	2009/11/05			Bond Future	8.9100	8.9390	0.325	0.0000	0.0000	0
22/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,129.0000	1,080.0000	(4.340)	0	0	0
22/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,914.0000	9,049.0000	1.514	0	0	0
22/05/2009	R208	2010/02/04			Bond Future	9.0070	9.0320	0.278	0.0000	0.0000	0
22/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,413.0000	6,496.0000	1.294	0	0	0
22/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	3,189.0000	3,117.0000	(2.258)	0	0	0
22/05/2009	R209	2009/08/06			Bond Future	8.1590	8.2100	0.625	8.2000	8.2000	4,513
22/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,372.0000	1,474.0000	7.434	0	0	0
22/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,104.0000	4,338.0000	5.702	0	0	0
22/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	6,408.0000	6,054.0000	(5.524)	0	0	0
22/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	2,654.0000	2,432.0000	(8.365)	0	0	1,950
22/05/2009	R209	2009/11/05			Bond Future	8.1660	8.2180	0.637	0.0000	0.0000	0
22/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	965.0000	1,021.0000	5.803	0	0	2,500
22/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,723.0000	11,056.0000	3.105	0	0	0
22/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,784.0000	1,653.0000	(7.343)	0	0	0
22/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	13,329.0000	12,921.0000	(3.061)	0	0	0
22/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	1,250.0000	1,149.0000	(8.080)	0	0	5,000
22/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,905.0000	13,268.0000	2.813	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	R209	2010/02/04			Bond Future	8.1740	8.2280	0.661	0.0000	0.0000	0
22/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	15,370.0000	14,957.0000	(2.687)	0	0	0
22/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,432.0000	1,499.0000	4.679	0	0	0
22/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	3,480.0000	3,293.0000	(5.374)	0	0	2,500
22/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,885.0000	10,178.0000	2.964	0	0	0
22/05/2009	TRT1	2009/08/06			Index Future	293.1260	292.6930	(0.148)	0.0000	0.0000	100
22/05/2009	TRT1	2009/11/05			Index Future	298.5620	298.1220	(0.147)	0.0000	0.0000	0
22/05/2009	ZAAD	2009/06/12			Currency Future	6.5188	6.5301	0.173	0.0000	0.0000	9,769
22/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	214.0000	203.0000	(5.140)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	596.0000	585.0000	(1.846)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	116.0000	107.0000	(7.759)	0	0	0
22/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	6,019.0000	6,030.0000	0.183	0	0	0
22/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	292.0000	280.0000	(4.110)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	83.0000	83.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	344.0000	354.0000	2.907	0	0	0
22/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	135.0000	138.0000	2.222	0	0	0
22/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	624.0000	634.0000	1.603	0	0	0
22/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	146.0000	136.0000	(6.849)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	15.0000	15.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	61.0000	61.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	189.0000	193.0000	2.116	0	0	0
22/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	83.0000	83.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	2,981.0000	2,970.0000	(0.369)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	214.0000	203.0000	(5.140)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	461.0000	451.0000	(2.169)	0	0	0
22/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,519.0000	1,530.0000	0.724	0	0	0
22/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	222.0000	227.0000	2.252	0	0	0
22/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	550.0000	539.0000	(2.000)	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
22/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	419.0000	407.0000	(2.864)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
22/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	5,981.0000	5,970.0000	(0.184)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	334.0000	321.0000	(3.892)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
22/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	376.0000	364.0000	(3.191)	0	0	0
22/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	770.0000	781.0000	1.429	0	0	0
22/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	334.0000	321.0000	(3.892)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	160.0000	163.0000	1.875	0	0	0
22/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	91.0000	83.0000	(8.791)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	550.0000	539.0000	(2.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	44.0000	44.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,519.0000	4,530.0000	0.243	0	0	0
22/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	24.0000	24.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	721.0000	732.0000	1.526	0	0	0
22/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
22/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	672.0000	682.0000	1.488	0	0	0
22/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,619.0000	4,630.0000	0.238	0	0	0
22/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	71.0000	71.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	391.0000	402.0000	2.813	0	0	0
22/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	146.0000	136.0000	(6.849)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	160.0000	163.0000	1.875	0	0	0
22/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	576.0000	585.0000	1.563	0	0	0
22/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,119.0000	3,130.0000	0.353	0	0	0
22/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	3,019.0000	3,030.0000	0.364	0	0	0
22/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	19.0000	19.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
22/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,881.0000	5,870.0000	(0.187)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,281.0000	1,270.0000	(0.859)	0	0	0
22/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
22/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,381.0000	1,370.0000	(0.797)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	252.0000	241.0000	(4.365)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	19.0000	19.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	484.0000	491.0000	1.446	0	0	0
22/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	642.0000	631.0000	(1.713)	0	0	0
22/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	71.0000	71.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
22/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,381.0000	4,370.0000	(0.251)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	252.0000	241.0000	(4.365)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
22/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
22/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	461.0000	451.0000	(2.169)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	300.0000	307.0000	2.333	0	0	0
22/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	835.0000	824.0000	(1.317)	0	0	0
22/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,481.0000	4,470.0000	(0.245)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	179.0000	168.0000	(6.145)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	258.0000	266.0000	3.101	0	0	0
22/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
22/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,681.0000	1,670.0000	(0.654)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	933.0000	922.0000	(1.179)	0	0	0
22/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	11.0000	11.0000	-	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
22/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	189.0000	193.0000	2.116	0	0	0
22/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,681.0000	1,670.0000	(0.654)	0	0	0
22/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,131.0000	6,120.0000	(0.179)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,781.0000	1,770.0000	(0.618)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	884.0000	873.0000	(1.244)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
22/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,631.0000	4,620.0000	(0.238)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	642.0000	631.0000	(1.713)	0	0	0
22/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,869.0000	2,880.0000	0.383	0	0	0
22/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	983.0000	971.0000	(1.221)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	419.0000	407.0000	(2.864)	0	0	0
22/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,581.0000	1,570.0000	(0.696)	0	0	0
22/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	690.0000	679.0000	(1.594)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	505.0000	494.0000	(2.178)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,281.0000	1,270.0000	(0.859)	0	0	0
22/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,369.0000	4,380.0000	0.252	0	0	0
22/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	376.0000	364.0000	(3.191)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	44.0000	44.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,881.0000	2,870.0000	(0.382)	0	0	0
22/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,381.0000	1,370.0000	(0.797)	0	0	0
22/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,369.0000	1,380.0000	0.804	0	0	0
22/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,182.0000	1,170.0000	(1.015)	0	0	0
22/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,869.0000	5,880.0000	0.187	0	0	0
22/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,619.0000	1,630.0000	0.679	0	0	0
22/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,119.0000	6,130.0000	0.180	0	0	0
22/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,182.0000	1,170.0000	(1.015)	0	0	0
22/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,032.0000	1,021.0000	(1.066)	0	0	0
22/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,131.0000	3,120.0000	(0.351)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,631.0000	1,620.0000	(0.674)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	786.0000	775.0000	(1.399)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	786.0000	775.0000	(1.399)	0	0	0
22/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	690.0000	679.0000	(1.594)	0	0	0
22/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,481.0000	1,470.0000	(0.743)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	884.0000	873.0000	(1.244)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,082.0000	1,071.0000	(1.017)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	738.0000	727.0000	(1.491)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	484.0000	491.0000	1.446	0	0	0
22/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	391.0000	402.0000	2.813	0	0	0
22/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	344.0000	354.0000	2.907	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	258.0000	266.0000	3.101	0	0	0
22/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	439.0000	446.0000	1.595	0	0	0
22/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	22.0000	22.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,132.0000	1,120.0000	(1.060)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	530.0000	538.0000	1.509	0	0	0
22/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,032.0000	1,021.0000	(1.066)	0	0	0
22/05/2009	ZAAD	2009/09/14			Currency Future	6.5813	6.5958	0.220	0.0000	0.0000	1,174
22/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	773.0000	785.0000	1.552	0	0	0
22/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	377.0000	384.0000	1.857	0	0	0
22/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	989.0000	975.0000	(1.416)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	221.0000	213.0000	(3.620)	0	0	0
22/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	195.0000	188.0000	(3.590)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	86.0000	86.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	277.0000	267.0000	(3.610)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
22/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	117.0000	112.0000	(4.274)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	666.0000	653.0000	(1.952)	0	0	0
22/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	433.0000	442.0000	2.079	0	0	0
22/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	78.0000	74.0000	(5.128)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
22/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	308.0000	313.0000	1.623	0	0	0
22/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	441.0000	430.0000	(2.494)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	515.0000	504.0000	(2.136)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	237.0000	241.0000	1.688	0	0	0
22/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	195.0000	188.0000	(3.590)	0	0	0
22/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	689.0000	701.0000	1.742	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	152.0000	146.0000	(3.947)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	103.0000	98.0000	(4.854)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	71.0000	71.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	782.0000	768.0000	(1.790)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	248.0000	239.0000	(3.629)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	185.0000	188.0000	1.622	0	0	0
22/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	117.0000	112.0000	(4.274)	0	0	0
22/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,969.0000	5,954.0000	(0.251)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	534.0000	544.0000	1.873	0	0	0
22/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	904.0000	891.0000	(1.438)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	704.0000	691.0000	(1.847)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	223.0000	226.0000	1.345	0	0	0
22/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	329.0000	335.0000	1.824	0	0	0
22/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	338.0000	328.0000	(2.959)	0	0	0
22/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	609.0000	620.0000	1.806	0	0	0
22/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	742.0000	729.0000	(1.752)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	352.0000	358.0000	1.705	0	0	0
22/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	465.0000	474.0000	1.935	0	0	0
22/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	307.0000	297.0000	(3.257)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	499.0000	508.0000	1.804	0	0	0
22/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	124.0000	125.0000	0.806	0	0	0
22/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	124.0000	125.0000	0.806	0	0	0
22/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	253.0000	257.0000	1.581	0	0	0
22/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	406.0000	395.0000	(2.709)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	135.0000	137.0000	1.481	0	0	0
22/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	947.0000	933.0000	(1.478)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	742.0000	729.0000	(1.752)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	441.0000	430.0000	(2.494)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	270.0000	274.0000	1.481	0	0	0
22/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	78.0000	78.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
22/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	371.0000	361.0000	(2.695)	0	0	0
22/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,169.0000	3,154.0000	(0.473)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	499.0000	508.0000	1.804	0	0	0
22/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	253.0000	257.0000	1.581	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	308.0000	313.0000	1.623	0	0	0
22/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	175.0000	177.0000	1.143	0	0	0
22/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	822.0000	808.0000	(1.703)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	822.0000	808.0000	(1.703)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	223.0000	226.0000	1.345	0	0	0
22/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,669.0000	4,654.0000	(0.321)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	134.0000	128.0000	(4.478)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	377.0000	384.0000	1.857	0	0	0
22/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	288.0000	293.0000	1.736	0	0	0
22/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	704.0000	691.0000	(1.847)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	593.0000	581.0000	(2.024)	0	0	0
22/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,469.0000	4,454.0000	(0.336)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
22/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	135.0000	137.0000	1.481	0	0	0
22/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,169.0000	6,154.0000	(0.243)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	554.0000	542.0000	(2.166)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	478.0000	466.0000	(2.510)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	863.0000	849.0000	(1.622)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	113.0000	114.0000	0.885	0	0	0
22/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	161.0000	163.0000	1.242	0	0	0
22/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	371.0000	361.0000	(2.695)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	277.0000	267.0000	(3.610)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	209.0000	212.0000	1.435	0	0	0
22/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	86.0000	86.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	629.0000	617.0000	(1.908)	0	0	0
22/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
22/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	904.0000	891.0000	(1.438)	0	0	0
22/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	515.0000	504.0000	(2.136)	0	0	0
22/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,033.0000	1,019.0000	(1.355)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	270.0000	274.0000	1.481	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,683.0000	1,668.0000	(0.891)	0	0	0
22/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	666.0000	653.0000	(1.952)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	197.0000	199.0000	1.015	0	0	0
22/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	816.0000	829.0000	1.593	0	0	0
22/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
22/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	185.0000	188.0000	1.622	0	0	0
22/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,335.0000	1,349.0000	1.049	0	0	0
22/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,831.0000	5,846.0000	0.257	0	0	0
22/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	554.0000	542.0000	(2.166)	0	0	0
22/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	338.0000	328.0000	(2.959)	0	0	0
22/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,331.0000	4,346.0000	0.346	0	0	0
22/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,831.0000	2,846.0000	0.530	0	0	0
22/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	404.0000	412.0000	1.980	0	0	0
22/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	161.0000	163.0000	1.242	0	0	0
22/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	173.0000	166.0000	(4.046)	0	0	0
22/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,969.0000	2,955.0000	(0.472)	0	0	0
22/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	14.0000	14.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
22/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	629.0000	617.0000	(1.908)	0	0	0
22/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	221.0000	213.0000	(3.620)	0	0	0
22/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,031.0000	6,046.0000	0.249	0	0	0
22/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	731.0000	742.0000	1.505	0	0	0
22/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	352.0000	358.0000	1.705	0	0	0
22/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	22.0000	22.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
22/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,491.0000	1,477.0000	(0.939)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	571.0000	581.0000	1.751	0	0	0
22/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
22/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,532.0000	1,547.0000	0.979	0	0	0
22/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,531.0000	4,546.0000	0.331	0	0	0
22/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,031.0000	3,046.0000	0.495	0	0	0
22/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,919.0000	5,904.0000	(0.253)	0	0	0
22/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	649.0000	660.0000	1.695	0	0	0
22/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,444.0000	1,429.0000	(1.039)	0	0	0
22/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
22/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
22/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,919.0000	2,905.0000	(0.480)	0	0	0
22/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,419.0000	4,404.0000	(0.339)	0	0	0
22/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	25.0000	25.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,581.0000	4,596.0000	0.327	0	0	0
22/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,081.0000	6,096.0000	0.247	0	0	0
22/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,582.0000	1,596.0000	0.885	0	0	0
22/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,081.0000	3,096.0000	0.487	0	0	0
22/05/2009	ZAAD	2009/12/14			Currency Future	6.6402	6.6549	0.221	0.0000	0.0000	65
22/05/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	95.0000	91.0000	(4.211)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	503.0000	510.0000	1.392	0	0	0
22/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	161.0000	156.0000	(3.106)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	618.0000	627.0000	1.456	0	0	0
22/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	539.0000	529.0000	(1.855)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	556.0000	564.0000	1.439	0	0	0
22/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	289.0000	280.0000	(3.114)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	438.0000	428.0000	(2.283)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	119.0000	114.0000	(4.202)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	263.0000	255.0000	(3.042)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	651.0000	661.0000	1.536	0	0	0
22/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	177.0000	172.0000	(2.825)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	376.0000	366.0000	(2.660)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	528.0000	536.0000	1.515	0	0	0
22/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	479.0000	485.0000	1.253	0	0	0
22/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	195.0000	189.0000	(3.077)	0	0	0
22/05/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	835.0000	846.0000	1.317	0	0	0
22/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	238.0000	231.0000	(2.941)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	301.0000	305.0000	1.329	0	0	0
22/05/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,210.0000	6,195.0000	(0.242)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	575.0000	564.0000	(1.913)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	378.0000	383.0000	1.323	0	0	0
22/05/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	759.0000	769.0000	1.318	0	0	0
22/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	231.0000	233.0000	0.866	0	0	0
22/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	301.0000	305.0000	1.329	0	0	0
22/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	315.0000	319.0000	1.270	0	0	0
22/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	585.0000	594.0000	1.538	0	0	0
22/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	686.0000	675.0000	(1.603)	0	0	0
22/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	791.0000	778.0000	(1.643)	0	0	0
22/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	827.0000	814.0000	(1.572)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	329.0000	333.0000	1.216	0	0	0
22/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	575.0000	564.0000	(1.913)	0	0	0
22/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	720.0000	708.0000	(1.667)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	611.0000	600.0000	(1.800)	0	0	0
22/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,040.0000	3,055.0000	0.493	0	0	0
22/05/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	277.0000	280.0000	1.083	0	0	0
22/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	204.0000	206.0000	0.980	0	0	0
22/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	217.0000	219.0000	0.922	0	0	0
22/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,040.0000	6,055.0000	0.248	0	0	0
22/05/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	315.0000	319.0000	1.270	0	0	0
22/05/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	261.0000	263.0000	0.766	0	0	0
22/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	245.0000	248.0000	1.224	0	0	0
22/05/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,540.0000	4,555.0000	0.330	0	0	0
22/05/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,590.0000	4,605.0000	0.327	0	0	0
22/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	479.0000	485.0000	1.253	0	0	0
22/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	289.0000	292.0000	1.038	0	0	0
22/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	277.0000	280.0000	1.083	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
22/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	648.0000	637.0000	(1.698)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	289.0000	280.0000	(3.114)	0	0	0
22/05/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,090.0000	6,105.0000	0.246	0	0	0
22/05/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	407.0000	397.0000	(2.457)	0	0	0
22/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	863.0000	851.0000	(1.390)	0	0	0
22/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	686.0000	675.0000	(1.603)	0	0	0
22/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	686.0000	696.0000	1.458	0	0	0
22/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	216.0000	209.0000	(3.241)	0	0	0
22/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	755.0000	743.0000	(1.589)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	146.0000	141.0000	(3.425)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	345.0000	349.0000	1.159	0	0	0
22/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	216.0000	209.0000	(3.241)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	471.0000	461.0000	(2.123)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	346.0000	337.0000	(2.601)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	397.0000	402.0000	1.259	0	0	0
22/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	755.0000	743.0000	(1.589)	0	0	0
22/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,710.0000	4,695.0000	(0.318)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	505.0000	494.0000	(2.178)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	346.0000	337.0000	(2.601)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	397.0000	402.0000	1.259	0	0	0
22/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	416.0000	421.0000	1.202	0	0	0
22/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	245.0000	248.0000	1.224	0	0	0
22/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	177.0000	172.0000	(2.825)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	556.0000	564.0000	1.439	0	0	0
22/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	407.0000	397.0000	(2.457)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	317.0000	308.0000	(2.839)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	611.0000	600.0000	(1.800)	0	0	0
22/05/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,528.0000	1,514.0000	(0.916)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	618.0000	627.0000	1.456	0	0	0
22/05/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,214.0000	3,199.0000	(0.467)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	345.0000	349.0000	1.159	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	436.0000	442.0000	1.376	0	0	0
22/05/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,090.0000	3,105.0000	0.485	0	0	0
22/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	361.0000	366.0000	1.385	0	0	0
22/05/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,966.0000	2,951.0000	(0.506)	0	0	0
22/05/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	438.0000	428.0000	(2.283)	0	0	0
22/05/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,290.0000	4,305.0000	0.350	0	0	0
22/05/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,460.0000	4,445.0000	(0.336)	0	0	0
22/05/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,598.0000	1,612.0000	0.876	0	0	0
22/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	378.0000	383.0000	1.323	0	0	0
22/05/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,790.0000	5,805.0000	0.259	0	0	0
22/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	505.0000	494.0000	(2.178)	0	0	0
22/05/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
22/05/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,410.0000	4,396.0000	(0.317)	0	0	0
22/05/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,549.0000	1,563.0000	0.904	0	0	0
22/05/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,916.0000	2,902.0000	(0.480)	0	0	0
22/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
22/05/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,483.0000	1,469.0000	(0.944)	0	0	0
22/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,910.0000	5,895.0000	(0.254)	0	0	0
22/05/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	263.0000	255.0000	(3.042)	0	0	0
22/05/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	503.0000	510.0000	1.392	0	0	0
22/05/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	74.0000	74.0000	-	0	0	0
22/05/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,790.0000	2,805.0000	0.538	0	0	0
22/05/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,757.0000	1,742.0000	(0.854)	0	0	0
22/05/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	457.0000	463.0000	1.313	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/05/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,960.0000	5,945.0000	(0.252)	0	0	0
22/05/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,311.0000	1,325.0000	1.068	0	0	0
22/05/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
22/05/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	436.0000	442.0000	1.376	0	0	0
22/05/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	47.0000	47.0000	-	0	0	0

Grand Total: **834,041**