



# Derivatives High/Low Report

High/Low for 28/05/2009

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
28/05/2009	\$ / R 2009/06/12			Currency Future	8.1822	8.1037	(0.959)	8.2500	1.0000	381,261
28/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	3,118.0000	3,197.0000	2.534	0	0	0
28/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,471.0000	1,549.0000	5.303	0	0	0
28/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	2,019.0000	2,097.0000	3.863	0	0	0
28/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,868.0000	2,947.0000	2.755	0	0	0
28/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
28/05/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	1
28/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,223.0000	1,301.0000	6.378	0	0	0
28/05/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	554.0000	627.0000	13.177	0	0	0
28/05/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,568.0000	2,647.0000	3.076	0	0	0
28/05/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
28/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	3.0000	3.0000	-	0	0	1
28/05/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/05/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	467.0000	537.0000	14.989	0	0	0
28/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,218.0000	3,297.0000	2.455	0	0	0
28/05/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,670.0000	1,748.0000	4.671	0	0	0
28/05/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	424.0000	493.0000	16.274	0	0	0
28/05/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	2,500
28/05/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,768.0000	2,847.0000	2.854	0	0	0
28/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,620.0000	1,698.0000	4.815	0	0	0
28/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,223.0000	1,301.0000	6.378	0	0	0
28/05/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	3,318.0000	3,396.0000	2.351	0	0	0
28/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,421.0000	1,499.0000	5.489	0	0	0
28/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,368.0000	2,447.0000	3.336	0	0	0
28/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,618.0000	3,696.0000	2.156	0	0	0
28/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	154.0000	127.0000	(17.532)	0	0	0
28/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	645.0000	719.0000	11.473	0	0	0
28/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	100
28/05/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	2,318.0000	2,397.0000	3.408	0	0	0
28/05/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	2,518.0000	2,597.0000	3.137	0	0	0
28/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	645.0000	719.0000	11.473	0	0	0
28/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	305.0000	369.0000	20.984	0	0	0
28/05/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,668.0000	2,747.0000	2.961	0	0	0
28/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	1,026.0000	1,104.0000	7.602	0	0	0
28/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,769.0000	1,848.0000	4.466	0	0	0
28/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,520.0000	1,599.0000	5.197	0	0	0
28/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	172.0000	223.0000	29.651	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	1,322.0000	1,400.0000	5.900	0	0	0
28/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,968.0000	3,047.0000	2.662	0	0	0
28/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	117.0000	96.0000	(17.949)	0	0	0
28/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,919.0000	1,997.0000	4.065	0	0	0
28/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,818.0000	3,896.0000	2.043	0	0	0
28/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	2,069.0000	2,147.0000	3.770	0	0	0
28/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,719.0000	1,798.0000	4.596	0	0	0
28/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	1,124.0000	1,202.0000	6.940	0	0	0
28/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,818.0000	2,897.0000	2.803	0	0	0
28/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	234.0000	292.0000	24.786	0	0	0
28/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,670.0000	1,748.0000	4.671	0	0	0
28/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	1.0000	1.0000	-	0	0	2,000
28/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	3,068.0000	3,147.0000	2.575	0	0	0
28/05/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	833.0000	909.0000	9.124	0	0	5
28/05/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	785.0000	861.0000	9.682	0	0	0
28/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	929.0000	1,006.0000	8.288	0	0	0
28/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,570.0000	1,648.0000	4.968	0	0	0
28/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,668.0000	2,747.0000	2.961	0	0	0
28/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	785.0000	861.0000	9.682	0	0	0
28/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	305.0000	369.0000	20.984	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,718.0000	3,796.0000	2.098	0	0	0
28/05/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	202.0000	257.0000	27.228	0	0	0
28/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	88.0000	72.0000	(18.182)	0	0	0
28/05/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	3,418.0000	3,496.0000	2.282	0	0	0
28/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,919.0000	1,997.0000	4.065	0	0	0
28/05/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,618.0000	4,696.0000	1.689	0	0	0
28/05/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	117.0000	96.0000	(17.949)	0	0	0
28/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	510.0000	581.0000	13.922	0	0	0
28/05/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	599.0000	673.0000	12.354	0	0	0
28/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	2,019.0000	2,097.0000	3.863	0	0	0
28/05/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,468.0000	2,547.0000	3.201	0	0	0
28/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,468.0000	2,547.0000	3.201	0	0	0
28/05/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,618.0000	2,697.0000	3.018	0	0	0
28/05/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	234.0000	292.0000	24.786	0	0	0
28/05/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	929.0000	1,006.0000	8.288	0	0	0
28/05/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,174.0000	1,252.0000	6.644	0	0	0
28/05/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
28/05/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	2,000
28/05/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,418.0000	2,497.0000	3.267	0	0	0
28/05/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	134.0000	110.0000	(17.910)	0	0	0
28/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,969.0000	2,047.0000	3.961	0	0	0
28/05/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,718.0000	2,797.0000	2.907	0	0	0
28/05/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,272.0000	1,350.0000	6.132	0	0	0
28/05/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	467.0000	537.0000	14.989	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/05/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,371.0000	1,450.0000	5.762	0	0	0
28/05/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/05/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	181.0000	145.0000	(19.890)	0	0	0
28/05/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,218.0000	3,297.0000	2.455	0	0	0
28/05/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	510.0000	581.0000	13.922	0	0	0
28/05/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	1,026.0000	1,104.0000	7.602	0	0	0
28/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,520.0000	1,599.0000	5.197	0	0	0
28/05/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	691.0000	766.0000	10.854	0	0	0
28/05/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	111.0000	141.0000	27.027	0	0	0
28/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,918.0000	2,997.0000	2.707	0	0	0
28/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
28/05/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	2,119.0000	2,197.0000	3.681	0	0	0
28/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,968.0000	3,047.0000	2.662	0	0	0
28/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	344.0000	409.0000	18.895	0	0	0
28/05/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	149.0000	192.0000	28.859	0	0	0
28/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,918.0000	2,997.0000	2.707	0	0	0
28/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	344.0000	409.0000	18.895	0	0	0
28/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	88.0000	72.0000	(18.182)	0	0	0
28/05/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	978.0000	1,055.0000	7.873	0	0	0
28/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
28/05/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	243.0000	194.0000	(20.165)	0	0	0
28/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	3,118.0000	3,197.0000	2.534	0	0	0
28/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,471.0000	1,549.0000	5.303	0	0	0
28/05/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	554.0000	627.0000	13.177	0	0	0
28/05/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,769.0000	1,848.0000	4.466	0	0	0

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28/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	50
28/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,868.0000	2,947.0000	2.755	0	0	0
28/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,869.0000	1,947.0000	4.173	0	0	0
28/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,218.0000	2,297.0000	3.562	0	0	0
28/05/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,969.0000	2,047.0000	3.961	0	0	0
28/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	3,018.0000	3,097.0000	2.618	0	0	0
28/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,368.0000	3,446.0000	2.316	0	0	0
28/05/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	1,075.0000	1,153.0000	7.256	0	0	0
28/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,618.0000	2,697.0000	3.018	0	0	0
28/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	738.0000	814.0000	10.298	0	0	0
28/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	269.0000	330.0000	22.677	0	0	0
28/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
28/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	220
28/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	2,168.0000	2,247.0000	3.644	0	0	0
28/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,868.0000	3,946.0000	2.017	0	0	0
28/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,668.0000	3,746.0000	2.126	0	0	0
28/05/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	101.0000	83.0000	(17.822)	0	0	0
28/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/05/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,869.0000	1,947.0000	4.173	0	0	0
28/05/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,168.0000	3,247.0000	2.494	0	0	0
28/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,371.0000	1,450.0000	5.762	0	0	0
28/05/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	3,518.0000	3,596.0000	2.217	0	0	0
28/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,918.0000	3,996.0000	1.991	0	0	0
28/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,218.0000	2,297.0000	3.562	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,168.0000	3,247.0000	2.494	0	0	0
28/05/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	3,468.0000	3,546.0000	2.249	0	0	0
28/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	424.0000	493.0000	16.274	0	0	0
28/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	738.0000	814.0000	10.298	0	0	0
28/05/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	200
28/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,819.0000	1,898.0000	4.343	0	0	0
28/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	1,124.0000	1,202.0000	6.940	0	0	0
28/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,418.0000	2,497.0000	3.267	0	0	0
28/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,718.0000	2,797.0000	2.907	0	0	0
28/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	3,268.0000	3,346.0000	2.387	0	0	0
28/05/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,868.0000	6,946.0000	1.136	0	0	0
28/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	2,119.0000	2,197.0000	3.681	0	0	0
28/05/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	1,882.0000	1,804.0000	(4.145)	0	0	0
28/05/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	3,382.0000	3,304.0000	(2.306)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	881.0000	958.0000	8.740	0	0	0
28/05/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	383.0000	451.0000	17.755	0	0	0
28/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,620.0000	1,698.0000	4.815	0	0	0
28/05/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0
28/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	2,268.0000	2,347.0000	3.483	0	0	0
28/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,368.0000	5,446.0000	1.453	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,368.0000	2,447.0000	3.336	0	0	0
28/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	19.0000	26.0000	36.842	0	0	0
28/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	2,168.0000	2,247.0000	3.644	0	0	0
28/05/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	3,632.0000	3,554.0000	(2.148)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	4,882.0000	4,804.0000	(1.598)	0	0	0
28/05/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,568.0000	3,646.0000	2.186	0	0	0
28/05/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,132.0000	2,054.0000	(3.659)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,368.0000	3,446.0000	2.316	0	0	0
28/05/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,768.0000	3,846.0000	2.070	0	0	0
28/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	4,368.0000	4,446.0000	1.786	0	0	0
28/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	430.0000	368.0000	(14.419)	0	0	0
28/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	651.0000	580.0000	(10.906)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	605.0000	535.0000	(11.570)	0	0	0
28/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	23.0000	31.0000	34.783	0	0	0
28/05/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
28/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,719.0000	1,798.0000	4.596	0	0	0
28/05/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,418.0000	4,496.0000	1.766	0	0	0
28/05/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	745.0000	671.0000	(9.933)	0	0	0
28/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,583.0000	1,504.0000	(4.991)	0	0	0
28/05/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,768.0000	4,846.0000	1.636	0	0	0
28/05/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	48.0000	64.0000	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
28/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,582.0000	2,504.0000	(3.021)	0	0	0
28/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,272.0000	1,350.0000	6.132	0	0	0
28/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,968.0000	4,046.0000	1.966	0	0	0
28/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,568.0000	4,646.0000	1.708	0	0	0
28/05/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,432.0000	2,354.0000	(3.207)	0	0	0
28/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	4,068.0000	4,146.0000	1.917	0	0	0
28/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,421.0000	1,499.0000	5.489	0	0	0
28/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,433.0000	1,355.0000	(5.443)	0	0	0
28/05/2009	\$ / R	2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,868.0000	3,946.0000	2.017	0	0	0
28/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	5.65	Call	Currency Future	2,532.0000	2,454.0000	(3.081)	0	0	0
28/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	473.0000	407.0000	(13.953)	0	0	0
28/05/2009	\$ / R	2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,532.0000	3,454.0000	(2.208)	0	0	0
28/05/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	5,618.0000	5,696.0000	1.388	0	0	0
28/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	1,733.0000	1,654.0000	(4.559)	0	0	0
28/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	6.65	Call	Currency Future	1,533.0000	1,455.0000	(5.088)	0	0	0
28/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	40.0000	54.0000	35.000	0	0	0
28/05/2009	\$ / R	2009/06/12	7.65	Call	Currency Future	560.0000	491.0000	(12.321)	0	0	0
28/05/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/06/12	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	4,118.0000	4,196.0000	1.894	0	0	0
28/05/2009	\$ / R 2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	4.35	Call	Currency Future	3,832.0000	3,754.0000	(2.035)	0	0	0
28/05/2009	\$ / R 2009/06/12	4.45	Call	Currency Future	3,732.0000	3,654.0000	(2.090)	0	0	0
28/05/2009	\$ / R 2009/06/12	7.65	Put	Currency Future	28.0000	38.0000	35.714	0	0	0
28/05/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	7,118.0000	7,196.0000	1.096	0	0	0
28/05/2009	\$ / R 2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	13.15	Put	Currency Future	4,968.0000	5,046.0000	1.570	0	0	0
28/05/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	5,132.0000	5,054.0000	(1.520)	0	0	0
28/05/2009	\$ / R 2009/06/12	5.35	Call	Currency Future	2,832.0000	2,754.0000	(2.754)	0	0	0
28/05/2009	\$ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	13.10	Put	Currency Future	4,918.0000	4,996.0000	1.586	0	0	0
28/05/2009	\$ / R 2009/06/12	6.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/05/2009	\$ / R 2009/06/12	7.50	Call	Currency Future	698.0000	625.0000	(10.458)	0	0	0
28/05/2009	\$ / R 2009/06/12	7.50	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
28/05/2009	\$ / R 2009/06/12	6.50	Call	Currency Future	1,683.0000	1,604.0000	(4.694)	0	0	0
28/05/2009	\$ / R 2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	5.50	Call	Currency Future	2,682.0000	2,604.0000	(2.908)	0	0	0
28/05/2009	\$ / R 2009/06/12	4.50	Call	Currency Future	3,682.0000	3,604.0000	(2.118)	0	0	0
28/05/2009	\$ / R 2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	6.35	Call	Currency Future	1,832.0000	1,754.0000	(4.258)	0	0	0
28/05/2009	\$ / R 2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	7.35	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
28/05/2009	\$ / R 2009/06/12	4.75	Call	Currency Future	3,432.0000	3,354.0000	(2.273)	0	0	0
28/05/2009	\$ / R 2009/06/12	5.45	Call	Currency Future	2,732.0000	2,654.0000	(2.855)	0	0	0
28/05/2009	\$ / R 2009/06/12	4.60	Call	Currency Future	3,582.0000	3,504.0000	(2.178)	0	0	0
28/05/2009	\$ / R 2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/06/12	6.55	Call	Currency Future	1,633.0000	1,554.0000	(4.838)	0	0	0
28/05/2009	\$ / R 2009/06/12	6.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/05/2009	\$ / R 2009/06/12	5.55	Call	Currency Future	2,632.0000	2,554.0000	(2.964)	0	0	0
28/05/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/05/2009	\$ / R 2009/06/12	7.35	Call	Currency Future	841.0000	765.0000	(9.037)	0	0	0
28/05/2009	\$ / R 2009/06/12	13.00	Put	Currency Future	4,818.0000	4,896.0000	1.619	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/06/12	12.85	Put	Currency Future	4,668.0000	4,746.0000	1.671	0	0	0
28/05/2009	\$ / R	2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,718.0000	3,796.0000	2.098	0	0	0
28/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,718.0000	4,796.0000	1.653	0	0	0
28/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,174.0000	1,252.0000	6.644	0	0	0
28/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,868.0000	4,946.0000	1.602	0	0	0
28/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.20	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/06/12	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	12.70	Put	Currency Future	0.0000	4,596.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/06/12	7.20	Call	Currency Future	0.0000	910.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/06/12	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	4.20	Call	Currency Future	0.0000	3,904.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/06/12	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	5.20	Call	Currency Future	0.0000	2,904.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/06/12	6.20	Call	Currency Future	0.0000	1,904.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,618.0000	3,696.0000	2.156	0	0	0
28/05/2009	\$ / R	2009/06/12	7.30	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
28/05/2009	\$ / R	2009/06/12	4.30	Call	Currency Future	3,882.0000	3,804.0000	(2.009)	0	0	0
28/05/2009	\$ / R	2009/06/12	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	5.30	Call	Currency Future	2,882.0000	2,804.0000	(2.706)	0	0	0
28/05/2009	\$ / R	2009/06/12	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/06/12	7.30	Call	Currency Future	889.0000	813.0000	(8.549)	0	0	0
28/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14			Currency Future	8.3166	8.2404	(0.916)	8.3700	1.0000	28,263
28/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
28/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,199.0000	1,275.0000	6.339	0	0	0
28/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,585.0000	2,664.0000	3.056	0	0	0
28/05/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	749.0000	820.0000	9.479	0	0	0
28/05/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	711.0000	781.0000	9.845	0	0	0
28/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,873.0000	1,952.0000	4.218	0	0	0
28/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	84.0000	87.0000	3.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	567.0000	633.0000	11.640	0	0	0
28/05/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,014.0000	2,093.0000	3.923	0	0	0
28/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
28/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,967.0000	2,046.0000	4.016	0	0	0
28/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	166.0000	166.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
28/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
28/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,734.0000	1,813.0000	4.556	0	0	0
28/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,061.0000	2,140.0000	3.833	0	0	0
28/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,329.0000	1,406.0000	5.794	0	0	0
28/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	500.0000	564.0000	12.800	0	0	0
28/05/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	334.0000	324.0000	(2.994)	0	0	0
28/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
28/05/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	145.0000	147.0000	1.379	0	0	0
28/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	367.0000	354.0000	(3.542)	0	0	0
28/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	188.0000	187.0000	(0.532)	0	0	0
28/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
28/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
28/05/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	278.0000	272.0000	(2.158)	0	0	13,157
28/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,071.0000	1,147.0000	7.096	0	0	0
28/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
28/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
28/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	831.0000	784.0000	(5.656)	0	0	13,157
28/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,297.0000	2,377.0000	3.483	0	0	0
28/05/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	115.0000	143.0000	24.348	0	0	0
28/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	826.0000	899.0000	8.838	0	0	0
28/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,585.0000	2,664.0000	3.056	0	0	0
28/05/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	406.0000	465.0000	14.532	0	0	0
28/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	159.0000	159.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
28/05/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	422.0000	406.0000	(3.791)	419	419	1,000
28/05/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,691.0000	4,769.0000	1.663	0	0	0
28/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	243.0000	239.0000	(1.646)	0	0	0
28/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,242.0000	1,319.0000	6.200	0	0	0
28/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	2,061.0000	2,140.0000	3.833	0	0	0
28/05/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	638.0000	706.0000	10.658	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
28/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
28/05/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,536.0000	2,616.0000	3.155	0	0	0
28/05/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	291.0000	284.0000	(2.405)	0	0	0
28/05/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	674.0000	743.0000	10.237	0	0	0
28/05/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
28/05/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
28/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
28/05/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
28/05/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
28/05/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	602.0000	669.0000	11.130	0	0	0
28/05/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	319.0000	310.0000	(2.821)	0	0	0
28/05/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	173.0000	173.0000	-	0	0	0
28/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
28/05/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,108.0000	2,187.0000	3.748	0	0	0
28/05/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,021.0000	3,100.0000	2.615	0	0	0
28/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,417.0000	1,495.0000	5.505	0	0	0
28/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,462.0000	1,540.0000	5.335	0	0	0
28/05/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,202.0000	2,282.0000	3.633	0	0	0
28/05/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,924.0000	3,003.0000	2.702	0	0	0
28/05/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
28/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,507.0000	1,585.0000	5.176	0	0	0
28/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
28/05/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
28/05/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,873.0000	1,952.0000	4.218	0	0	0
28/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
28/05/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,108.0000	2,187.0000	3.748	0	0	0
28/05/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
28/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,345.0000	2,424.0000	3.369	0	0	0
28/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
28/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,643.0000	1,721.0000	4.747	0	0	0
28/05/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
28/05/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,688.0000	1,767.0000	4.680	0	0	0
28/05/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,488.0000	2,568.0000	3.215	0	0	0
28/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
28/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	128.0000	130.0000	1.563	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,827.0000	1,906.0000	4.324	0	0	0
28/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,780.0000	1,859.0000	4.438	0	0	0
28/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,826.0000	2,906.0000	2.831	0	0	0
28/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,643.0000	1,721.0000	4.747	0	0	0
28/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
28/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
28/05/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	906.0000	980.0000	8.168	0	0	0
28/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
28/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,285.0000	1,362.0000	5.992	0	0	0
28/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,920.0000	1,999.0000	4.115	0	0	0
28/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,373.0000	1,450.0000	5.608	0	0	0
28/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	213.0000	211.0000	(0.939)	0	0	0
28/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,250.0000	2,329.0000	3.511	0	0	0
28/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	204.0000	203.0000	(0.490)	0	0	0
28/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,875.0000	2,954.0000	2.748	0	0	0
28/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,536.0000	2,616.0000	3.155	0	0	0
28/05/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	304.0000	296.0000	(2.632)	0	0	100
28/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
28/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,967.0000	2,046.0000	4.016	0	0	0
28/05/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,884.0000	6,960.0000	1.104	0	0	0
28/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,084.0000	7,160.0000	1.073	0	0	0
28/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
28/05/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	266.0000	260.0000	(2.256)	0	0	0
28/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	947.0000	1,021.0000	7.814	0	0	0
28/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,069.0000	3,148.0000	2.574	0	0	0
28/05/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,156.0000	1,232.0000	6.574	0	0	0
28/05/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,681.0000	2,760.0000	2.947	0	0	0
28/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
28/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,826.0000	2,906.0000	2.831	0	0	0
28/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	947.0000	1,021.0000	7.814	0	0	0
28/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	139.0000	141.0000	1.439	0	0	0
28/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,393.0000	2,472.0000	3.301	0	0	0
28/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
28/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	213.0000	211.0000	(0.939)	0	0	0
28/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
28/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	105.0000	107.0000	1.905	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,285.0000	1,362.0000	5.992	0	0	0
28/05/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
28/05/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
28/05/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	988.0000	1,062.0000	7.490	0	0	0
28/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
28/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,633.0000	2,712.0000	3.000	0	0	0
28/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,597.0000	1,675.0000	4.884	0	0	0
28/05/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,688.0000	1,767.0000	4.680	0	0	0
28/05/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,441.0000	2,520.0000	3.236	0	0	0
28/05/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
28/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
28/05/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/05/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,155.0000	2,234.0000	3.666	0	0	0
28/05/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
28/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,345.0000	2,424.0000	3.369	0	0	0
28/05/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	72.0000	75.0000	4.167	0	0	1,000
28/05/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	208.0000	251.0000	20.673	0	0	0
28/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
28/05/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
28/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	128.0000	130.0000	1.563	0	0	0
28/05/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	350.0000	338.0000	(3.429)	0	0	0
28/05/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,098.0000	4,177.0000	1.928	0	0	0
28/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,507.0000	1,585.0000	5.176	0	0	0
28/05/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	787.0000	859.0000	9.149	0	0	0
28/05/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	232.0000	229.0000	(1.293)	0	0	0
28/05/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,917.0000	4,840.0000	(1.566)	0	0	0
28/05/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
28/05/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	533.0000	598.0000	12.195	0	0	0
28/05/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
28/05/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
28/05/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	625.0000	591.0000	(5.440)	0	0	0
28/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,462.0000	1,540.0000	5.335	0	0	0
28/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
28/05/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,114.0000	1,190.0000	6.822	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,337.0000	5,414.0000	1.443	0	0	0
28/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,927.0000	1,852.0000	(3.892)	0	0	0
28/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,597.0000	1,675.0000	4.884	0	0	0
28/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,734.0000	1,813.0000	4.556	0	0	0
28/05/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	223.0000	220.0000	(1.345)	0	0	0
28/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
28/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,155.0000	2,234.0000	3.666	0	0	0
28/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
28/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,852.0000	3,931.0000	2.051	0	0	0
28/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,417.0000	3,340.0000	(2.253)	0	0	0
28/05/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
28/05/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
28/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
28/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	127.0000	158.0000	24.409	0	0	0
28/05/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	990.0000	936.0000	(5.455)	0	0	0
28/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
28/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,778.0000	2,857.0000	2.844	0	0	0
28/05/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,167.0000	5,090.0000	(1.490)	0	0	0
28/05/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,439.0000	1,368.0000	(4.934)	0	0	0
28/05/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	141.0000	173.0000	22.695	0	0	0
28/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,586.0000	5,663.0000	1.378	0	0	0
28/05/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,029.0000	1,104.0000	7.289	0	0	0
28/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,417.0000	1,495.0000	5.505	0	0	0
28/05/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,172.0000	2,097.0000	(3.453)	0	0	0
28/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,297.0000	2,377.0000	3.483	0	0	0
28/05/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
28/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	134.0000	135.0000	0.746	0	0	0
28/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
28/05/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,834.0000	6,910.0000	1.112	0	0	0
28/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
28/05/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	3,901.0000	3,980.0000	2.025	0	0	0
28/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,827.0000	1,906.0000	4.324	0	0	0
28/05/2009	\$ / R	2009/09/14	4.65	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
28/05/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,552.0000	1,630.0000	5.026	0	0	0
28/05/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,393.0000	2,472.0000	3.301	0	0	0
28/05/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
28/05/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	196.0000	195.0000	(0.510)	0	0	0
28/05/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,632.0000	1,557.0000	(4.596)	0	0	0
28/05/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
28/05/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,387.0000	5,464.0000	1.429	0	0	0
28/05/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,071.0000	1,147.0000	7.096	0	0	0
28/05/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,667.0000	3,590.0000	(2.100)	0	0	0
28/05/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	757.0000	713.0000	(5.812)	0	0	0
28/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	188.0000	187.0000	(0.532)	0	0	0
28/05/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/05/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,972.0000	3,052.0000	2.692	0	0	0
28/05/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	794.0000	748.0000	(5.793)	0	0	0
28/05/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
28/05/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/05/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	254.0000	249.0000	(1.969)	0	0	0
28/05/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
28/05/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,493.0000	4,571.0000	1.736	0	0	0
28/05/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	74.0000	95.0000	28.378	0	0	0
28/05/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
28/05/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	46.0000	60.0000	30.435	0	0	0
28/05/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	4,147.0000	4,226.0000	1.905	0	0	0
28/05/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
28/05/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,117.0000	5,040.0000	(1.505)	0	0	0
28/05/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
28/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
28/05/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,163.0000	1,101.0000	(5.331)	0	0	0
28/05/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,166.0000	3,245.0000	2.495	0	0	0
28/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,920.0000	1,999.0000	4.115	0	0	0
28/05/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	467.0000	445.0000	(4.711)	0	0	0
28/05/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,508.0000	3,587.0000	2.252	0	0	0
28/05/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	384.0000	370.0000	(3.646)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,617.0000	3,540.0000	(2.129)	0	0	0
28/05/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,123.0000	2,049.0000	(3.486)	0	0	0
28/05/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
28/05/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
28/05/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	687.0000	649.0000	(5.531)	0	0	0
28/05/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,344.0000	4,423.0000	1.819	0	0	0
28/05/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
28/05/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,534.0000	1,461.0000	(4.759)	0	0	0
28/05/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,361.0000	3,440.0000	2.350	0	0	0
28/05/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,074.0000	1,017.0000	(5.307)	0	0	0
28/05/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	139.0000	141.0000	1.439	0	0	0
28/05/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	58.0000	76.0000	31.034	0	0	0
28/05/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,373.0000	1,450.0000	5.608	0	0	0
28/05/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	170.0000	208.0000	22.353	0	0	0
28/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,633.0000	2,712.0000	3.000	0	0	0
28/05/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
28/05/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	500.0000	564.0000	12.800	0	0	0
28/05/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
28/05/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,729.0000	2,809.0000	2.931	0	0	0
28/05/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	229.0000	274.0000	19.651	0	0	0
28/05/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,730.0000	1,655.0000	(4.335)	0	0	0
28/05/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
28/05/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	468.0000	530.0000	13.248	0	0	0
28/05/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,253.0000	1,187.0000	(5.267)	0	0	0
28/05/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,443.0000	4,521.0000	1.756	0	0	0
28/05/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	36.0000	47.0000	30.556	0	0	0
28/05/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/05/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	568.0000	539.0000	(5.106)	0	0	0
28/05/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,459.0000	3,538.0000	2.284	0	0	0
28/05/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	367.0000	354.0000	(3.542)	0	0	0
28/05/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	93.0000	118.0000	26.882	0	0	0
28/05/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	298.0000	349.0000	17.114	0	0	0
28/05/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	909.0000	858.0000	(5.611)	0	0	0
28/05/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	515.0000	490.0000	(4.854)	0	0	0
28/05/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/05/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	251.0000	298.0000	18.725	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,778.0000	2,857.0000	2.844	0	0	0
28/05/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	596.0000	564.0000	(5.369)	0	0	0
28/05/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	29.0000	36.0000	24.138	0	0	0
28/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
28/05/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	83.0000	106.0000	27.711	0	0	0
28/05/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
28/05/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	949.0000	897.0000	(5.479)	0	0	0
28/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	350.0000	405.0000	15.714	0	0	0
28/05/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
28/05/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
28/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,875.0000	2,954.0000	2.748	0	0	0
28/05/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
28/05/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	377.0000	434.0000	15.119	0	0	0
28/05/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,392.0000	1,322.0000	(5.029)	0	0	0
28/05/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	444.0000	424.0000	(4.505)	0	0	0
28/05/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,877.0000	1,803.0000	(3.942)	0	0	0
28/05/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,196.0000	4,275.0000	1.883	0	0	0
28/05/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	324.0000	377.0000	16.358	0	0	0
28/05/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,215.0000	3,294.0000	2.457	0	0	0
28/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	134.0000	135.0000	0.746	0	0	0
28/05/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	180.0000	180.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
28/05/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,345.0000	1,277.0000	(5.056)	0	0	0
28/05/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	490.0000	467.0000	(4.694)	0	0	0
28/05/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,208.0000	1,144.0000	(5.298)	0	0	0
28/05/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,681.0000	1,606.0000	(4.462)	0	0	0
28/05/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/05/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,828.0000	1,753.0000	(4.103)	0	0	0
28/05/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	41.0000	53.0000	29.268	0	0	0
28/05/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/05/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,583.0000	1,508.0000	(4.738)	0	0	0
28/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	866.0000	939.0000	8.430	0	0	0
28/05/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
28/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	166.0000	166.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,199.0000	1,275.0000	6.339	0	0	0
28/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,242.0000	1,319.0000	6.200	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	159.0000	159.0000	-	0	0	0
28/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	204.0000	203.0000	(0.490)	0	0	0
28/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	988.0000	1,062.0000	7.490	0	0	0
28/05/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	1,118.0000	1,059.0000	(5.277)	0	0	0
28/05/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	155.0000	189.0000	21.935	0	0	0
28/05/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	722.0000	679.0000	(5.956)	0	0	0
28/05/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	52.0000	68.0000	30.769	0	0	0
28/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	674.0000	743.0000	10.237	0	0	0
28/05/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
28/05/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,410.0000	3,489.0000	2.317	0	0	0
28/05/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
28/05/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,394.0000	4,472.0000	1.775	0	0	0
28/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	291.0000	284.0000	(2.405)	0	0	0
28/05/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,312.0000	3,392.0000	2.415	0	0	0
28/05/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,295.0000	4,373.0000	1.816	0	0	0
28/05/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
28/05/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
28/05/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	0.0000	1,951.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	0.0000	19.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	0.0000	4,078.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14			Currency Future	8.4350	8.3621	(0.864)	8.5100	8.3000	3,676
28/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	225.0000	221.0000	(1.778)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	190.0000	188.0000	(1.053)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	120.0000	120.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,074.0000	3,147.0000	2.375	0	0	0
28/05/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
28/05/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	295.0000	290.0000	(1.695)	0	0	1,000
28/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,196.0000	1,263.0000	5.602	0	0	0
28/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
28/05/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,648.0000	3,721.0000	2.001	0	0	0
28/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	300.0000	343.0000	14.333	0	0	0
28/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
28/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	646.0000	704.0000	8.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,360.0000	1,428.0000	5.000	0	0	0
28/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	304.0000	299.0000	(1.645)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	185.0000	183.0000	(1.081)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,966.0000	2,036.0000	3.561	0	0	0
28/05/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	68.0000	68.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	835.0000	805.0000	(3.593)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,933.0000	3,005.0000	2.455	0	0	0
28/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,319.0000	1,387.0000	5.155	0	0	0
28/05/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,100.0000	2,171.0000	3.381	0	0	0
28/05/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,698.0000	2,770.0000	2.669	0	0	0
28/05/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	0.0000	639.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,167.0000	1,122.0000	(3.856)	0	0	13,513
28/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	331.0000	325.0000	(1.813)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	852.0000	914.0000	7.277	0	0	0
28/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	514.0000	500.0000	(2.724)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	423.0000	414.0000	(2.128)	0	0	13,513
28/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	374.0000	366.0000	(2.139)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,504.0000	3,577.0000	2.083	0	0	0
28/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	531.0000	516.0000	(2.825)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	888.0000	951.0000	7.095	0	0	0
28/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	331.0000	325.0000	(1.813)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,885.0000	2,958.0000	2.530	0	0	0
28/05/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,033.0000	4,106.0000	1.810	0	0	0
28/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	79.0000	79.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	132.0000	160.0000	21.212	0	0	0
28/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,196.0000	1,263.0000	5.602	0	0	0
28/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	123.0000	123.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
28/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,039.0000	1,104.0000	6.256	0	0	0
28/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	410.0000	401.0000	(2.195)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,921.0000	1,992.0000	3.696	0	0	0
28/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,421.0000	4,494.0000	1.651	0	0	0
28/05/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,838.0000	2,911.0000	2.572	0	0	0
28/05/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,323.0000	4,397.0000	1.712	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,744.0000	3,817.0000	1.950	0	0	0
28/05/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	451.0000	440.0000	(2.439)	0	0	0
28/05/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	176.0000	174.0000	(1.136)	0	0	0
28/05/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	100.0000	100.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,552.0000	3,625.0000	2.055	0	0	0
28/05/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,469.0000	4,543.0000	1.656	0	0	0
28/05/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	816.0000	878.0000	7.598	0	0	0
28/05/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	87.0000	87.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
28/05/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
28/05/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,169.0000	3,242.0000	2.304	0	0	0
28/05/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,811.0000	4,885.0000	1.538	0	0	0
28/05/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,888.0000	3,961.0000	1.878	0	0	0
28/05/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	654.0000	631.0000	(3.517)	0	0	0
28/05/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,319.0000	1,387.0000	5.155	0	0	0
28/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	206.0000	204.0000	(0.971)	0	0	0
28/05/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
28/05/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	341.0000	335.0000	(1.760)	0	0	0
28/05/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	398.0000	389.0000	(2.261)	0	0	0
28/05/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	367.0000	414.0000	12.807	0	0	0
28/05/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	963.0000	1,027.0000	6.646	0	0	0
28/05/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,277.0000	1,345.0000	5.325	0	0	0
28/05/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
28/05/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	752.0000	726.0000	(3.457)	0	0	0
28/05/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	0.0000	551.0000	100.000	0	0	0
28/05/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	312.0000	307.0000	(1.603)	0	0	0
28/05/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	212.0000	209.0000	(1.415)	0	0	0
28/05/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,265.0000	3,338.0000	2.236	0	0	0
28/05/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,156.0000	1,223.0000	5.796	0	0	0
28/05/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	469.0000	519.0000	10.661	0	0	0
28/05/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
28/05/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
28/05/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
28/05/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	109.0000	109.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,745.0000	2,817.0000	2.623	0	0	0
28/05/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,253.0000	5,327.0000	1.409	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	925.0000	989.0000	6.919	0	0	0
28/05/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,615.0000	1,685.0000	4.334	0	0	0
28/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,877.0000	1,947.0000	3.729	0	0	0
28/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	212.0000	209.0000	(1.415)	0	0	0
28/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
28/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	679.0000	738.0000	8.689	0	0	0
28/05/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,790.0000	1,859.0000	3.855	0	0	0
28/05/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	104.0000	104.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,312.0000	3,386.0000	2.234	0	0	0
28/05/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	204.0000	241.0000	18.137	0	0	0
28/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,081.0000	4,154.0000	1.789	0	0	0
28/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,877.0000	1,947.0000	3.729	0	0	0
28/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
28/05/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	989.0000	953.0000	(3.640)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,504.0000	3,577.0000	2.083	0	0	0
28/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	746.0000	807.0000	8.177	0	0	0
28/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	304.0000	299.0000	(1.645)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	167.0000	165.0000	(1.198)	0	0	9,530
28/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,419.0000	2,491.0000	2.976	0	0	0
28/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	437.0000	427.0000	(2.288)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	250.0000	247.0000	(1.200)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,282.0000	2,353.0000	3.111	0	0	0
28/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,980.0000	3,052.0000	2.416	0	0	0
28/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	481.0000	469.0000	(2.495)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	112.0000	112.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,659.0000	1,729.0000	4.219	0	0	0
28/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	71.0000	72.0000	1.408	0	0	10,100
28/05/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	77.0000	77.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	524.0000	576.0000	9.924	0	0	0
28/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	679.0000	738.0000	8.689	0	0	0
28/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	852.0000	914.0000	7.277	0	0	0
28/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	102.0000	102.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	244.0000	241.0000	(1.230)	0	0	0
28/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,616.0000	4,690.0000	1.603	0	0	0
28/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,217.0000	3,290.0000	2.269	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	609.0000	588.0000	(3.448)	0	0	0
28/05/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,558.0000	2,630.0000	2.815	0	0	0
28/05/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,792.0000	2,864.0000	2.579	0	0	0
28/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	102.0000	102.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	514.0000	500.0000	(2.724)	0	0	0
28/05/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	143.0000	142.0000	(0.699)	0	0	0
28/05/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,402.0000	1,470.0000	4.850	0	0	0
28/05/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	83.0000	83.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,652.0000	2,723.0000	2.677	0	0	0
28/05/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,027.0000	3,100.0000	2.412	0	0	0
28/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,217.0000	3,290.0000	2.269	0	0	0
28/05/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	287.0000	282.0000	(1.742)	0	0	0
28/05/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
28/05/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,792.0000	3,865.0000	1.925	0	0	0
28/05/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,600.0000	3,673.0000	2.028	0	0	0
28/05/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	925.0000	989.0000	6.919	0	0	0
28/05/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,605.0000	2,677.0000	2.764	0	0	0
28/05/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	51.0000	52.0000	1.961	0	0	9,530
28/05/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,860.0000	4,934.0000	1.523	0	0	0
28/05/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	85.0000	85.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
28/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
28/05/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,936.0000	4,009.0000	1.855	0	0	0
28/05/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,713.0000	4,787.0000	1.570	0	0	0
28/05/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
28/05/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,178.0000	4,251.0000	1.747	0	0	0
28/05/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	71.0000	72.0000	1.408	0	0	114
28/05/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,936.0000	4,009.0000	1.855	0	0	0
28/05/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
28/05/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
28/05/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	423.0000	414.0000	(2.128)	0	0	0
28/05/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	171.0000	169.0000	(1.170)	0	0	0
28/05/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
28/05/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	568.0000	551.0000	(2.993)	0	0	0
28/05/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	614.0000	671.0000	9.283	0	0	0
28/05/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,400.0000	5,475.0000	1.389	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	162.0000	161.0000	(0.617)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	127.0000	126.0000	(0.787)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	583.0000	639.0000	9.605	0	0	0
28/05/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,117.0000	1,183.0000	5.909	0	0	0
28/05/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	42.0000	55.0000	30.952	0	0	0
28/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
28/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,744.0000	3,817.0000	1.950	0	0	0
28/05/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,572.0000	1,641.0000	4.389	0	0	0
28/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	888.0000	951.0000	7.095	0	0	0
28/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,958.0000	5,032.0000	1.493	0	0	0
28/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	257.0000	254.0000	(1.167)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	237.0000	234.0000	(1.266)	0	0	10,115
28/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,833.0000	1,903.0000	3.819	0	0	0
28/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,677.0000	1,617.0000	(3.578)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	549.0000	533.0000	(2.914)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	187.0000	223.0000	19.251	0	0	0
28/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	410.0000	401.0000	(2.195)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,327.0000	2,399.0000	3.094	0	0	0
28/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,022.0000	985.0000	(3.620)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	497.0000	484.0000	(2.616)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,057.0000	1,018.0000	(3.690)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,702.0000	1,772.0000	4.113	0	0	0
28/05/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,135.0000	5,062.0000	(1.422)	0	0	0
28/05/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
28/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,117.0000	1,183.0000	5.909	0	0	0
28/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	218.0000	215.0000	(1.376)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	147.0000	146.0000	(0.680)	0	0	0
28/05/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,909.0000	4,983.0000	1.507	0	0	0
28/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,745.0000	2,817.0000	2.623	0	0	0
28/05/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,638.0000	3,565.0000	(2.007)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	588.0000	569.0000	(3.231)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,512.0000	2,584.0000	2.866	0	0	0
28/05/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,647.0000	5,721.0000	1.310	0	0	0
28/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,966.0000	2,036.0000	3.561	0	0	0
28/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	806.0000	778.0000	(3.474)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	167.0000	165.0000	(1.198)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,312.0000	3,386.0000	2.234	0	0	0
28/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	646.0000	704.0000	8.978	0	0	0
28/05/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	344.0000	389.0000	13.081	0	0	0
28/05/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	172.0000	206.0000	19.767	0	0	0
28/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,512.0000	2,584.0000	2.866	0	0	0
28/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,282.0000	2,353.0000	3.111	0	0	0
28/05/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,444.0000	1,513.0000	4.778	0	0	0
28/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	531.0000	516.0000	(2.825)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	779.0000	751.0000	(3.594)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	956.0000	922.0000	(3.556)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	466.0000	454.0000	(2.575)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	363.0000	355.0000	(2.204)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	712.0000	772.0000	8.427	0	0	0
28/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
28/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	279.0000	275.0000	(1.434)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	321.0000	366.0000	14.019	0	0	0
28/05/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,632.0000	1,573.0000	(3.615)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	712.0000	772.0000	8.427	0	0	0
28/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,191.0000	2,262.0000	3.241	0	0	0
28/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
28/05/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
28/05/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	553.0000	607.0000	9.765	0	0	0
28/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	437.0000	427.0000	(2.288)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	781.0000	842.0000	7.810	0	0	0
28/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,078.0000	1,143.0000	6.030	0	0	0
28/05/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,373.0000	2,445.0000	3.034	0	0	0
28/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
28/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,469.0000	4,543.0000	1.656	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	221.0000	260.0000	17.647	0	0	0
28/05/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,664.0000	4,738.0000	1.587	0	0	0
28/05/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	73.0000	73.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,275.0000	4,349.0000	1.731	0	0	0
28/05/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
28/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,055.0000	2,126.0000	3.455	0	0	0
28/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	816.0000	878.0000	7.598	0	0	0
28/05/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,236.0000	2,307.0000	3.175	0	0	0
28/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	151.0000	149.0000	(1.325)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	497.0000	484.0000	(2.616)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	91.0000	91.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	677.0000	654.0000	(3.397)	0	0	0
28/05/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	47.0000	61.0000	29.787	0	0	0
28/05/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,447.0000	2,376.0000	(2.902)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	180.0000	178.0000	(1.111)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,287.0000	1,236.0000	(3.963)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	367.0000	414.0000	12.807	0	0	0
28/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,039.0000	1,104.0000	6.256	0	0	0
28/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,456.0000	3,529.0000	2.112	0	0	0
28/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	206.0000	204.0000	(0.971)	0	0	0
28/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
28/05/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	63.0000	81.0000	28.571	0	0	0
28/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	374.0000	366.0000	(2.139)	0	0	0
28/05/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
28/05/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,598.0000	5,672.0000	1.322	0	0	0
28/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,921.0000	1,992.0000	3.696	0	0	0
28/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,145.0000	2,216.0000	3.310	0	0	0
28/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,984.0000	4,058.0000	1.857	0	0	0
28/05/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
28/05/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,529.0000	1,598.0000	4.513	0	0	0
28/05/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,302.0000	5,376.0000	1.396	0	0	0
28/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
28/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,542.0000	1,486.0000	(3.632)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,466.0000	2,537.0000	2.879	0	0	0
28/05/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	259.0000	299.0000	15.444	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	102.0000	124.0000	21.569	0	0	0
28/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	79.0000	79.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
28/05/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
28/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,908.0000	1,845.0000	(3.302)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	264.0000	260.0000	(1.515)	0	0	0
28/05/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
28/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	442.0000	492.0000	11.312	0	0	0
28/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,659.0000	1,729.0000	4.219	0	0	0
28/05/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	451.0000	440.0000	(2.439)	0	0	0
28/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	244.0000	241.0000	(1.230)	0	0	0
28/05/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,439.0000	3,366.0000	(2.123)	0	0	0
28/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	57.0000	74.0000	29.825	0	0	0
28/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,713.0000	4,787.0000	1.570	0	0	0
28/05/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	701.0000	677.0000	(3.424)	0	0	0
28/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	57.0000	74.0000	29.825	0	0	0
28/05/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,694.0000	2,623.0000	(2.635)	0	0	0
28/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,542.0000	1,486.0000	(3.632)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	95.0000	95.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	956.0000	922.0000	(3.556)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	496.0000	547.0000	10.282	0	0	0
28/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	240.0000	279.0000	16.250	0	0	0
28/05/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,246.0000	1,197.0000	(3.933)	0	0	0
28/05/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,688.0000	3,615.0000	(1.979)	0	0	0
28/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	147.0000	146.0000	(0.680)	0	0	0
28/05/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	7,131.0000	7,204.0000	1.024	0	0	0
28/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	391.0000	439.0000	12.276	0	0	0
28/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	221.0000	260.0000	17.647	0	0	0
28/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	631.0000	609.0000	(3.487)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	925.0000	891.0000	(3.676)	0	0	0
28/05/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
28/05/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	481.0000	469.0000	(2.495)	0	0	0
28/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	631.0000	609.0000	(3.487)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	416.0000	465.0000	11.779	0	0	0
28/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	524.0000	576.0000	9.924	0	0	0
28/05/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	23.0000	33.0000	43.478	0	0	0
28/05/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	894.0000	862.0000	(3.579)	0	0	0
28/05/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,518.0000	4,592.0000	1.638	0	0	0
28/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	496.0000	547.0000	10.282	0	0	0
28/05/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	609.0000	588.0000	(3.448)	0	0	0
28/05/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	111.0000	135.0000	21.622	0	0	0
28/05/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
28/05/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,644.0000	2,573.0000	(2.685)	0	0	0
28/05/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	240.0000	279.0000	16.250	0	0	0
28/05/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,360.0000	3,433.0000	2.173	0	0	0
28/05/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,980.0000	3,052.0000	2.416	0	0	0
28/05/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	321.0000	366.0000	14.019	0	0	0
28/05/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
28/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,958.0000	5,032.0000	1.493	0	0	0
28/05/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,204.0000	5,278.0000	1.422	0	0	0
28/05/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
28/05/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	806.0000	778.0000	(3.474)	0	0	0
28/05/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,389.0000	3,317.0000	(2.125)	0	0	0
28/05/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,883.0000	6,957.0000	1.075	0	0	0
28/05/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	752.0000	726.0000	(3.457)	0	0	0
28/05/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
28/05/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	121.0000	146.0000	20.661	0	0	0
28/05/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	75.0000	75.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,351.0000	5,426.0000	1.402	0	0	0
28/05/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
28/05/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,105.0000	5,180.0000	1.469	0	0	0
28/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,275.0000	4,349.0000	1.731	0	0	0
28/05/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,885.0000	4,812.0000	(1.494)	0	0	0
28/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
28/05/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
28/05/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,206.0000	1,158.0000	(3.980)	0	0	0
28/05/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	864.0000	833.0000	(3.588)	0	0	0
28/05/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,722.0000	1,662.0000	(3.484)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	279.0000	321.0000	15.054	0	0	0
28/05/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	37.0000	50.0000	35.135	0	0	0
28/05/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,151.0000	2,082.0000	(3.208)	0	0	0
28/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	925.0000	891.0000	(3.676)	0	0	0
28/05/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
28/05/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,840.0000	3,913.0000	1.901	0	0	0
28/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,421.0000	4,494.0000	1.651	0	0	0
28/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	746.0000	807.0000	8.177	0	0	0
28/05/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,567.0000	4,641.0000	1.620	0	0	0
28/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,328.0000	1,277.0000	(3.840)	0	0	0
28/05/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
28/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	93.0000	114.0000	22.581	0	0	0
28/05/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
28/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
28/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,154.0000	5,229.0000	1.455	0	0	0
28/05/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,056.0000	5,131.0000	1.483	0	0	0
28/05/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,129.0000	4,203.0000	1.792	0	0	0
28/05/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
28/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
28/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
28/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,538.0000	3,466.0000	(2.035)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	87.0000	87.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	442.0000	492.0000	11.312	0	0	0
28/05/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	26.0000	36.0000	38.462	0	0	0
28/05/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,834.0000	6,908.0000	1.083	0	0	0
28/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	677.0000	654.0000	(3.397)	0	0	0
28/05/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	1,861.0000	1,799.0000	(3.332)	0	0	0
28/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,545.0000	2,475.0000	(2.750)	0	0	0
28/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,984.0000	4,058.0000	1.857	0	0	0
28/05/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
28/05/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	2,843.0000	2,771.0000	(2.533)	0	0	0
28/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,408.0000	3,481.0000	2.142	0	0	0
28/05/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/05/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	2,010.0000	2,081.0000	3.532	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	726.0000	701.0000	(3.444)	0	0	0
28/05/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
28/05/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,552.0000	3,625.0000	2.055	0	0	0
28/05/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,226.0000	4,300.0000	1.751	0	0	0
28/05/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	52.0000	67.0000	28.846	0	0	0
28/05/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,498.0000	1,443.0000	(3.672)	0	0	0
28/05/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,007.0000	5,081.0000	1.478	0	0	0
28/05/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,686.0000	6,760.0000	1.107	0	0	0
28/05/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,587.0000	1,529.0000	(3.655)	0	0	0
28/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	91.0000	91.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	322.0000	316.0000	(1.863)	0	0	0
28/05/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	231.0000	227.0000	(1.732)	0	0	0
28/05/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,735.0000	6,809.0000	1.099	0	0	0
28/05/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,237.0000	1,304.0000	5.416	0	0	0
28/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	956.0000	922.0000	(3.556)	0	0	0
28/05/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	93.0000	93.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,499.0000	5,573.0000	1.346	0	0	0
28/05/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,746.0000	1,815.0000	3.952	0	0	0
28/05/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,456.0000	3,529.0000	2.112	0	0	0
28/05/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	6,982.0000	7,056.0000	1.060	0	0	0
28/05/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
28/05/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,837.0000	3,764.0000	(1.903)	0	0	0
28/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	221.0000	260.0000	17.647	0	0	0
28/05/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
28/05/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,787.0000	3,715.0000	(1.901)	0	0	0
28/05/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,191.0000	6,265.0000	1.195	0	0	0
28/05/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
28/05/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,793.0000	2,722.0000	(2.542)	0	0	0
28/05/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/05/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	30.0000	41.0000	36.667	0	0	0
28/05/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,815.0000	1,753.0000	(3.416)	0	0	0
28/05/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
28/05/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
28/05/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/05/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,588.0000	3,515.0000	(2.035)	0	0	0
28/05/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	10.0000	12.0000	20.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
28/05/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,933.0000	7,006.0000	1.053	0	0	0
28/05/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,595.0000	2,524.0000	(2.736)	0	0	0
28/05/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	0.0000	3,914.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	0.0000	2,920.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	0.0000	1,938.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	0.0000	6,612.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	0.0000	1,086.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	0.0000	174.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	0.0000	227.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	0.0000	1,815.0000	100.000	0	0	0
28/05/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15			Currency Future	8.5529	8.4828	(0.820)	0.0000	0.0000	0
28/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,227.0000	1,287.0000	4.890	0	0	0
28/05/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
28/05/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	704.0000	684.0000	(2.841)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,223.0000	3,292.0000	2.141	0	0	0
28/05/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	701.0000	752.0000	7.275	0	0	0
28/05/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	427.0000	419.0000	(1.874)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,363.0000	3,433.0000	2.081	0	0	0
28/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,424.0000	1,486.0000	4.354	0	0	0
28/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	417.0000	409.0000	(1.918)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	216.0000	214.0000	(0.926)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	267.0000	263.0000	(1.498)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,084.0000	3,153.0000	2.237	0	0	0
28/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,464.0000	1,526.0000	4.235	0	0	0
28/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,763.0000	2,831.0000	2.461	0	0	0
28/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,881.0000	1,946.0000	3.456	0	0	0
28/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	334.0000	329.0000	(1.497)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,314.0000	2,381.0000	2.895	0	0	0
28/05/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,226.0000	2,292.0000	2.965	0	0	0
28/05/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	389.0000	383.0000	(1.542)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,151.0000	1,210.0000	5.126	0	0	0
28/05/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	651.0000	633.0000	(2.765)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	480.0000	470.0000	(2.083)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	272.0000	269.0000	(1.103)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	504.0000	493.0000	(2.183)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	798.0000	850.0000	6.516	0	0	0
28/05/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	216.0000	214.0000	(0.926)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,742.0000	4,812.0000	1.476	0	0	0
28/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	543.0000	530.0000	(2.394)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,344.0000	1,405.0000	4.539	0	0	0
28/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,130.0000	3,199.0000	2.204	0	0	0
28/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,177.0000	3,246.0000	2.172	0	0	0
28/05/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
28/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,040.0000	1,098.0000	5.577	0	0	0
28/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	447.0000	438.0000	(2.013)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	221.0000	219.0000	(0.905)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	180.0000	179.0000	(0.556)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,504.0000	3,574.0000	1.998	0	0	0
28/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,270.0000	2,336.0000	2.907	0	0	0
28/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,718.0000	2,786.0000	2.502	0	0	0
28/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	157.0000	157.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	235.0000	232.0000	(1.277)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,980.0000	5,050.0000	1.406	0	0	0
28/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,508.0000	5,579.0000	1.289	0	0	0
28/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,314.0000	2,381.0000	2.895	0	0	0
28/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,582.0000	2,650.0000	2.634	0	0	0
28/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	83.0000	83.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,410.0000	3,480.0000	2.053	0	0	0
28/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,718.0000	2,786.0000	2.502	0	0	0
28/05/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	166.0000	166.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	634.0000	617.0000	(2.681)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,402.0000	2,470.0000	2.831	0	0	0
28/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	933.0000	989.0000	6.002	0	0	0
28/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	586.0000	572.0000	(2.389)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	285.0000	281.0000	(1.404)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	517.0000	505.0000	(2.321)	0	0	16,483
28/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	342.0000	336.0000	(1.754)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,182.0000	2,248.0000	3.025	0	0	0
28/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	245.0000	242.0000	(1.224)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,114.0000	1,172.0000	5.206	0	0	0
28/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,839.0000	1,904.0000	3.535	0	0	0
28/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,754.0000	1,819.0000	3.706	0	0	0
28/05/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	279.0000	275.0000	(1.434)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,492.0000	2,559.0000	2.689	0	0	0
28/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	357.0000	352.0000	(1.401)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,537.0000	2,604.0000	2.641	0	0	0
28/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,992.0000	3,061.0000	2.306	0	0	0
28/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	191.0000	190.0000	(0.524)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,587.0000	1,650.0000	3.970	0	0	0
28/05/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,189.0000	1,249.0000	5.046	0	0	0
28/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	267.0000	263.0000	(1.498)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
28/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,763.0000	2,831.0000	2.461	0	0	0
28/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,038.0000	3,107.0000	2.271	0	0	0
28/05/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	349.0000	344.0000	(1.433)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,171.0000	5,242.0000	1.373	0	0	0
28/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	342.0000	336.0000	(1.754)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,932.0000	5,003.0000	1.440	0	0	0
28/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	199.0000	197.0000	(1.005)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	602.0000	586.0000	(2.658)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	449.0000	491.0000	9.354	0	0	0
28/05/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,695.0000	4,765.0000	1.491	0	0	0
28/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	312.0000	307.0000	(1.603)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	148.0000	148.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	899.0000	953.0000	6.007	0	0	0
28/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,992.0000	3,061.0000	2.306	0	0	0
28/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	953.0000	923.0000	(3.148)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,551.0000	3,621.0000	1.971	0	0	0
28/05/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,854.0000	2,923.0000	2.418	0	0	0
28/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,796.0000	1,861.0000	3.619	0	0	0
28/05/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	98.0000	98.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	154.0000	154.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	365.0000	359.0000	(1.644)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	240.0000	237.0000	(1.250)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
28/05/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,645.0000	3,715.0000	1.920	0	0	0
28/05/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,712.0000	1,776.0000	3.738	0	0	0
28/05/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,072.0000	4,143.0000	1.744	0	0	0
28/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,946.0000	3,014.0000	2.308	0	0	0
28/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	173.0000	172.0000	(0.578)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	902.0000	874.0000	(3.104)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	686.0000	667.0000	(2.770)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	95.0000	95.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	831.0000	884.0000	6.378	0	0	0
28/05/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,075.0000	3,144.0000	2.244	0	0	0
28/05/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,270.0000	3,339.0000	2.110	0	0	0
28/05/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,456.0000	4,527.0000	1.593	0	0	0
28/05/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	557.0000	544.0000	(2.334)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	927.0000	898.0000	(3.128)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,504.0000	1,567.0000	4.189	0	0	0
28/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,946.0000	3,014.0000	2.308	0	0	0
28/05/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	109.0000	110.0000	0.917	0	0	0
28/05/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,004.0000	1,061.0000	5.677	0	0	0
28/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,628.0000	1,692.0000	3.931	0	0	0
28/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	235.0000	267.0000	13.617	0	0	0
28/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	212.0000	210.0000	(0.943)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,052.0000	2,117.0000	3.168	0	0	0
28/05/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,384.0000	1,445.0000	4.408	0	0	0
28/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	381.0000	375.0000	(1.575)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	221.0000	219.0000	(0.905)	0	0	16,483
28/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	119.0000	119.0000	-	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
28/05/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	381.0000	375.0000	(1.575)	0	0	0
28/05/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	437.0000	428.0000	(2.059)	0	0	0
28/05/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	85.0000	85.0000	-	0	0	0
28/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	572.0000	557.0000	(2.622)	0	0	0
28/05/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,882.0000	3,952.0000	1.803	0	0	0
28/05/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,413.0000	3,344.0000	(2.022)	0	0	0
28/05/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	724.0000	703.0000	(2.901)	0	0	0
28/05/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,653.0000	5,724.0000	1.256	0	0	0
28/05/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	969.0000	1,025.0000	5.779	0	0	0
28/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	373.0000	367.0000	(1.609)	0	0	27,539
28/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,923.0000	1,988.0000	3.380	0	0	0
28/05/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,809.0000	2,877.0000	2.421	0	0	0
28/05/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,457.0000	3,527.0000	2.025	0	0	0
28/05/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	135.0000	135.0000	-	0	0	27,539
28/05/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	207.0000	205.0000	(0.966)	0	0	0
28/05/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,903.0000	4,833.0000	(1.428)	0	0	0
28/05/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	671.0000	720.0000	7.303	0	0	0
28/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	530.0000	518.0000	(2.264)	0	0	0
28/05/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,188.0000	1,149.0000	(3.283)	0	0	0
28/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,504.0000	1,567.0000	4.189	0	0	0
28/05/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	188.0000	187.0000	(0.532)	0	0	0
28/05/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,966.0000	2,031.0000	3.306	0	0	0
28/05/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,095.0000	2,161.0000	3.150	0	0	0
28/05/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,316.0000	5,386.0000	1.317	0	0	0
28/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,923.0000	1,988.0000	3.380	0	0	0
28/05/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	199.0000	197.0000	(1.005)	0	0	0
28/05/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	305.0000	300.0000	(1.639)	0	0	0
28/05/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
28/05/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	480.0000	470.0000	(2.083)	0	0	0
28/05/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,672.0000	2,740.0000	2.545	0	0	0
28/05/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	56.0000	68.0000	21.429	0	0	0
28/05/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	319.0000	314.0000	(1.567)	0	0	0
28/05/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,009.0000	2,074.0000	3.235	0	0	0
28/05/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,305.0000	1,366.0000	4.674	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
28/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	407.0000	400.0000	(1.720)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,670.0000	1,734.0000	3.832	0	0	0
28/05/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,627.0000	2,695.0000	2.589	0	0	0
28/05/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,959.0000	1,901.0000	(2.961)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	123.0000	123.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,077.0000	1,135.0000	5.385	0	0	0
28/05/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,153.0000	5,083.0000	(1.358)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0
28/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
28/05/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,120.0000	4,191.0000	1.723	0	0	0
28/05/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,837.0000	4,907.0000	1.447	0	0	0
28/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,227.0000	1,287.0000	4.890	0	0	0
28/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	225.0000	223.0000	(0.889)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,216.0000	4,286.0000	1.660	0	0	0
28/05/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	90.0000	90.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	458.0000	448.0000	(2.183)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	205.0000	231.0000	12.683	0	0	0
28/05/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,121.0000	7,192.0000	0.997	0	0	0
28/05/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	81.0000	81.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,929.0000	4,000.0000	1.807	0	0	0
28/05/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	733.0000	784.0000	6.958	0	0	0
28/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
28/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	326.0000	321.0000	(1.534)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	492.0000	481.0000	(2.236)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	865.0000	919.0000	6.243	0	0	0
28/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	407.0000	400.0000	(1.720)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,258.0000	1,213.0000	(3.577)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,839.0000	1,904.0000	3.535	0	0	0
28/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	617.0000	601.0000	(2.593)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	203.0000	201.0000	(0.985)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	305.0000	300.0000	(1.639)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,447.0000	2,514.0000	2.738	0	0	0
28/05/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,900.0000	2,969.0000	2.379	0	0	0
28/05/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	230.0000	228.0000	(0.870)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,138.0000	2,204.0000	3.087	0	0	0
28/05/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,028.0000	5,098.0000	1.392	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	326.0000	321.0000	(1.534)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	250.0000	247.0000	(1.200)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,492.0000	2,559.0000	2.689	0	0	0
28/05/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	291.0000	287.0000	(1.375)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,223.0000	3,292.0000	2.141	0	0	0
28/05/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
28/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,628.0000	1,692.0000	3.931	0	0	0
28/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	235.0000	232.0000	(1.277)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,885.0000	4,955.0000	1.433	0	0	0
28/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,754.0000	1,819.0000	3.706	0	0	0
28/05/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	555.0000	600.0000	8.108	0	0	0
28/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	245.0000	242.0000	(1.224)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	877.0000	850.0000	(3.079)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,582.0000	2,650.0000	2.634	0	0	0
28/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	469.0000	459.0000	(2.132)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,052.0000	2,117.0000	3.168	0	0	0
28/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	475.0000	517.0000	8.842	0	0	0
28/05/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	88.0000	88.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,809.0000	2,877.0000	2.421	0	0	0
28/05/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,661.0000	3,591.0000	(1.912)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	357.0000	352.0000	(1.401)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	212.0000	210.0000	(0.943)	0	0	0
28/05/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	261.0000	258.0000	(1.149)	0	0	0
28/05/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,192.0000	2,130.0000	(2.828)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,219.0000	5,290.0000	1.360	0	0	0
28/05/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
28/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,358.0000	2,425.0000	2.841	0	0	0
28/05/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
28/05/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	130.0000	130.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	191.0000	190.0000	(0.524)	0	0	0
28/05/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	400.0000	440.0000	10.000	0	0	0
28/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	969.0000	1,025.0000	5.779	0	0	0
28/05/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,875.0000	6,946.0000	1.033	0	0	0
28/05/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	641.0000	689.0000	7.488	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,038.0000	3,107.0000	2.271	0	0	0
28/05/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
28/05/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,977.0000	4,047.0000	1.760	0	0	0
28/05/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,124.0000	5,194.0000	1.366	0	0	0
28/05/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,870.0000	1,813.0000	(3.048)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,266.0000	1,326.0000	4.739	0	0	0
28/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	160.0000	159.0000	(0.625)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,344.0000	1,405.0000	4.539	0	0	0
28/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	93.0000	93.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/05/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
28/05/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	93.0000	110.0000	18.280	0	0	0
28/05/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	808.0000	783.0000	(3.094)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,790.0000	4,860.0000	1.461	0	0	0
28/05/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	3,859.0000	3,790.0000	(1.788)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,408.0000	4,479.0000	1.611	0	0	0
28/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	240.0000	237.0000	(1.250)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	469.0000	459.0000	(2.132)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
28/05/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	218.0000	248.0000	13.761	0	0	0
28/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	319.0000	314.0000	(1.567)	0	0	0
28/05/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,822.0000	2,754.0000	(2.410)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	744.0000	722.0000	(2.957)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,358.0000	2,425.0000	2.841	0	0	0
28/05/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,076.0000	5,146.0000	1.379	0	0	0
28/05/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,221.0000	1,181.0000	(3.276)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,881.0000	1,946.0000	3.456	0	0	0
28/05/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	111.0000	111.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,270.0000	2,336.0000	2.907	0	0	0
28/05/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,871.0000	2,802.0000	(2.403)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	79.0000	79.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,545.0000	1,609.0000	4.142	0	0	0
28/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	334.0000	329.0000	(1.497)	0	0	0
28/05/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,462.0000	3,393.0000	(1.993)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,552.0000	4,623.0000	1.560	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	261.0000	258.0000	(1.149)	0	0	0
28/05/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
28/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	572.0000	557.0000	(2.622)	0	0	0
28/05/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	61.0000	74.0000	21.311	0	0	0
28/05/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,504.0000	4,575.0000	1.576	0	0	0
28/05/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,782.0000	1,727.0000	(3.086)	0	0	0
28/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	272.0000	269.0000	(1.103)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	107.0000	108.0000	0.935	0	0	0
28/05/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	79.0000	94.0000	18.987	0	0	0
28/05/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
28/05/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	3,787.0000	3,857.0000	1.848	0	0	0
28/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,095.0000	2,161.0000	3.150	0	0	0
28/05/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
28/05/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	140.0000	140.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	1,036.0000	1,002.0000	(3.282)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	272.0000	306.0000	12.500	0	0	0
28/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,537.0000	2,604.0000	2.641	0	0	0
28/05/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	1,125.0000	1,088.0000	(3.289)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,648.0000	4,718.0000	1.506	0	0	0
28/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	398.0000	391.0000	(1.759)	0	0	0
28/05/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,914.0000	1,857.0000	(2.978)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	333.0000	370.0000	11.111	0	0	0
28/05/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	101.0000	100.0000	(0.990)	0	0	0
28/05/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,724.0000	2,657.0000	(2.460)	0	0	0
28/05/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,266.0000	1,326.0000	4.739	0	0	0
28/05/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
28/05/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,481.0000	2,415.0000	(2.660)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,834.0000	3,905.0000	1.852	0	0	0
28/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,710.0000	3,641.0000	(1.860)	0	0	0
28/05/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
28/05/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	137.0000	138.0000	0.730	0	0	0
28/05/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,570.0000	1,520.0000	(3.185)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,460.0000	5,531.0000	1.300	0	0	0
28/05/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	118.0000	137.0000	16.102	0	0	0
28/05/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	63.0000	63.0000	-	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
28/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,512.0000	3,443.0000	(1.965)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,457.0000	3,527.0000	2.025	0	0	0
28/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	447.0000	438.0000	(2.013)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,693.0000	3,763.0000	1.895	0	0	0
28/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	160.0000	159.0000	(0.625)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	145.0000	145.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	169.0000	169.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,156.0000	1,118.0000	(3.287)	0	0	0
28/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/05/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,316.0000	3,386.0000	2.111	0	0	0
28/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
28/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,410.0000	3,480.0000	2.053	0	0	0
28/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,464.0000	1,526.0000	4.235	0	0	0
28/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,530.0000	2,463.0000	(2.648)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	253.0000	286.0000	13.043	0	0	0
28/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	151.0000	151.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	109.0000	127.0000	16.514	0	0	0
28/05/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,008.0000	975.0000	(3.274)	0	0	0
28/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	417.0000	409.0000	(1.918)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,612.0000	1,560.0000	(3.226)	0	0	0
28/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
28/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,675.0000	2,608.0000	(2.505)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,598.0000	3,668.0000	1.946	0	0	0
28/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	398.0000	391.0000	(1.759)	0	0	0
28/05/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/05/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/05/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	355.0000	393.0000	10.704	0	0	0
28/05/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,696.0000	1,643.0000	(3.125)	0	0	0
28/05/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,809.0000	3,740.0000	(1.811)	0	0	0
28/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,739.0000	1,685.0000	(3.105)	0	0	0
28/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,412.0000	5,482.0000	1.293	0	0	0
28/05/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
28/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,966.0000	2,031.0000	3.306	0	0	0
28/05/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,627.0000	2,560.0000	(2.550)	0	0	0
28/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	86.0000	102.0000	18.605	0	0	0
28/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	65.0000	65.0000	-	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
28/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,545.0000	1,609.0000	4.142	0	0	0
28/05/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,611.0000	3,542.0000	(1.911)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	117.0000	117.0000	-	0	0	0
28/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,670.0000	1,734.0000	3.832	0	0	0
28/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	373.0000	367.0000	(1.609)	0	0	0
28/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	424.0000	465.0000	9.670	0	0	0
28/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	127.0000	128.0000	0.787	0	0	0
28/05/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,264.0000	4,334.0000	1.642	0	0	0
28/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,025.0000	4,095.0000	1.739	0	0	0
28/05/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	67.0000	81.0000	20.896	0	0	0
28/05/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,095.0000	1,059.0000	(3.288)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	292.0000	326.0000	11.644	0	0	0
28/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
28/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,151.0000	1,210.0000	5.126	0	0	0
28/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,077.0000	1,135.0000	5.385	0	0	0
28/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	504.0000	493.0000	(2.183)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	157.0000	179.0000	14.013	0	0	0
28/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	530.0000	518.0000	(2.264)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,410.0000	1,362.0000	(3.404)	0	0	0
28/05/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	980.0000	949.0000	(3.163)	0	0	0
28/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
28/05/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	377.0000	416.0000	10.345	0	0	0
28/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,929.0000	4,000.0000	1.807	0	0	0
28/05/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	0.0000	4,670.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	0.0000	103.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	0.0000	2,949.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	0.0000	3,939.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	0.0000	1,991.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14			Currency Future	8.6694	8.6044	(0.750)	0.0000	0.0000	0
28/05/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	765.0000	750.0000	(1.961)	0	0	0
28/05/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	996.0000	1,047.0000	5.120	0	0	0
28/05/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,512.0000	1,571.0000	3.902	0	0	0

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28/05/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,918.0000	1,980.0000	3.233	0	0	0
28/05/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	748.0000	733.0000	(2.005)	0	0	0
28/05/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	716.0000	702.0000	(1.955)	0	0	0
28/05/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	929.0000	979.0000	5.382	0	0	0
28/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,434.0000	1,492.0000	4.045	0	0	0
28/05/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	0.0000	802.0000	100.000	0	0	0
28/05/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,459.0000	3,525.0000	1.908	0	0	0
28/05/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	0.0000	847.0000	100.000	0	0	0
28/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	589.0000	580.0000	(1.528)	0	0	26,596
28/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	553.0000	546.0000	(1.266)	0	0	0
28/05/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,690.0000	3,757.0000	1.816	0	0	0
28/05/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	209.0000	211.0000	0.957	0	0	26,596
28/05/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	896.0000	945.0000	5.469	0	0	0
28/05/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	641.0000	631.0000	(1.560)	0	0	0
28/05/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	438.0000	434.0000	(0.913)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,320.0000	1,376.0000	4.242	0	0	0
28/05/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,172.0000	1,226.0000	4.608	0	0	0
28/05/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	429.0000	426.0000	(0.699)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,551.0000	1,610.0000	3.804	0	0	0
28/05/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	700.0000	687.0000	(1.857)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,100.0000	1,153.0000	4.818	0	0	0
28/05/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	454.0000	451.0000	(0.661)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	531.0000	525.0000	(1.130)	0	0	0
28/05/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,835.0000	1,897.0000	3.379	0	0	0
28/05/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,030.0000	1,082.0000	5.049	0	0	0
28/05/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,396.0000	1,453.0000	4.083	0	0	0
28/05/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,794.0000	1,855.0000	3.400	0	0	0
28/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,320.0000	1,376.0000	4.242	0	0	0
28/05/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	670.0000	658.0000	(1.791)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	655.0000	644.0000	(1.679)	0	0	21,978
28/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	589.0000	580.0000	(1.528)	0	0	0
28/05/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,960.0000	2,021.0000	3.112	0	0	0
28/05/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,136.0000	1,190.0000	4.754	0	0	0
28/05/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	463.0000	459.0000	(0.864)	0	0	0
28/05/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,277.0000	1,243.0000	(2.662)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	308.0000	339.0000	10.065	0	0	0
28/05/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	228.0000	230.0000	0.877	0	0	21,978
28/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	501.0000	495.0000	(1.198)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,631.0000	1,691.0000	3.679	0	0	0
28/05/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,473.0000	1,531.0000	3.938	0	0	0
28/05/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	565.0000	557.0000	(1.416)	0	0	0
28/05/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,736.0000	3,803.0000	1.793	0	0	0
28/05/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	206.0000	208.0000	0.971	0	0	0
28/05/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	542.0000	535.0000	(1.292)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	685.0000	672.0000	(1.898)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	481.0000	477.0000	(0.832)	0	0	0
28/05/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	732.0000	717.0000	(2.049)	0	0	0
28/05/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	539.0000	579.0000	7.421	0	0	0
28/05/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,008.0000	984.0000	(2.381)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,591.0000	1,651.0000	3.771	0	0	0
28/05/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,238.0000	2,182.0000	(2.502)	0	0	0
28/05/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,247.0000	1,214.0000	(2.646)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,712.0000	1,772.0000	3.505	0	0	0
28/05/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/05/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	962.0000	1,013.0000	5.301	0	0	0
28/05/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,682.0000	3,617.0000	(1.765)	0	0	0
28/05/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,245.0000	1,300.0000	4.418	0	0	0
28/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	412.0000	409.0000	(0.728)	0	0	0
28/05/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	69.0000	77.0000	11.594	0	0	0
28/05/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	614.0000	605.0000	(1.466)	0	0	0
28/05/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	381.0000	379.0000	(0.525)	0	0	0
28/05/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	317.0000	316.0000	(0.315)	0	0	0
28/05/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	328.0000	360.0000	9.756	0	0	0
28/05/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,110.0000	4,178.0000	1.655	0	0	0
28/05/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,647.0000	2,712.0000	2.456	0	0	0
28/05/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	274.0000	299.0000	9.124	0	0	0
28/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,357.0000	1,414.0000	4.200	0	0	0
28/05/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	179.0000	182.0000	1.676	0	0	0
28/05/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	510.0000	505.0000	(0.980)	0	0	0
28/05/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	186.0000	188.0000	1.075	0	0	0
28/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	577.0000	569.0000	(1.386)	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
28/05/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,065.0000	1,118.0000	4.977	0	0	0
28/05/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,212.0000	2,275.0000	2.848	0	0	0
28/05/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,879.0000	6,946.0000	0.974	0	0	0
28/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,753.0000	1,814.0000	3.480	0	0	0
28/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,043.0000	2,105.0000	3.035	0	0	0
28/05/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,127.0000	2,190.0000	2.962	0	0	0
28/05/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,343.0000	1,303.0000	(2.978)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	472.0000	468.0000	(0.847)	0	0	0
28/05/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,431.0000	5,498.0000	1.234	0	0	0
28/05/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
28/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,016.0000	4,084.0000	1.693	0	0	0
28/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	100.0000	102.0000	2.000	0	0	0
28/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	396.0000	394.0000	(0.505)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	360.0000	359.0000	(0.278)	0	0	0
28/05/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,170.0000	5,105.0000	(1.257)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,255.0000	2,318.0000	2.794	0	0	0
28/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
28/05/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,783.0000	3,850.0000	1.771	0	0	0
28/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	374.0000	372.0000	(0.535)	0	0	0
28/05/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	202.0000	204.0000	0.990	0	0	0
28/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,341.0000	2,404.0000	2.691	0	0	0
28/05/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,920.0000	4,855.0000	(1.321)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,357.0000	1,414.0000	4.200	0	0	0
28/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,169.0000	2,232.0000	2.905	0	0	0
28/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	96.0000	108.0000	12.500	0	0	0
28/05/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,705.0000	2,643.0000	(2.292)	0	0	0
28/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
28/05/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,015.0000	1,963.0000	(2.581)	0	0	0
28/05/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
28/05/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,846.0000	1,796.0000	(2.709)	0	0	0
28/05/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	985.0000	961.0000	(2.437)	0	0	0
28/05/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	566.0000	607.0000	7.244	0	0	0
28/05/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
28/05/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	289.0000	289.0000	-	0	0	0
28/05/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,251.0000	4,319.0000	1.600	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,958.0000	5,025.0000	1.351	0	0	0
28/05/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,876.0000	3,943.0000	1.729	0	0	0
28/05/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,870.0000	2,935.0000	2.265	0	0	0
28/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	577.0000	569.0000	(1.386)	0	0	0
28/05/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	127.0000	129.0000	1.575	0	0	0
28/05/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	137.0000	139.0000	1.460	0	0	0
28/05/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	7,124.0000	7,191.0000	0.940	0	0	0
28/05/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	602.0000	592.0000	(1.661)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	389.0000	387.0000	(0.514)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,384.0000	2,448.0000	2.685	0	0	0
28/05/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,094.0000	3,160.0000	2.133	0	0	0
28/05/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,435.0000	3,370.0000	(1.892)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	404.0000	402.0000	(0.495)	0	0	0
28/05/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	245.0000	246.0000	0.408	0	0	0
28/05/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	263.0000	264.0000	0.380	0	0	0
28/05/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,817.0000	4,884.0000	1.391	0	0	0
28/05/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
28/05/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,275.0000	3,342.0000	2.046	0	0	0
28/05/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	89.0000	91.0000	2.247	0	0	0
28/05/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,752.0000	2,690.0000	(2.253)	0	0	0
28/05/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,670.0000	5,737.0000	1.182	0	0	0
28/05/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,282.0000	1,338.0000	4.368	0	0	0
28/05/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	174.0000	176.0000	1.149	0	0	0
28/05/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,516.0000	2,456.0000	(2.385)	0	0	0
28/05/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	46.0000	51.0000	10.870	0	0	0
28/05/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,052.0000	5,119.0000	1.326	0	0	0
28/05/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
28/05/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,184.0000	3,250.0000	2.073	0	0	0
28/05/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,643.0000	1,597.0000	(2.800)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,723.0000	1,675.0000	(2.786)	0	0	0
28/05/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	3,830.0000	3,766.0000	(1.671)	0	0	0
28/05/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	295.0000	294.0000	(0.339)	0	0	0
28/05/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
28/05/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,825.0000	2,890.0000	2.301	0	0	0
28/05/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,610.0000	2,549.0000	(2.337)	0	0	0

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28/05/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	174.0000	192.0000	10.345	0	0	0
28/05/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
28/05/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,731.0000	3,667.0000	(1.715)	0	0	0
28/05/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,484.0000	3,420.0000	(1.837)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	153.0000	171.0000	11.765	0	0	0
28/05/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,204.0000	4,272.0000	1.618	0	0	0
28/05/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/05/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	367.0000	365.0000	(0.545)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	353.0000	352.0000	(0.283)	0	0	0
28/05/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	487.0000	526.0000	8.008	0	0	0
28/05/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/05/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,146.0000	5,213.0000	1.302	0	0	0
28/05/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	254.0000	255.0000	0.394	0	0	0
28/05/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
28/05/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,298.0000	2,361.0000	2.742	0	0	0
28/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,683.0000	1,636.0000	(2.793)	0	0	0
28/05/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,563.0000	2,502.0000	(2.380)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	288.0000	318.0000	10.417	0	0	0
28/05/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
28/05/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,308.0000	1,273.0000	(2.676)	0	0	0
28/05/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	116.0000	118.0000	1.724	0	0	0
28/05/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	249.0000	250.0000	0.402	0	0	0
28/05/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	163.0000	181.0000	11.043	0	0	0
28/05/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	176.0000	179.0000	1.705	0	0	0
28/05/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	195.0000	197.0000	1.026	0	0	0
28/05/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,230.0000	3,296.0000	2.043	0	0	0
28/05/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
28/05/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,677.0000	4,744.0000	1.433	0	0	0
28/05/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,063.0000	4,130.0000	1.649	0	0	0
28/05/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,099.0000	5,166.0000	1.314	0	0	0
28/05/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,959.0000	3,024.0000	2.197	0	0	0
28/05/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,157.0000	4,225.0000	1.636	0	0	0
28/05/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,534.0000	3,469.0000	(1.839)	0	0	0
28/05/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	278.0000	279.0000	0.360	0	0	0
28/05/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	628.0000	617.0000	(1.752)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,208.0000	1,263.0000	4.553	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	182.0000	185.0000	1.648	0	0	0
28/05/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,527.0000	1,483.0000	(2.881)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	553.0000	546.0000	(1.266)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,085.0000	2,147.0000	2.974	0	0	0
28/05/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,848.0000	2,785.0000	(2.212)	0	0	0
28/05/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,930.0000	1,879.0000	(2.642)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,804.0000	1,755.0000	(2.716)	0	0	0
28/05/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	940.0000	918.0000	(2.340)	0	0	0
28/05/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
28/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,835.0000	1,897.0000	3.379	0	0	0
28/05/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,887.0000	1,837.0000	(2.650)	0	0	0
28/05/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	220.0000	222.0000	0.909	0	0	0
28/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	454.0000	451.0000	(0.661)	0	0	0
28/05/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	118.0000	133.0000	12.712	0	0	0
28/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,671.0000	1,732.0000	3.651	0	0	0
28/05/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	621.0000	664.0000	6.924	0	0	0
28/05/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
28/05/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
28/05/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,032.0000	1,007.0000	(2.422)	0	0	0
28/05/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,781.0000	3,716.0000	(1.719)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	491.0000	486.0000	(1.018)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	135.0000	151.0000	11.852	0	0	0
28/05/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	513.0000	552.0000	7.602	0	0	0
28/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	472.0000	468.0000	(0.847)	0	0	0
28/05/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,488.0000	4,556.0000	1.515	0	0	0
28/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,753.0000	1,814.0000	3.480	0	0	0
28/05/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,162.0000	1,131.0000	(2.668)	0	0	0
28/05/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	158.0000	160.0000	1.266	0	0	0
28/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,671.0000	1,732.0000	3.651	0	0	0
28/05/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	392.0000	427.0000	8.929	0	0	0
28/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,551.0000	3,618.0000	1.887	0	0	0
28/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	421.0000	418.0000	(0.713)	0	0	0
28/05/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,800.0000	2,737.0000	(2.250)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	404.0000	402.0000	(0.495)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,127.0000	2,190.0000	2.962	0	0	0
28/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,085.0000	2,147.0000	2.974	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	396.0000	394.0000	(0.505)	0	0	0
28/05/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,001.0000	2,063.0000	3.098	0	0	0
28/05/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	370.0000	404.0000	9.189	0	0	0
28/05/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	189.0000	191.0000	1.058	0	0	0
28/05/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	110.0000	124.0000	12.727	0	0	0
28/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	491.0000	486.0000	(1.018)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,189.0000	1,158.0000	(2.607)	0	0	0
28/05/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,082.0000	1,055.0000	(2.495)	0	0	0
28/05/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	134.0000	135.0000	0.746	0	0	0
28/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,043.0000	2,105.0000	3.035	0	0	0
28/05/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	273.0000	274.0000	0.366	0	0	0
28/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	412.0000	409.0000	(0.728)	0	0	0
28/05/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,004.0000	3,069.0000	2.164	0	0	0
28/05/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
28/05/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	463.0000	500.0000	7.991	0	0	0
28/05/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,864.0000	4,931.0000	1.377	0	0	0
28/05/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,877.0000	1,939.0000	3.303	0	0	0
28/05/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	446.0000	443.0000	(0.673)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,712.0000	1,772.0000	3.505	0	0	0
28/05/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,923.0000	3,990.0000	1.708	0	0	0
28/05/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,969.0000	4,037.0000	1.713	0	0	0
28/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,631.0000	1,691.0000	3.679	0	0	0
28/05/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	481.0000	477.0000	(0.832)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,434.0000	1,492.0000	4.045	0	0	0
28/05/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	207.0000	228.0000	10.145	0	0	0
28/05/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,413.0000	3,479.0000	1.934	0	0	0
28/05/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	232.0000	234.0000	0.862	0	0	0
28/05/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	192.0000	194.0000	1.042	0	0	0
28/05/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	438.0000	475.0000	8.447	0	0	0
28/05/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,108.0000	1,080.0000	(2.527)	0	0	0
28/05/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
28/05/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,583.0000	3,519.0000	(1.786)	0	0	0
28/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	501.0000	495.0000	(1.198)	0	0	0
28/05/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,057.0000	1,030.0000	(2.554)	0	0	0
28/05/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,911.0000	4,978.0000	1.364	0	0	0
28/05/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	126.0000	141.0000	11.905	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,049.0000	3,114.0000	2.132	0	0	0
28/05/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,134.0000	1,105.0000	(2.557)	0	0	0
28/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	268.0000	269.0000	0.373	0	0	0
28/05/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	415.0000	451.0000	8.675	0	0	0
28/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
28/05/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	0.0000	3,964.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	0.0000	2,977.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	0.0000	2,049.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
28/05/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,896.0000	2,833.0000	(2.175)	0	0	0
28/05/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
28/05/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,972.0000	1,920.0000	(2.637)	0	0	0
28/05/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	103.0000	116.0000	12.621	0	0	0
28/05/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,880.0000	3,815.0000	(1.675)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,218.0000	1,186.0000	(2.627)	0	0	0
28/05/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	349.0000	381.0000	9.169	0	0	0
28/05/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	2,914.0000	2,979.0000	2.231	0	0	0
28/05/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	0.0000	152.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	0.0000	4,698.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	0.0000	2,846.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	0.0000	94.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	0.0000	300.0000	100.000	0	0	0
28/05/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	284.0000	284.0000	-	0	0	0
28/05/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	140.0000	142.0000	1.429	0	0	0
28/05/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	4,771.0000	4,838.0000	1.404	0	0	0
28/05/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	199.0000	201.0000	1.005	0	0	0
28/05/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	3,829.0000	3,896.0000	1.750	0	0	0
28/05/2009	£ / R	2009/06/12			Currency Future	13.1040	12.9339	(1.298)	13.0500	1.0000	36,365
28/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	198.0000	142.0000	(28.283)	0	0	0
28/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,296.0000	5,466.0000	3.210	0	0	0
28/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,996.0000	4,166.0000	4.254	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	61.0000	39.0000	(36.066)	0	0	0
28/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,096.0000	6,266.0000	2.789	0	0	0
28/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,996.0000	3,166.0000	5.674	0	0	0
28/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,306.0000	1,472.0000	12.711	0	0	0
28/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,196.0000	2,366.0000	7.741	0	0	0
28/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,796.0000	6,966.0000	2.501	0	0	0
28/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,796.0000	3,966.0000	4.478	0	0	0
28/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,396.0000	3,566.0000	5.006	0	0	0
28/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,258.0000	1,423.0000	13.116	0	0	0
28/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	757.0000	905.0000	19.551	0	0	0
28/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,146.0000	2,316.0000	7.922	0	0	0
28/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	206.0000	303.0000	47.087	0	0	0
28/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,896.0000	4,066.0000	4.363	0	0	0
28/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,746.0000	5,916.0000	2.959	0	0	0
28/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,296.0000	3,466.0000	5.158	0	0	0
28/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,699.0000	1,867.0000	9.888	0	0	0
28/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
28/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,096.0000	3,266.0000	5.491	0	0	0
28/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	671.0000	817.0000	21.759	0	0	0
28/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	165.0000	117.0000	(29.091)	0	0	0
28/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
28/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,997.0000	2,166.0000	8.463	0	0	0
28/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	35.0000	65.0000	85.714	0	0	0
28/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	29.0000	55.0000	89.655	0	0	0
28/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,796.0000	3,966.0000	4.478	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,904.0000	5,734.0000	(2.879)	0	0	0
28/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,946.0000	6,116.0000	2.859	0	0	0
28/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,696.0000	3,866.0000	4.600	0	0	0
28/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	588.0000	732.0000	24.490	0	0	0
28/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	361.0000	483.0000	33.795	0	0	0
28/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,904.0000	2,734.0000	(5.854)	0	0	0
28/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,146.0000	6,316.0000	2.766	0	0	0
28/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	237.0000	171.0000	(27.848)	0	0	0
28/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,404.0000	1,570.0000	11.823	0	0	0
28/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	260.0000	187.0000	(28.077)	0	0	0
28/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,704.0000	3,534.0000	(4.590)	0	0	0
28/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	90.0000	141.0000	56.667	0	0	0
28/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,404.0000	4,234.0000	(3.860)	0	0	0
28/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,046.0000	4,216.0000	4.202	0	0	0
28/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	294.0000	408.0000	38.776	0	0	0
28/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,296.0000	2,466.0000	7.404	0	0	0
28/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	117.0000	187.0000	59.829	0	0	0
28/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
28/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,996.0000	6,166.0000	2.835	0	0	0
28/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	233.0000	337.0000	44.635	0	0	0
28/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	799.0000	950.0000	18.899	0	0	0
28/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	757.0000	905.0000	19.551	0	0	0
28/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,204.0000	2,034.0000	(7.713)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	371.0000	271.0000	(26.954)	0	0	0
28/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,405.0000	1,237.0000	(11.957)	0	0	0
28/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,396.0000	5,566.0000	3.150	0	0	0
28/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	158.0000	242.0000	53.165	0	0	0
28/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,946.0000	4,116.0000	4.308	0	0	0
28/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	713.0000	860.0000	20.617	0	0	0
28/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,355.0000	1,521.0000	12.251	0	0	0
28/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	733.0000	589.0000	(19.645)	0	0	0
28/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,246.0000	3,416.0000	5.237	0	0	0
28/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	75.0000	51.0000	(32.000)	0	0	0
28/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	327.0000	445.0000	36.086	0	0	0
28/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	508.0000	646.0000	27.165	0	0	0
28/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	31.0000	19.0000	(38.710)	0	0	0
28/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,596.0000	5,766.0000	3.038	0	0	0
28/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,396.0000	4,566.0000	3.867	0	0	0
28/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	977.0000	1,135.0000	16.172	0	0	0
28/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,798.0000	1,967.0000	9.399	0	0	0
28/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,196.0000	2,366.0000	7.741	0	0	0
28/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,069.0000	1,230.0000	15.061	0	0	0
28/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,746.0000	3,916.0000	4.538	0	0	0
28/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	312.0000	225.0000	(27.885)	0	0	0
28/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,696.0000	2,866.0000	6.306	0	0	0
28/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,258.0000	1,423.0000	13.116	0	0	0
28/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	689.0000	549.0000	(20.319)	0	0	0
28/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	444.0000	325.0000	(26.802)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,146.0000	3,316.0000	5.404	0	0	0
28/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	67.0000	44.0000	(34.328)	0	0	0
28/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,296.0000	5,466.0000	3.210	0	0	0
28/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
28/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,246.0000	4,416.0000	4.004	0	0	0
28/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	53.0000	34.0000	(35.849)	0	0	0
28/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	181.0000	129.0000	(28.729)	0	0	0
28/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,947.0000	2,117.0000	8.731	0	0	0
28/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,396.0000	2,566.0000	7.095	0	0	0
28/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
28/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	70.0000	103.0000	47.143	0	0	0
28/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,346.0000	3,516.0000	5.081	0	0	0
28/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,196.0000	3,366.0000	5.319	0	0	0
28/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	285.0000	205.0000	(28.070)	0	0	0
28/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,346.0000	4,516.0000	3.912	0	0	0
28/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,796.0000	5,966.0000	2.933	0	0	0
28/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,496.0000	3,666.0000	4.863	0	0	0
28/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	137.0000	213.0000	55.474	0	0	0
28/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	137.0000	96.0000	(29.927)	0	0	0
28/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,496.0000	5,666.0000	3.093	0	0	0
28/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,146.0000	5,316.0000	3.304	0	0	0
28/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	181.0000	271.0000	49.724	0	0	0
28/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	433.0000	562.0000	29.792	0	0	0
28/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,046.0000	3,216.0000	5.581	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
28/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,246.0000	6,416.0000	2.722	0	0	0
28/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	92.0000	66.0000	(28.261)	0	0	0
28/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	61.0000	39.0000	(36.066)	0	0	0
28/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,306.0000	1,472.0000	12.711	0	0	0
28/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,546.0000	5,716.0000	3.065	0	0	0
28/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
28/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,646.0000	5,816.0000	3.011	0	0	0
28/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	100.0000	163.0000	63.000	0	0	0
28/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,246.0000	2,416.0000	7.569	0	0	0
28/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	341.0000	247.0000	(27.566)	0	0	0
28/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,746.0000	3,916.0000	4.538	0	0	0
28/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,746.0000	4,916.0000	3.582	0	0	0
28/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	112.0000	79.0000	(29.464)	0	0	0
28/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,897.0000	2,067.0000	8.962	0	0	0
28/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,596.0000	3,766.0000	4.727	0	0	0
28/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
28/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,997.0000	2,166.0000	8.463	0	0	0
28/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	604.0000	465.0000	(23.013)	0	0	0
28/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,546.0000	3,716.0000	4.794	0	0	0
28/05/2009	£ / R	2009/06/12	17.95	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
28/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	50.0000	81.0000	62.000	0	0	0
28/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,446.0000	3,616.0000	4.933	0	0	0
28/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,646.0000	3,816.0000	4.663	0	0	0
28/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
28/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	799.0000	950.0000	18.899	0	0	0
28/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,546.0000	4,716.0000	3.740	0	0	0
28/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,946.0000	5,116.0000	3.437	0	0	0
28/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	263.0000	371.0000	41.065	0	0	0
28/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	83.0000	58.0000	(30.120)	0	0	0
28/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,023.0000	1,182.0000	15.543	0	0	0
28/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,246.0000	5,416.0000	3.241	0	0	0
28/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,947.0000	2,117.0000	8.731	0	0	0
28/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,204.0000	5,034.0000	(3.267)	0	0	0
28/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	524.0000	387.0000	(26.145)	0	0	0
28/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,446.0000	4,616.0000	3.824	0	0	0
28/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,846.0000	5,016.0000	3.508	0	0	0
28/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	629.0000	774.0000	23.052	0	0	0
28/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
28/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	53.0000	34.0000	(35.849)	0	0	0
28/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	237.0000	171.0000	(27.848)	0	0	0
28/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,296.0000	2,466.0000	7.404	0	0	0
28/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,696.0000	5,866.0000	2.985	0	0	0
28/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,158.0000	993.0000	(14.249)	0	0	0
28/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,946.0000	6,116.0000	2.859	0	0	0
28/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	217.0000	155.0000	(28.571)	0	0	0
28/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,210.0000	1,374.0000	13.554	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	870.0000	717.0000	(17.586)	0	0	0
28/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,796.0000	2,966.0000	6.080	0	0	0
28/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,654.0000	2,484.0000	(6.405)	0	0	0
28/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,846.0000	4,016.0000	4.420	0	0	0
28/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,796.0000	2,966.0000	6.080	0	0	0
28/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	16.0000	33.0000	106.250	0	0	0
28/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	233.0000	337.0000	44.635	0	0	0
28/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,146.0000	4,316.0000	4.100	0	0	0
28/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
28/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,846.0000	6,016.0000	2.908	0	0	0
28/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,550.0000	1,719.0000	10.903	0	0	0
28/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,696.0000	2,866.0000	6.306	0	0	0
28/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	82.0000	121.0000	47.561	0	0	0
28/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,596.0000	3,766.0000	4.727	0	0	0
28/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	404.0000	297.0000	(26.485)	0	0	0
28/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,896.0000	3,066.0000	5.870	0	0	0
28/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	24.0000	47.0000	95.833	0	0	0
28/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,798.0000	1,967.0000	9.399	0	0	0
28/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,246.0000	2,416.0000	7.569	0	0	0
28/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,446.0000	5,616.0000	3.122	0	0	0
28/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,896.0000	6,066.0000	2.883	0	0	0
28/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,346.0000	2,516.0000	7.246	0	0	0
28/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,654.0000	5,484.0000	(3.007)	0	0	0
28/05/2009	£ / R	2009/06/12	16.20	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
28/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,046.0000	3,216.0000	5.581	0	0	0
28/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	778.0000	631.0000	(18.895)	0	0	0
28/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,154.0000	3,984.0000	(4.092)	0	0	0
28/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,096.0000	3,266.0000	5.491	0	0	0
28/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,546.0000	5,716.0000	3.065	0	0	0
28/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,746.0000	2,916.0000	6.191	0	0	0
28/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,116.0000	1,278.0000	14.516	0	0	0
28/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,047.0000	2,216.0000	8.256	0	0	0
28/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	486.0000	355.0000	(26.955)	0	0	0
28/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,446.0000	2,616.0000	6.950	0	0	0
28/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,163.0000	1,326.0000	14.015	0	0	0
28/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,047.0000	2,216.0000	8.256	0	0	0
28/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,796.0000	2,966.0000	6.080	0	0	0
28/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,346.0000	5,516.0000	3.180	0	0	0
28/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	470.0000	604.0000	28.511	0	0	0
28/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	23.0000	14.0000	(39.130)	0	0	0
28/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,246.0000	4,416.0000	4.004	0	0	0
28/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	217.0000	155.0000	(28.571)	0	0	0
28/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,748.0000	1,917.0000	9.668	0	0	0
28/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
28/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,446.0000	2,616.0000	6.950	0	0	0
28/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,946.0000	3,116.0000	5.771	0	0	0
28/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,746.0000	5,916.0000	2.959	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	843.0000	995.0000	18.031	0	0	0
28/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,046.0000	6,216.0000	2.812	0	0	0
28/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,946.0000	4,116.0000	4.308	0	0	0
28/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	59.0000	87.0000	47.458	0	0	0
28/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,846.0000	3,016.0000	5.973	0	0	0
28/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,046.0000	5,216.0000	3.369	0	0	0
28/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,446.0000	4,616.0000	3.824	0	0	0
28/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,600.0000	1,768.0000	10.500	0	0	0
28/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,452.0000	1,620.0000	11.570	0	0	0
28/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
28/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	124.0000	88.0000	(29.032)	0	0	0
28/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	977.0000	1,135.0000	16.172	0	0	0
28/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	563.0000	421.0000	(25.222)	0	0	0
28/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,996.0000	3,166.0000	5.674	0	0	0
28/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,846.0000	5,016.0000	3.508	0	0	0
28/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,097.0000	2,266.0000	8.059	0	0	0
28/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,501.0000	1,669.0000	11.193	0	0	0
28/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,069.0000	1,230.0000	15.061	0	0	0
28/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	548.0000	688.0000	25.547	0	0	0
28/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,746.0000	2,916.0000	6.191	0	0	0
28/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,346.0000	5,516.0000	3.180	0	0	0
28/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	263.0000	371.0000	41.065	0	0	0
28/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	31.0000	19.0000	(38.710)	0	0	0
28/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,452.0000	1,620.0000	11.570	0	0	0
28/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	70.0000	103.0000	47.143	0	0	0
28/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	102.0000	72.0000	(29.412)	0	0	0
28/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,496.0000	4,666.0000	3.781	0	0	0
28/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,046.0000	5,216.0000	3.369	0	0	0
28/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	524.0000	387.0000	(26.145)	0	0	0
28/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,546.0000	2,716.0000	6.677	0	0	0
28/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,696.0000	3,866.0000	4.600	0	0	0
28/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,210.0000	1,374.0000	13.554	0	0	0
28/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,596.0000	4,766.0000	3.699	0	0	0
28/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,646.0000	2,816.0000	6.425	0	0	0
28/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	41.0000	25.0000	(39.024)	0	0	0
28/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,699.0000	1,867.0000	9.888	0	0	0
28/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,296.0000	3,466.0000	5.158	0	0	0
28/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	47.0000	29.0000	(38.298)	0	0	0
28/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,796.0000	4,966.0000	3.545	0	0	0
28/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,496.0000	2,666.0000	6.811	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,496.0000	2,666.0000	6.811	0	0	0
28/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	733.0000	589.0000	(19.645)	0	0	0
28/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	843.0000	995.0000	18.031	0	0	0
28/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	931.0000	1,088.0000	16.864	0	0	0
28/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,896.0000	5,066.0000	3.472	0	0	0
28/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,246.0000	3,416.0000	5.237	0	0	0
28/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	20.0000	39.0000	95.000	0	0	0
28/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	396.0000	522.0000	31.818	0	0	0
28/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	35.0000	22.0000	(37.143)	0	0	0
28/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,046.0000	4,216.0000	4.202	0	0	0
28/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	824.0000	673.0000	(18.325)	0	0	0
28/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	150.0000	106.0000	(29.333)	0	0	0
28/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,296.0000	4,466.0000	3.957	0	0	0
28/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	629.0000	774.0000	23.052	0	0	0
28/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,696.0000	4,866.0000	3.620	0	0	0
28/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	29.0000	55.0000	89.655	0	0	0
28/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,296.0000	6,466.0000	2.700	0	0	0
28/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,596.0000	2,766.0000	6.549	0	0	0
28/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	42.0000	76.0000	80.952	0	0	0
28/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,446.0000	6,616.0000	2.637	0	0	0
28/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	646.0000	510.0000	(21.053)	0	0	0
28/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	102.0000	72.0000	(29.412)	0	0	0
28/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	59.0000	87.0000	47.458	0	0	0
28/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	83.0000	58.0000	(30.120)	0	0	0
28/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,346.0000	6,516.0000	2.679	0	0	0
28/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,550.0000	1,719.0000	10.903	0	0	0
28/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	887.0000	1,041.0000	17.362	0	0	0
28/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	548.0000	688.0000	25.547	0	0	0
28/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	47.0000	29.0000	(38.298)	0	0	0
28/05/2009	£ / R	2009/06/12	18.90	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
28/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,649.0000	1,818.0000	10.249	0	0	0
28/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,796.0000	5,966.0000	2.933	0	0	0
28/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,196.0000	6,366.0000	2.744	0	0	0
28/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,501.0000	1,669.0000	11.193	0	0	0
28/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	137.0000	96.0000	(29.927)	0	0	0
28/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
28/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,996.0000	5,166.0000	3.403	0	0	0
28/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	433.0000	562.0000	29.792	0	0	0
28/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,096.0000	5,266.0000	3.336	0	0	0
28/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,296.0000	4,466.0000	3.957	0	0	0
28/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	92.0000	66.0000	(28.261)	0	0	0
28/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,346.0000	3,516.0000	5.081	0	0	0
28/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,847.0000	2,017.0000	9.204	0	0	0
28/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,496.0000	3,666.0000	4.863	0	0	0
28/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	588.0000	732.0000	24.490	0	0	0
28/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,196.0000	3,366.0000	5.319	0	0	0
28/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	341.0000	247.0000	(27.566)	0	0	0
28/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,546.0000	2,716.0000	6.677	0	0	0
28/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,748.0000	1,917.0000	9.668	0	0	0
28/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	137.0000	213.0000	55.474	0	0	0
28/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,896.0000	3,066.0000	5.870	0	0	0
28/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	563.0000	421.0000	(25.222)	0	0	0
28/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,796.0000	4,966.0000	3.545	0	0	0
28/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,546.0000	3,716.0000	4.794	0	0	0
28/05/2009	£ / R	2009/06/12	18.20	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
28/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,196.0000	4,366.0000	4.051	0	0	0
28/05/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,096.0000	4,266.0000	4.150	0	0	0
28/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,996.0000	4,166.0000	4.254	0	0	0
28/05/2009	£ / R	2009/09/14			Currency Future	13.3151	13.1465	(1.266)	0.0000	0.0000	4,232
28/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	685.0000	613.0000	(10.511)	0	0	0
28/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	438.0000	394.0000	(10.046)	0	0	0
28/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,109.0000	2,259.0000	7.112	0	0	0
28/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,065.0000	2,214.0000	7.215	0	0	0
28/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,286.0000	2,439.0000	6.693	0	0	0
28/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	973.0000	1,097.0000	12.744	0	0	0
28/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	763.0000	877.0000	14.941	0	0	0
28/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	901.0000	1,022.0000	13.430	0	0	0
28/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	240.0000	206.0000	(14.167)	0	0	0
28/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	101.0000	86.0000	(14.851)	0	0	0
28/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	160.0000	199.0000	24.375	0	0	0
28/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	373.0000	449.0000	20.375	0	0	0
28/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	438.0000	394.0000	(10.046)	0	0	0
28/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	528.0000	474.0000	(10.227)	0	0	0
28/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	973.0000	1,097.0000	12.744	0	0	0
28/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,084.0000	1,202.0000	10.886	0	0	0
28/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	642.0000	574.0000	(10.592)	0	0	0
28/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,525.0000	1,660.0000	8.852	0	0	0
28/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	520.0000	616.0000	18.462	0	0	0
28/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	124.0000	105.0000	(15.323)	0	0	0
28/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	130.0000	111.0000	(14.615)	0	0	0
28/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	577.0000	677.0000	17.331	0	0	0
28/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,325.0000	1,196.0000	(9.736)	0	0	0
28/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	838.0000	745.0000	(11.098)	0	0	0
28/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	67.0000	56.0000	(16.418)	0	0	0
28/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,468.0000	2,623.0000	6.280	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
28/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	441.0000	530.0000	20.181	0	0	0
28/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	466.0000	419.0000	(10.086)	0	0	0
28/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	400.0000	348.0000	(13.000)	0	0	0
28/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	219.0000	188.0000	(14.155)	0	0	0
28/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	964.0000	856.0000	(11.203)	0	0	0
28/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,165.0000	3,997.0000	(4.034)	0	0	0
28/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,652.0000	2,810.0000	5.958	0	0	0
28/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,726.0000	1,867.0000	8.169	0	0	0
28/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,296.0000	1,423.0000	9.799	0	0	0
28/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	144.0000	122.0000	(15.278)	0	0	0
28/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	299.0000	360.0000	20.401	0	0	0
28/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,676.0000	2,512.0000	(6.129)	0	0	0
28/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	412.0000	363.0000	(11.893)	0	0	0
28/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,979.0000	2,126.0000	7.428	0	0	0
28/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,604.0000	1,742.0000	8.603	0	0	0
28/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,010.0000	1,132.0000	12.079	0	0	0
28/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,119.0000	1,238.0000	10.634	0	0	0
28/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	191.0000	163.0000	(14.660)	0	0	0
28/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,371.0000	1,500.0000	9.409	0	0	0
28/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	731.0000	655.0000	(10.397)	0	0	0
28/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	698.0000	808.0000	15.759	0	0	0
28/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,086.0000	6,254.0000	2.760	0	0	0
28/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	602.0000	538.0000	(10.631)	0	0	0
28/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	452.0000	406.0000	(10.177)	0	0	0
28/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	564.0000	504.0000	(10.638)	0	0	0
28/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	311.0000	270.0000	(13.183)	0	0	0
28/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,364.0000	3,528.0000	4.875	0	0	0
28/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	937.0000	1,060.0000	13.127	0	0	0
28/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	622.0000	556.0000	(10.611)	0	0	0
28/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
28/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	466.0000	558.0000	19.742	0	0	0
28/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	251.0000	216.0000	(13.944)	0	0	0
28/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	637.0000	741.0000	16.327	0	0	0
28/05/2009	£ / R	2009/09/14	7.65	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
28/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	548.0000	646.0000	17.883	0	0	0
28/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,486.0000	1,619.0000	8.950	0	0	0
28/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,726.0000	1,867.0000	8.169	0	0	0
28/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	286.0000	247.0000	(13.636)	0	0	0
28/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	546.0000	489.0000	(10.440)	0	0	0
28/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	425.0000	378.0000	(11.059)	0	0	0
28/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	353.0000	307.0000	(13.031)	0	0	0
28/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	191.0000	163.0000	(14.660)	0	0	0
28/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	83.0000	70.0000	(15.663)	0	0	0
28/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	756.0000	676.0000	(10.582)	0	0	0
28/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,188.0000	1,310.0000	10.269	0	0	0
28/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
28/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,839.0000	5,007.0000	3.472	0	0	0
28/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,785.0000	6,954.0000	2.491	0	0	0
28/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	492.0000	587.0000	19.309	0	0	0
28/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,335.0000	6,504.0000	2.668	0	0	0
28/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	393.0000	475.0000	20.865	0	0	0
28/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	425.0000	378.0000	(11.059)	0	0	0
28/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	708.0000	633.0000	(10.593)	0	0	0
28/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	731.0000	842.0000	15.185	0	0	0
28/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	808.0000	721.0000	(10.767)	0	0	0
28/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,010.0000	1,132.0000	12.079	0	0	0
28/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	607.0000	709.0000	16.804	0	0	0
28/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,047.0000	1,166.0000	11.366	0	0	0
28/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	28.0000	38.0000	35.714	0	0	0
28/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,153.0000	2,303.0000	6.967	0	0	0
28/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,243.0000	2,085.0000	(7.044)	0	0	0
28/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,242.0000	2,394.0000	6.780	0	0	0
28/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	582.0000	521.0000	(10.481)	0	0	0
28/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	311.0000	270.0000	(13.183)	0	0	0
28/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	151.0000	128.0000	(15.232)	0	0	0
28/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,716.0000	3,547.0000	(4.548)	0	0	0
28/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,665.0000	5,497.0000	(2.966)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	667.0000	774.0000	16.042	0	0	0
28/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,936.0000	2,082.0000	7.541	0	0	0
28/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,422.0000	2,577.0000	6.400	0	0	0
28/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	384.0000	334.0000	(13.021)	0	0	0
28/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	118.0000	100.0000	(15.254)	0	0	0
28/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	87.0000	73.0000	(16.092)	0	0	0
28/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	998.0000	887.0000	(11.122)	0	0	0
28/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	512.0000	459.0000	(10.352)	0	0	0
28/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,153.0000	2,303.0000	6.967	0	0	0
28/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	118.0000	100.0000	(15.254)	0	0	0
28/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
28/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,296.0000	1,423.0000	9.799	0	0	0
28/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,377.0000	2,531.0000	6.479	0	0	0
28/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	107.0000	90.0000	(15.888)	0	0	0
28/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,287.0000	5,456.0000	3.197	0	0	0
28/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	797.0000	913.0000	14.555	0	0	0
28/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	158.0000	135.0000	(14.557)	0	0	0
28/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,377.0000	2,531.0000	6.479	0	0	0
28/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	282.0000	341.0000	20.922	0	0	0
28/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	137.0000	116.0000	(15.328)	0	0	0
28/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	67.0000	56.0000	(16.418)	0	0	0
28/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	151.0000	128.0000	(15.232)	0	0	0
28/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,559.0000	2,716.0000	6.135	0	0	0
28/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,802.0000	3,968.0000	4.366	0	0	0
28/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,109.0000	2,259.0000	7.112	0	0	0
28/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	664.0000	593.0000	(10.693)	0	0	0
28/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,652.0000	2,810.0000	5.958	0	0	0
28/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,447.0000	1,579.0000	9.122	0	0	0
28/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
28/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,215.0000	5,047.0000	(3.221)	0	0	0
28/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,936.0000	2,082.0000	7.541	0	0	0
28/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	781.0000	698.0000	(10.627)	0	0	0
28/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	71.0000	59.0000	(16.901)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,260.0000	1,385.0000	9.921	0	0	0
28/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	240.0000	206.0000	(14.167)	0	0	0
28/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,415.0000	4,247.0000	(3.805)	0	0	0
28/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	60.0000	50.0000	(16.667)	0	0	0
28/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	368.0000	320.0000	(13.043)	0	0	0
28/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	325.0000	282.0000	(13.231)	0	0	0
28/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	236.0000	288.0000	22.034	0	0	0
28/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	335.0000	400.0000	19.403	0	0	0
28/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,559.0000	2,716.0000	6.135	0	0	0
28/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	74.0000	63.0000	(14.865)	0	0	0
28/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	262.0000	226.0000	(13.740)	0	0	0
28/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,921.0000	2,755.0000	(5.683)	0	0	0
28/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,809.0000	1,952.0000	7.905	0	0	0
28/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,031.0000	919.0000	(10.863)	0	0	0
28/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	900.0000	796.0000	(11.556)	0	0	0
28/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,197.0000	2,349.0000	6.919	0	0	0
28/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
28/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	124.0000	105.0000	(15.323)	0	0	0
28/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	266.0000	323.0000	21.429	0	0	0
28/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	416.0000	502.0000	20.673	0	0	0
28/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
28/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	274.0000	236.0000	(13.869)	0	0	0
28/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	496.0000	445.0000	(10.282)	0	0	0
28/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,527.0000	1,389.0000	(9.037)	0	0	0
28/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,792.0000	2,951.0000	5.695	0	0	0
28/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,409.0000	1,540.0000	9.297	0	0	0
28/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,119.0000	1,238.0000	10.634	0	0	0
28/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	112.0000	142.0000	26.786	0	0	0
28/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	74.0000	63.0000	(14.865)	0	0	0
28/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
28/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,486.0000	1,619.0000	8.950	0	0	0
28/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	353.0000	307.0000	(13.031)	0	0	0
28/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,591.0000	4,759.0000	3.659	0	0	0
28/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
28/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,698.0000	2,857.0000	5.893	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	298.0000	258.0000	(13.423)	0	0	0
28/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	384.0000	334.0000	(13.021)	0	0	0
28/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	298.0000	258.0000	(13.423)	0	0	0
28/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,188.0000	1,310.0000	10.269	0	0	0
28/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,915.0000	5,747.0000	(2.840)	0	0	0
28/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	373.0000	449.0000	20.375	0	0	0
28/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	229.0000	197.0000	(13.974)	0	0	0
28/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
28/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,333.0000	1,462.0000	9.677	0	0	0
28/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	229.0000	197.0000	(13.974)	0	0	0
28/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,605.0000	2,763.0000	6.065	0	0	0
28/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	831.0000	949.0000	14.200	0	0	0
28/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,333.0000	1,462.0000	9.677	0	0	0
28/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
28/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,331.0000	2,485.0000	6.607	0	0	0
28/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,124.0000	3,286.0000	5.186	0	0	0
28/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	209.0000	179.0000	(14.354)	0	0	0
28/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,564.0000	1,700.0000	8.696	0	0	0
28/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
28/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,644.0000	1,783.0000	8.455	0	0	0
28/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,197.0000	2,349.0000	6.919	0	0	0
28/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,513.0000	2,669.0000	6.208	0	0	0
28/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,525.0000	1,660.0000	8.852	0	0	0
28/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,022.0000	2,170.0000	7.319	0	0	0
28/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	200.0000	171.0000	(14.500)	0	0	0
28/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,745.0000	2,904.0000	5.792	0	0	0
28/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,893.0000	2,038.0000	7.660	0	0	0
28/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	708.0000	633.0000	(10.593)	0	0	0
28/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,153.0000	1,274.0000	10.494	0	0	0
28/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	808.0000	721.0000	(10.767)	0	0	0
28/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,331.0000	2,485.0000	6.607	0	0	0
28/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	353.0000	424.0000	20.113	0	0	0
28/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	582.0000	521.0000	(10.481)	0	0	0
28/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,224.0000	1,348.0000	10.131	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	286.0000	247.0000	(13.636)	0	0	0
28/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
28/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	78.0000	66.0000	(15.385)	0	0	0
28/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,153.0000	1,274.0000	10.494	0	0	0
28/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,371.0000	1,500.0000	9.409	0	0	0
28/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	667.0000	774.0000	16.042	0	0	0
28/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	368.0000	320.0000	(13.043)	0	0	0
28/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	393.0000	475.0000	20.865	0	0	0
28/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
28/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	512.0000	459.0000	(10.352)	0	0	0
28/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	339.0000	294.0000	(13.274)	0	0	0
28/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,839.0000	2,999.0000	5.636	0	0	0
28/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,979.0000	2,126.0000	7.428	0	0	0
28/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	144.0000	122.0000	(15.278)	0	0	0
28/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	797.0000	913.0000	14.555	0	0	0
28/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	492.0000	587.0000	19.309	0	0	0
28/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	166.0000	141.0000	(15.060)	0	0	0
28/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,564.0000	1,700.0000	8.696	0	0	0
28/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	251.0000	216.0000	(13.944)	0	0	0
28/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,028.0000	3,190.0000	5.350	0	0	0
28/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	158.0000	135.0000	(14.557)	0	0	0
28/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
28/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,685.0000	1,825.0000	8.309	0	0	0
28/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	200.0000	171.0000	(14.500)	0	0	0
28/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	481.0000	432.0000	(10.187)	0	0	0
28/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,101.0000	984.0000	(10.627)	0	0	0
28/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,893.0000	2,038.0000	7.660	0	0	0
28/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	452.0000	406.0000	(10.177)	0	0	0
28/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,685.0000	1,825.0000	8.309	0	0	0
28/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,851.0000	1,995.0000	7.780	0	0	0
28/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	937.0000	1,060.0000	13.127	0	0	0
28/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,767.0000	1,909.0000	8.036	0	0	0
28/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	182.0000	156.0000	(14.286)	0	0	0
28/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	174.0000	148.0000	(14.943)	0	0	0
28/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	182.0000	156.0000	(14.286)	0	0	0
28/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,066.0000	951.0000	(10.788)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	932.0000	826.0000	(11.373)	0	0	0
28/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,767.0000	1,909.0000	8.036	0	0	0
28/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	251.0000	305.0000	21.514	0	0	0
28/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	865.0000	985.0000	13.873	0	0	0
28/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	868.0000	770.0000	(11.290)	0	0	0
28/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	317.0000	380.0000	19.874	0	0	0
28/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	838.0000	745.0000	(11.098)	0	0	0
28/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	496.0000	445.0000	(10.282)	0	0	0
28/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	831.0000	949.0000	14.200	0	0	0
28/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	637.0000	741.0000	16.327	0	0	0
28/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	602.0000	538.0000	(10.631)	0	0	0
28/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	685.0000	613.0000	(10.511)	0	0	0
28/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	520.0000	616.0000	18.462	0	0	0
28/05/2009	£ / R	2009/12/14			Currency Future	13.5015	13.3380	(1.211)	13.3000	13.3000	1,476
28/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,227.0000	1,333.0000	8.639	0	0	0
28/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,308.0000	2,168.0000	(6.066)	0	0	0
28/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,127.0000	1,033.0000	(8.341)	0	0	0
28/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,069.0000	983.0000	(8.045)	0	0	0
28/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,652.0000	5,488.0000	(2.902)	0	0	0
28/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	885.0000	819.0000	(7.458)	0	0	0
28/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	107.0000	130.0000	21.495	0	0	0
28/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	525.0000	595.0000	13.333	0	0	0
28/05/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	783.0000	881.0000	12.516	0	0	0
28/05/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,187.0000	1,090.0000	(8.172)	0	0	0
28/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
28/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,164.0000	1,268.0000	8.935	0	0	0
28/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	646.0000	588.0000	(8.978)	0	0	0
28/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	466.0000	421.0000	(9.657)	0	0	0
28/05/2009	£ / R	2009/12/14	12.80	Put	Currency Future	485.0000	552.0000	13.814	0	0	0
28/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,155.0000	3,994.0000	(3.875)	0	0	0
28/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	704.0000	642.0000	(8.807)	0	0	0
28/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
28/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,109.0000	6,271.0000	2.652	0	0	0
28/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
28/05/2009	£ / R	2009/12/14	13.20	Put	Currency Future	666.0000	761.0000	14.264	0	0	0
28/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,564.0000	1,683.0000	7.609	0	0	0
28/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,712.0000	3,552.0000	(4.310)	0	0	0
28/05/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,635.0000	4,794.0000	3.430	0	0	0
28/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,195.0000	1,300.0000	8.787	0	0	0
28/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,103.0000	1,204.0000	9.157	0	0	0
28/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	211.0000	189.0000	(10.427)	0	0	0
28/05/2009	£ / R	2009/12/14	12.10	Put	Currency Future	260.0000	305.0000	17.308	0	0	0
28/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,804.0000	6,967.0000	2.396	0	0	0
28/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	783.0000	881.0000	12.516	0	0	0
28/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	844.0000	782.0000	(7.346)	0	0	0
28/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
28/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	118.0000	105.0000	(11.017)	0	0	0
28/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	885.0000	819.0000	(7.458)	0	0	0
28/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	567.0000	645.0000	13.757	0	0	0
28/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,784.0000	1,910.0000	7.063	0	0	0
28/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	724.0000	820.0000	13.260	0	0	0
28/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	628.0000	571.0000	(9.076)	0	0	0
28/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,600.0000	1,720.0000	7.500	0	0	0
28/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	967.0000	899.0000	(7.032)	0	0	0
28/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	452.0000	408.0000	(9.735)	0	0	0
28/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	386.0000	348.0000	(9.845)	0	0	0
28/05/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,202.0000	5,038.0000	(3.153)	0	0	0
28/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	424.0000	383.0000	(9.670)	0	0	0
28/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	925.0000	858.0000	(7.243)	0	0	0
28/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	753.0000	699.0000	(7.171)	0	0	0
28/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,529.0000	1,646.0000	7.652	0	0	0
28/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,319.0000	5,480.0000	3.027	0	0	0
28/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,259.0000	1,366.0000	8.499	0	0	0
28/05/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,510.0000	2,651.0000	5.618	0	0	0
28/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	638.0000	732.0000	14.734	0	0	0
28/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	905.0000	1,009.0000	11.492	0	0	0
28/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	788.0000	731.0000	(7.234)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	610.0000	554.0000	(9.180)	0	0	0
28/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,868.0000	4,023.0000	4.007	0	0	0
28/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	59.0000	74.0000	25.424	0	0	0
28/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	665.0000	606.0000	(8.872)	0	0	0
28/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	480.0000	434.0000	(9.583)	0	0	0
28/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,013.0000	940.0000	(7.206)	0	0	0
28/05/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,481.0000	1,370.0000	(7.495)	0	0	0
28/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	937.0000	1,043.0000	11.313	0	0	0
28/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	542.0000	491.0000	(9.410)	0	0	0
28/05/2009	£ / R	2009/12/14	12.35	Put	Currency Future	330.0000	382.0000	15.758	0	0	0
28/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	806.0000	747.0000	(7.320)	0	0	0
28/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	843.0000	944.0000	11.981	0	0	0
28/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,673.0000	1,795.0000	7.292	0	0	0
28/05/2009	£ / R	2009/12/14	14.85	Call	Currency Future	398.0000	359.0000	(9.799)	0	0	0
28/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,977.0000	2,107.0000	6.576	0	0	0
28/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,747.0000	1,871.0000	7.098	0	0	0
28/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,784.0000	1,910.0000	7.063	0	0	0
28/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	646.0000	588.0000	(8.978)	0	0	0
28/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,425.0000	1,539.0000	8.000	0	0	0
28/05/2009	£ / R	2009/12/14	13.15	Call	Currency Future	990.0000	920.0000	(7.071)	0	0	0
28/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	704.0000	642.0000	(8.807)	0	0	0
28/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	328.0000	295.0000	(10.061)	0	0	0
28/05/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,662.0000	1,543.0000	(7.160)	0	0	0
28/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,103.0000	1,204.0000	9.157	0	0	0
28/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,195.0000	1,300.0000	8.787	0	0	0
28/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	526.0000	477.0000	(9.316)	0	0	0
28/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	611.0000	702.0000	14.894	0	0	0
28/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	386.0000	348.0000	(9.845)	0	0	0
28/05/2009	£ / R	2009/12/14	15.35	Call	Currency Future	287.0000	258.0000	(10.105)	0	0	0
28/05/2009	£ / R	2009/12/14	16.85	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
28/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,391.0000	1,503.0000	8.052	0	0	0
28/05/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,136.0000	2,270.0000	6.273	0	0	0
28/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,097.0000	1,006.0000	(8.295)	0	0	0
28/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	905.0000	838.0000	(7.403)	0	0	0
28/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	525.0000	595.0000	13.333	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	41.0000	52.0000	26.829	0	0	0
28/05/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,447.0000	3,599.0000	4.410	0	0	0
28/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	495.0000	448.0000	(9.495)	0	0	0
28/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,217.0000	3,367.0000	4.663	0	0	0
28/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	753.0000	850.0000	12.882	0	0	0
28/05/2009	£ / R	2009/12/14	9.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
28/05/2009	£ / R	2009/12/14	12.95	Put	Currency Future	546.0000	618.0000	13.187	0	0	0
28/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/05/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,357.0000	6,519.0000	2.548	0	0	0
28/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,002.0000	1,111.0000	10.878	0	0	0
28/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,249.0000	1,149.0000	(8.006)	0	0	0
28/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,341.0000	2,479.0000	5.895	0	0	0
28/05/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,878.0000	5,038.0000	3.280	0	0	0
28/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,313.0000	1,210.0000	(7.845)	0	0	0
28/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	243.0000	217.0000	(10.700)	0	0	0
28/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,710.0000	2,562.0000	(5.461)	0	0	0
28/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	558.0000	507.0000	(9.140)	0	0	0
28/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	510.0000	462.0000	(9.412)	0	0	0
28/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,016.0000	2,147.0000	6.498	0	0	0
28/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	318.0000	285.0000	(10.377)	0	0	0
28/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
28/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,938.0000	2,067.0000	6.656	0	0	0
28/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,127.0000	1,033.0000	(8.341)	0	0	0
28/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,217.0000	1,119.0000	(8.053)	0	0	0
28/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,494.0000	1,610.0000	7.764	0	0	0
28/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	411.0000	472.0000	14.842	0	0	0
28/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	339.0000	305.0000	(10.029)	0	0	0
28/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,357.0000	1,469.0000	8.254	0	0	0
28/05/2009	£ / R	2009/12/14	14.25	Call	Currency Future	575.0000	522.0000	(9.217)	0	0	0
28/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,291.0000	1,400.0000	8.443	0	0	0
28/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	466.0000	531.0000	13.948	0	0	0
28/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	447.0000	511.0000	14.318	0	0	0
28/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	720.0000	660.0000	(8.333)	0	0	0
28/05/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,459.0000	1,574.0000	7.882	0	0	0
28/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	374.0000	337.0000	(9.893)	0	0	0
28/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	592.0000	538.0000	(9.122)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,942.0000	2,790.0000	(5.167)	0	0	0
28/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	505.0000	574.0000	13.663	0	0	0
28/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,324.0000	1,434.0000	8.308	0	0	0
28/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	825.0000	765.0000	(7.273)	0	0	0
28/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,069.0000	1,172.0000	9.635	0	0	0
28/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,600.0000	1,720.0000	7.500	0	0	0
28/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,227.0000	1,333.0000	8.639	0	0	0
28/05/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	874.0000	977.0000	11.785	0	0	0
28/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	350.0000	315.0000	(10.000)	0	0	0
28/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,899.0000	2,027.0000	6.740	0	0	0
28/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	452.0000	408.0000	(9.735)	0	0	0
28/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,259.0000	1,366.0000	8.499	0	0	0
28/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	480.0000	434.0000	(9.583)	0	0	0
28/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,822.0000	1,949.0000	6.970	0	0	0
28/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,035.0000	1,142.0000	10.338	0	0	0
28/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,391.0000	1,503.0000	8.052	0	0	0
28/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	610.0000	554.0000	(9.180)	0	0	0
28/05/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,902.0000	5,738.0000	(2.779)	0	0	0
28/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	736.0000	680.0000	(7.609)	0	0	0
28/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	542.0000	491.0000	(9.410)	0	0	0
28/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,404.0000	4,241.0000	(3.701)	0	0	0
28/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,425.0000	1,539.0000	8.000	0	0	0
28/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	628.0000	571.0000	(9.076)	0	0	0
28/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,860.0000	1,988.0000	6.882	0	0	0
28/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	526.0000	477.0000	(9.316)	0	0	0
28/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,133.0000	1,235.0000	9.003	0	0	0
28/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	969.0000	1,077.0000	11.146	0	0	0
28/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,710.0000	1,833.0000	7.193	0	0	0
28/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	806.0000	747.0000	(7.320)	0	0	0
28/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	720.0000	660.0000	(8.333)	0	0	0
28/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	905.0000	1,009.0000	11.492	0	0	0
28/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,069.0000	1,172.0000	9.635	0	0	0
28/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	770.0000	715.0000	(7.143)	0	0	0
28/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	685.0000	623.0000	(9.051)	0	0	0
28/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	466.0000	421.0000	(9.657)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	362.0000	326.0000	(9.945)	0	0	0
28/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	438.0000	395.0000	(9.817)	0	0	0
28/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	813.0000	912.0000	12.177	0	0	0
28/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	411.0000	371.0000	(9.732)	0	0	0
28/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,529.0000	1,646.0000	7.652	0	0	0
28/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	864.0000	800.0000	(7.407)	0	0	0
28/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,564.0000	1,683.0000	7.609	0	0	0
28/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	695.0000	790.0000	13.669	0	0	0
28/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,636.0000	1,757.0000	7.396	0	0	0
28/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	753.0000	850.0000	12.882	0	0	0
28/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,040.0000	961.0000	(7.596)	0	0	0
28/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	589.0000	673.0000	14.261	0	0	0
28/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	946.0000	878.0000	(7.188)	0	0	0
28/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,156.0000	1,062.0000	(8.131)	0	0	0
28/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	905.0000	838.0000	(7.403)	0	0	0
28/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,164.0000	1,268.0000	8.935	0	0	0
28/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	665.0000	606.0000	(8.872)	0	0	0
28/05/2009	£ / R	2010/03/15			Currency Future	13.6887	13.5279	(1.175)	0.0000	0.0000	0
28/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	907.0000	995.0000	9.702	0	0	0
28/05/2009	£ / R	2010/03/15	13.95	Call	Currency Future	927.0000	866.0000	(6.580)	0	0	0
28/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,096.0000	1,023.0000	(6.661)	0	0	0
28/05/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,189.0000	1,288.0000	8.326	0	0	0
28/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	967.0000	1,058.0000	9.411	0	0	0
28/05/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,123.0000	1,221.0000	8.727	0	0	0
28/05/2009	£ / R	2010/03/15	13.85	Call	Currency Future	962.0000	899.0000	(6.549)	0	0	0
28/05/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,028.0000	1,122.0000	9.144	0	0	0
28/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,055.0000	985.0000	(6.635)	0	0	0
28/05/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,091.0000	1,187.0000	8.799	0	0	0
28/05/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,017.0000	950.0000	(6.588)	0	0	0
28/05/2009	£ / R	2010/03/15	13.80	Call	Currency Future	980.0000	915.0000	(6.633)	0	0	0
28/05/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,120.0000	1,989.0000	(6.179)	0	0	0
28/05/2009	£ / R	2010/03/15	10.80	Put	Currency Future	84.0000	98.0000	16.667	0	0	0
28/05/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,654.0000	2,784.0000	4.898	0	0	0
28/05/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,383.0000	4,519.0000	3.103	0	0	0
28/05/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,838.0000	1,956.0000	6.420	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,429.0000	1,336.0000	(6.508)	0	0	0
28/05/2009	£ / R	2010/03/15	15.85	Call	Currency Future	493.0000	462.0000	(6.288)	0	0	0
28/05/2009	£ / R	2010/03/15	16.80	Call	Currency Future	369.0000	345.0000	(6.504)	0	0	0
28/05/2009	£ / R	2010/03/15	17.85	Call	Currency Future	266.0000	242.0000	(9.023)	0	0	0
28/05/2009	£ / R	2010/03/15	14.85	Call	Currency Future	677.0000	634.0000	(6.352)	0	0	0
28/05/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,480.0000	3,617.0000	3.937	0	0	0
28/05/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,427.0000	4,564.0000	3.095	0	0	0
28/05/2009	£ / R	2010/03/15	11.85	Put	Currency Future	242.0000	274.0000	13.223	0	0	0
28/05/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,402.0000	1,311.0000	(6.491)	0	0	0
28/05/2009	£ / R	2010/03/15	9.85	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
28/05/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,892.0000	3,732.0000	(4.111)	0	0	0
28/05/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,928.0000	2,782.0000	(4.986)	0	0	0
28/05/2009	£ / R	2010/03/15	10.85	Put	Currency Future	89.0000	104.0000	16.854	0	0	0
28/05/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,081.0000	1,952.0000	(6.199)	0	0	0
28/05/2009	£ / R	2010/03/15	12.85	Put	Currency Future	563.0000	633.0000	12.433	0	0	0
28/05/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,516.0000	4,654.0000	3.056	0	0	0
28/05/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,350.0000	1,261.0000	(6.593)	0	0	0
28/05/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,614.0000	3,752.0000	3.818	0	0	0
28/05/2009	£ / R	2010/03/15	17.80	Call	Currency Future	271.0000	247.0000	(8.856)	0	0	0
28/05/2009	£ / R	2010/03/15	11.80	Put	Currency Future	231.0000	261.0000	12.987	0	0	0
28/05/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,612.0000	2,741.0000	4.939	0	0	0
28/05/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,799.0000	1,917.0000	6.559	0	0	0
28/05/2009	£ / R	2010/03/15	15.80	Call	Currency Future	501.0000	469.0000	(6.387)	0	0	0
28/05/2009	£ / R	2010/03/15	12.80	Put	Currency Future	540.0000	608.0000	12.593	0	0	0
28/05/2009	£ / R	2010/03/15	17.95	Call	Currency Future	255.0000	231.0000	(9.412)	0	0	0
28/05/2009	£ / R	2010/03/15	14.80	Call	Currency Future	688.0000	644.0000	(6.395)	0	0	0
28/05/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,973.0000	2,826.0000	(4.945)	0	0	0
28/05/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,941.0000	3,781.0000	(4.060)	0	0	0
28/05/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,525.0000	3,662.0000	3.887	0	0	0
28/05/2009	£ / R	2010/03/15	9.95	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
28/05/2009	£ / R	2010/03/15	15.95	Call	Currency Future	478.0000	447.0000	(6.485)	0	0	0
28/05/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,739.0000	2,869.0000	4.746	0	0	0
28/05/2009	£ / R	2010/03/15	16.95	Call	Currency Future	352.0000	330.0000	(6.250)	0	0	0
28/05/2009	£ / R	2010/03/15	12.70	Put	Currency Future	496.0000	561.0000	13.105	0	0	0
28/05/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,795.0000	3,635.0000	(4.216)	0	0	0
28/05/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,485.0000	1,389.0000	(6.465)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/03/15	14.95	Call	Currency Future	655.0000	614.0000	(6.260)	0	0	0
28/05/2009	£ / R	2010/03/15	11.70	Put	Currency Future	210.0000	238.0000	13.333	0	0	0
28/05/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,916.0000	2,036.0000	6.263	0	0	0
28/05/2009	£ / R	2010/03/15	14.70	Call	Currency Future	711.0000	666.0000	(6.329)	0	0	0
28/05/2009	£ / R	2010/03/15	16.85	Call	Currency Future	363.0000	340.0000	(6.336)	0	0	0
28/05/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,198.0000	2,066.0000	(6.005)	0	0	0
28/05/2009	£ / R	2010/03/15	12.95	Put	Currency Future	611.0000	684.0000	11.948	0	0	0
28/05/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,723.0000	1,838.0000	6.674	0	0	0
28/05/2009	£ / R	2010/03/15	10.95	Put	Currency Future	99.0000	115.0000	16.162	0	0	0
28/05/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,529.0000	2,656.0000	5.022	0	0	0
28/05/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,838.0000	2,693.0000	(5.109)	0	0	0
28/05/2009	£ / R	2010/03/15	17.70	Call	Currency Future	283.0000	258.0000	(8.834)	0	0	0
28/05/2009	£ / R	2010/03/15	11.95	Put	Currency Future	266.0000	300.0000	12.782	0	0	0
28/05/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,392.0000	3,528.0000	4.009	0	0	0
28/05/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,005.0000	1,877.0000	(6.384)	0	0	0
28/05/2009	£ / R	2010/03/15	16.70	Call	Currency Future	381.0000	356.0000	(6.562)	0	0	0
28/05/2009	£ / R	2010/03/15	15.70	Call	Currency Future	517.0000	484.0000	(6.383)	0	0	0
28/05/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,294.0000	4,430.0000	3.167	0	0	0
28/05/2009	£ / R	2010/03/15	10.70	Put	Currency Future	75.0000	88.0000	17.333	0	0	0
28/05/2009	£ / R	2010/03/15	9.70	Put	Currency Future	51.0000	51.0000	-	0	0	0
28/05/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,064.0000	2,916.0000	(4.830)	0	0	0
28/05/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,039.0000	3,879.0000	(3.961)	0	0	0
28/05/2009	£ / R	2010/03/15	9.80	Put	Currency Future	53.0000	53.0000	-	0	0	0
28/05/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,548.0000	1,443.0000	(6.783)	0	0	0
28/05/2009	£ / R	2010/03/15	10.60	Put	Currency Future	72.0000	79.0000	9.722	0	0	0
28/05/2009	£ / R	2010/03/15	11.60	Put	Currency Future	191.0000	216.0000	13.089	0	0	0
28/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,280.0000	2,144.0000	(5.965)	0	0	0
28/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
28/05/2009	£ / R	2010/03/15	12.60	Put	Currency Future	460.0000	515.0000	11.957	0	0	0
28/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,133.0000	3,977.0000	(3.774)	0	0	0
28/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,161.0000	3,007.0000	(4.872)	0	0	0
28/05/2009	£ / R	2010/03/15	14.60	Call	Currency Future	736.0000	689.0000	(6.386)	0	0	0
28/05/2009	£ / R	2010/03/15	15.60	Call	Currency Future	533.0000	500.0000	(6.191)	0	0	0
28/05/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,648.0000	1,761.0000	6.857	0	0	0
28/05/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,444.0000	2,572.0000	5.237	0	0	0
28/05/2009	£ / R	2010/03/15	16.60	Call	Currency Future	392.0000	367.0000	(6.378)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,303.0000	3,439.0000	4.117	0	0	0
28/05/2009	£ / R	2010/03/15	17.60	Call	Currency Future	291.0000	269.0000	(7.560)	0	0	0
28/05/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,203.0000	4,341.0000	3.283	0	0	0
28/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	762.0000	713.0000	(6.430)	0	0	0
28/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	425.0000	472.0000	11.059	0	0	0
28/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,614.0000	1,500.0000	(7.063)	0	0	0
28/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	174.0000	195.0000	12.069	0	0	0
28/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,574.0000	1,685.0000	7.052	0	0	0
28/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	550.0000	517.0000	(6.000)	0	0	0
28/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,215.0000	3,351.0000	4.230	0	0	0
28/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	404.0000	378.0000	(6.436)	0	0	0
28/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	300.0000	281.0000	(6.333)	0	0	0
28/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,363.0000	2,223.0000	(5.925)	0	0	0
28/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,258.0000	3,099.0000	(4.880)	0	0	0
28/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
28/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
28/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,228.0000	4,075.0000	(3.619)	0	0	0
28/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,111.0000	4,253.0000	3.454	0	0	0
28/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,361.0000	2,489.0000	5.421	0	0	0
28/05/2009	£ / R	2010/06/14			Currency Future	13.8734	13.7194	(1.110)	0.0000	0.0000	0
28/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,977.0000	5,824.0000	(2.560)	0	0	0
28/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	763.0000	844.0000	10.616	0	0	0
28/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
28/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,512.0000	4,365.0000	(3.258)	0	0	0
28/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	643.0000	618.0000	(3.888)	0	0	0
28/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	897.0000	984.0000	9.699	0	0	0
28/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,110.0000	1,059.0000	(4.595)	0	0	0
28/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
28/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,536.0000	1,463.0000	(4.753)	0	0	0
28/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,420.0000	1,353.0000	(4.718)	0	0	0
28/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,469.0000	6,612.0000	2.211	0	0	0
28/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,387.0000	1,490.0000	7.426	0	0	0
28/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,116.0000	2,981.0000	(4.332)	0	0	0
28/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,840.0000	4,974.0000	2.769	0	0	0
28/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,255.0000	1,197.0000	(4.622)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,131.0000	1,227.0000	8.488	0	0	0
28/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,045.0000	997.0000	(4.593)	0	0	0
28/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	255.0000	284.0000	11.373	0	0	0
28/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,870.0000	2,999.0000	4.495	0	0	0
28/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,198.0000	1,143.0000	(4.591)	0	0	0
28/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
28/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	143.0000	161.0000	12.587	0	0	0
28/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	279.0000	264.0000	(5.376)	0	0	0
28/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	192.0000	181.0000	(5.729)	0	0	0
28/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,225.0000	1,323.0000	8.000	0	0	0
28/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,286.0000	5,135.0000	(2.857)	0	0	0
28/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	363.0000	343.0000	(5.510)	0	0	0
28/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,165.0000	4,300.0000	3.241	0	0	0
28/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,944.0000	1,844.0000	(5.144)	0	0	0
28/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	467.0000	448.0000	(4.069)	0	0	0
28/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,299.0000	2,421.0000	5.307	0	0	0
28/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,978.0000	1,876.0000	(5.157)	0	0	0
28/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,104.0000	5,240.0000	2.665	0	0	0
28/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	772.0000	741.0000	(4.016)	0	0	0
28/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,257.0000	1,356.0000	7.876	0	0	0
28/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,784.0000	1,690.0000	(5.269)	0	0	0
28/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,521.0000	1,628.0000	7.035	0	0	0
28/05/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,321.0000	1,422.0000	7.646	0	0	0
28/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,180.0000	1,125.0000	(4.661)	0	0	0
28/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,768.0000	3,902.0000	3.556	0	0	0
28/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	454.0000	506.0000	11.454	0	0	0
28/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	438.0000	420.0000	(4.110)	0	0	0
28/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,289.0000	1,389.0000	7.758	0	0	0
28/05/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,144.0000	1,092.0000	(4.545)	0	0	0
28/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,944.0000	4,078.0000	3.398	0	0	0
28/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,162.0000	1,108.0000	(4.647)	0	0	0
28/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,663.0000	1,583.0000	(4.811)	0	0	0
28/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	80.0000	88.0000	10.000	0	0	0
28/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	783.0000	751.0000	(4.087)	0	0	0
28/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,506.0000	5,644.0000	2.506	0	0	0
28/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,730.0000	5,577.0000	(2.670)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,081.0000	3,210.0000	4.187	0	0	0
28/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
28/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,465.0000	1,396.0000	(4.710)	0	0	0
28/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
28/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,355.0000	1,292.0000	(4.649)	0	0	0
28/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,217.0000	1,160.0000	(4.684)	0	0	0
28/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,237.0000	6,379.0000	2.277	0	0	0
28/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	605.0000	580.0000	(4.132)	0	0	0
28/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,890.0000	7,035.0000	2.104	0	0	0
28/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,276.0000	4,130.0000	(3.414)	0	0	0
28/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	982.0000	1,072.0000	9.165	0	0	0
28/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	449.0000	431.0000	(4.009)	0	0	11,194
28/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,194.0000	1,291.0000	8.124	0	0	0
28/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
28/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,260.0000	2,381.0000	5.354	0	0	0
28/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	327.0000	309.0000	(5.505)	0	0	0
28/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,076.0000	4,211.0000	3.312	0	0	0
28/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	639.0000	714.0000	11.737	0	0	0
28/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,900.0000	2,769.0000	(4.517)	0	0	0
28/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,854.0000	3,707.0000	(3.814)	0	0	0
28/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	523.0000	502.0000	(4.015)	0	0	0
28/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	612.0000	587.0000	(4.085)	0	0	0
28/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,528.0000	2,404.0000	(4.905)	0	0	0
28/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	53.0000	61.0000	15.094	0	0	0
28/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,550.0000	3,683.0000	3.746	0	0	0
28/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	357.0000	337.0000	(5.602)	0	0	0
28/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,039.0000	3,168.0000	4.245	0	0	0
28/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	953.0000	1,043.0000	9.444	0	0	0
28/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,398.0000	1,332.0000	(4.721)	0	0	11,194
28/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,884.0000	5,018.0000	2.744	0	0	0
28/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	869.0000	955.0000	9.896	0	0	0
28/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	842.0000	927.0000	10.095	0	0	0
28/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	925.0000	1,013.0000	9.514	0	0	0
28/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	471.0000	524.0000	11.253	0	0	0
28/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,442.0000	1,374.0000	(4.716)	0	0	0
28/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	722.0000	693.0000	(4.017)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	619.0000	689.0000	11.309	0	0	0
28/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,061.0000	1,012.0000	(4.618)	0	0	0
28/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,376.0000	1,312.0000	(4.651)	0	0	0
28/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,499.0000	2,624.0000	5.002	0	0	0
28/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,988.0000	4,122.0000	3.360	0	0	0
28/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,487.0000	1,593.0000	7.128	0	0	0
28/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,225.0000	1,323.0000	8.000	0	0	0
28/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	794.0000	761.0000	(4.156)	0	0	0
28/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	461.0000	442.0000	(4.121)	0	0	0
28/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,198.0000	1,143.0000	(4.591)	0	0	0
28/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,221.0000	2,341.0000	5.403	0	0	0
28/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,298.0000	4,435.0000	3.188	0	0	0
28/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	561.0000	620.0000	10.517	0	0	0
28/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	473.0000	453.0000	(4.228)	0	0	0
28/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	660.0000	634.0000	(3.939)	0	0	0
28/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,693.0000	1,608.0000	(5.021)	0	0	0
28/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,556.0000	1,663.0000	6.877	0	0	0
28/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,900.0000	4,034.0000	3.436	0	0	0
28/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	177.0000	199.0000	12.429	0	0	0
28/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	510.0000	489.0000	(4.118)	0	0	0
28/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,029.0000	983.0000	(4.470)	0	0	0
28/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,794.0000	4,930.0000	2.837	0	0	0
28/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,637.0000	3,770.0000	3.657	0	0	0
28/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	218.0000	244.0000	11.927	0	0	0
28/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,696.0000	1,807.0000	6.545	0	0	0
28/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	368.0000	349.0000	(5.163)	0	0	0
28/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	928.0000	887.0000	(4.418)	0	0	0
28/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	491.0000	471.0000	(4.073)	0	0	0
28/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	396.0000	380.0000	(4.040)	0	0	0
28/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	597.0000	572.0000	(4.188)	0	0	0
28/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	438.0000	488.0000	11.416	0	0	0
28/05/2009	£ / R	2010/06/14	11.85	Put	Currency Future	0.0000	347.0000	100.000	0	0	0
28/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,523.0000	4,660.0000	3.029	0	0	0
28/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,573.0000	3,429.0000	(4.030)	0	0	0
28/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,236.0000	1,178.0000	(4.693)	0	0	0
28/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,011.0000	1,908.0000	(5.122)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/06/14	10.85	Put	Currency Future	0.0000	155.0000	100.000	0	0	0
28/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,990.0000	2,107.0000	5.879	0	0	0
28/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,162.0000	1,259.0000	8.348	0	0	0
28/05/2009	£ / R	2010/06/14	11.85	Call	Currency Future	0.0000	2,216.0000	100.000	0	0	0
28/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,805.0000	1,918.0000	6.260	0	0	0
28/05/2009	£ / R	2010/06/14	9.85	Call	Currency Future	0.0000	3,942.0000	100.000	0	0	0
28/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	100.0000	109.0000	9.000	0	0	0
28/05/2009	£ / R	2010/06/14	10.85	Call	Currency Future	0.0000	3,024.0000	100.000	0	0	0
28/05/2009	£ / R	2010/06/14	9.85	Put	Currency Future	0.0000	73.0000	100.000	0	0	0
28/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	864.0000	827.0000	(4.282)	0	0	0
28/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,123.0000	3,252.0000	4.131	0	0	0
28/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	970.0000	927.0000	(4.433)	0	0	0
28/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,182.0000	2,302.0000	5.500	0	0	0
28/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,691.0000	2,563.0000	(4.757)	0	0	0
28/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,749.0000	4,886.0000	2.885	0	0	0
28/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	127.0000	141.0000	11.024	0	0	0
28/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	285.0000	319.0000	11.930	0	0	0
28/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,251.0000	3,111.0000	(4.306)	0	0	0
28/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,183.0000	4,037.0000	(3.490)	0	0	0
28/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,207.0000	3,337.0000	4.054	0	0	0
28/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	59.0000	67.0000	13.559	0	0	0
28/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,723.0000	1,634.0000	(5.165)	0	0	0
28/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,409.0000	2,289.0000	(4.981)	0	0	0
28/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	805.0000	771.0000	(4.224)	0	0	0
28/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,354.0000	1,456.0000	7.533	0	0	0
28/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	599.0000	665.0000	11.018	0	0	0
28/05/2009	£ / R	2010/06/14	13.15	Put	Currency Future	789.0000	871.0000	10.393	0	0	0
28/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	581.0000	557.0000	(4.131)	0	0	0
28/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,856.0000	3,990.0000	3.475	0	0	0
28/05/2009	£ / R	2010/06/14	16.65	Call	Currency Future	558.0000	535.0000	(4.122)	0	0	0
28/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,378.0000	2,502.0000	5.214	0	0	0
28/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	479.0000	459.0000	(4.175)	0	0	0
28/05/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,335.0000	3,466.0000	3.928	0	0	0
28/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	752.0000	721.0000	(4.122)	0	0	0
28/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	372.0000	356.0000	(4.301)	0	0	0
28/05/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,512.0000	1,440.0000	(4.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	107.0000	117.0000	9.346	0	0	0
28/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	620.0000	595.0000	(4.032)	0	0	0
28/05/2009	£ / R	2010/06/14	12.15	Put	Currency Future	391.0000	438.0000	12.020	0	0	0
28/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,480.0000	3,337.0000	(4.109)	0	0	0
28/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,786.0000	2,915.0000	4.630	0	0	0
28/05/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,114.0000	2,007.0000	(5.061)	0	0	0
28/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
28/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,996.0000	3,126.0000	4.339	0	0	0
28/05/2009	£ / R	2010/06/14	10.15	Put	Currency Future	83.0000	91.0000	9.639	0	0	0
28/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,609.0000	2,483.0000	(4.829)	0	0	0
28/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	236.0000	263.0000	11.441	0	0	0
28/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,127.0000	1,075.0000	(4.614)	0	0	0
28/05/2009	£ / R	2010/06/14	17.65	Call	Currency Future	432.0000	414.0000	(4.167)	0	0	0
28/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,879.0000	1,781.0000	(5.216)	0	0	0
28/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,626.0000	1,735.0000	6.704	0	0	0
28/05/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,807.0000	3,660.0000	(3.861)	0	0	0
28/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	999.0000	954.0000	(4.505)	0	0	0
28/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	506.0000	562.0000	11.067	0	0	0
28/05/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,209.0000	4,345.0000	3.231	0	0	0
28/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,418.0000	4,271.0000	(3.327)	0	0	0
28/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	704.0000	676.0000	(3.977)	0	0	0
28/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	544.0000	522.0000	(4.044)	0	0	0
28/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,620.0000	3,475.0000	(4.006)	0	0	0
28/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,580.0000	2,706.0000	4.884	0	0	0
28/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,560.0000	4,412.0000	(3.246)	0	0	0
28/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	422.0000	404.0000	(4.265)	0	0	0
28/05/2009	£ / R	2010/06/14	13.05	Put	Currency Future	737.0000	817.0000	10.855	0	0	0
28/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	96.0000	105.0000	9.375	0	0	0
28/05/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,561.0000	1,486.0000	(4.805)	0	0	0
28/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
28/05/2009	£ / R	2010/06/14	12.05	Put	Currency Future	362.0000	406.0000	12.155	0	0	0
28/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	209.0000	234.0000	11.962	0	0	0
28/05/2009	£ / R	2010/06/14	15.55	Call	Currency Future	742.0000	712.0000	(4.043)	0	0	0
28/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,732.0000	2,604.0000	(4.685)	0	0	0
28/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,120.0000	4,256.0000	3.301	0	0	0
28/05/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,418.0000	2,542.0000	5.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	444.0000	425.0000	(4.279)	0	0	0
28/05/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,250.0000	3,380.0000	4.000	0	0	0
28/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,420.0000	3,552.0000	3.860	0	0	0
28/05/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,016.0000	5,151.0000	2.691	0	0	0
28/05/2009	£ / R	2010/06/14	18.55	Call	Currency Future	339.0000	320.0000	(5.605)	0	0	0
28/05/2009	£ / R	2010/06/14	16.55	Call	Currency Future	573.0000	550.0000	(4.014)	0	0	0
28/05/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,185.0000	2,075.0000	(5.034)	0	0	0
28/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,165.0000	3,295.0000	4.107	0	0	0
28/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,032.0000	4,167.0000	3.348	0	0	0
28/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	455.0000	436.0000	(4.176)	0	0	0
28/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	351.0000	332.0000	(5.413)	0	0	0
28/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,928.0000	5,062.0000	2.719	0	0	0
28/05/2009	£ / R	2010/06/14	11.05	Put	Currency Future	163.0000	183.0000	12.270	0	0	0
28/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	589.0000	564.0000	(4.244)	0	0	0
28/05/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,901.0000	3,754.0000	(3.768)	0	0	0
28/05/2009	£ / R	2010/06/14	10.05	Put	Currency Future	77.0000	84.0000	9.091	0	0	0
28/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,339.0000	2,461.0000	5.216	0	0	0
28/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,611.0000	1,534.0000	(4.780)	0	0	0
28/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	687.0000	764.0000	11.208	0	0	0
28/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	762.0000	731.0000	(4.068)	0	0	0
28/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,294.0000	2,180.0000	(4.969)	0	0	0
28/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	69.0000	75.0000	8.696	0	0	0
28/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,043.0000	3,895.0000	(3.661)	0	0	0
28/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	320.0000	361.0000	12.813	0	0	0
28/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	663.0000	739.0000	11.463	0	0	0
28/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,637.0000	1,558.0000	(4.826)	0	0	0
28/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,995.0000	3,848.0000	(3.680)	0	0	0
28/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,072.0000	2,938.0000	(4.362)	0	0	0
28/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	72.0000	78.0000	8.333	0	0	0
28/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	149.0000	168.0000	12.752	0	0	0
28/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	334.0000	376.0000	12.575	0	0	0
28/05/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,986.0000	2,853.0000	(4.454)	0	0	0
28/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,257.0000	2,145.0000	(4.962)	0	0	0
28/05/2009	€ / R	2009/06/12			Currency Future	11.3921	11.2937	(0.864)	11.4900	1.0000	38,379
28/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,908.0000	4,006.0000	2.508	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
28/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	€ / R 2009/06/12	10.90	Put	Currency Future	32.0000	52.0000	62.500	0	0	0
28/05/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,658.0000	2,756.0000	3.687	0	0	0
28/05/2009	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,958.0000	3,056.0000	3.313	0	0	0
28/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	694.0000	778.0000	12.104	0	0	0
28/05/2009	€ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	15.40	Put	Currency Future	4,008.0000	4,106.0000	2.445	0	0	0
28/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,908.0000	2,006.0000	5.136	0	0	0
28/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	26.0000	15.0000	(42.308)	0	0	0
28/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,509.0000	1,607.0000	6.494	0	0	0
28/05/2009	€ / R 2009/06/12	10.90	Call	Currency Future	524.0000	446.0000	(14.885)	0	0	0
28/05/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,708.0000	1,806.0000	5.738	0	0	0
28/05/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,708.0000	2,806.0000	3.619	0	0	0
28/05/2009	€ / R 2009/06/12	14.45	Put	Currency Future	3,058.0000	3,156.0000	3.205	0	0	0
28/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	365.0000	293.0000	(19.726)	0	0	0
28/05/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,358.0000	3,456.0000	2.918	0	0	0
28/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	69.0000	44.0000	(36.232)	0	0	0
28/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,808.0000	2,906.0000	3.490	0	0	0
28/05/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,258.0000	2,356.0000	4.340	0	0	0
28/05/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.25	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
28/05/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,858.0000	2,956.0000	3.429	0	0	0
28/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,458.0000	3,556.0000	2.834	0	0	0
28/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	73.0000	99.0000	35.616	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	219.0000	168.0000	(23.288)	0	0	0
28/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.50	Put	Currency Future	3,108.0000	3,206.0000	3.153	0	0	0
28/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	37.0000	22.0000	(40.541)	0	0	0
28/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,908.0000	4,006.0000	2.508	0	0	0
28/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	10.40	Call	Currency Future	994.0000	898.0000	(9.658)	0	0	0
28/05/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,559.0000	1,657.0000	6.286	0	0	0
28/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	69.0000	44.0000	(36.232)	0	0	0
28/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	784.0000	871.0000	11.097	0	0	0
28/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,658.0000	2,756.0000	3.687	0	0	0
28/05/2009	€ / R	2009/06/12	15.60	Put	Currency Future	4,208.0000	4,306.0000	2.329	0	0	0
28/05/2009	€ / R	2009/06/12	13.85	Put	Currency Future	2,458.0000	2,556.0000	3.987	0	0	0
28/05/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,358.0000	2,456.0000	4.156	0	0	0
28/05/2009	€ / R	2009/06/12	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,658.0000	3,756.0000	2.679	0	0	0
28/05/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,708.0000	2,806.0000	3.619	0	0	0
28/05/2009	€ / R	2009/06/12	10.40	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
28/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	4,108.0000	4,206.0000	2.386	0	0	0
28/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	2,208.0000	2,306.0000	4.438	0	0	0
28/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,408.0000	3,506.0000	2.876	0	0	0
28/05/2009	€ / R	2009/06/12	14.95	Put	Currency Future	3,558.0000	3,656.0000	2.754	0	0	0
28/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,492.0000	2,394.0000	(3.933)	0	0	0
28/05/2009	€ / R	2009/06/12	11.80	Call	Currency Future	80.0000	52.0000	(35.000)	0	0	0
28/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,410.0000	1,507.0000	6.879	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,758.0000	2,856.0000	3.553	0	0	0
28/05/2009	€ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,508.0000	6,606.0000	1.506	0	0	0
28/05/2009	€ / R	2009/06/12	12.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	487.0000	559.0000	14.784	0	0	0
28/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	331.0000	263.0000	(20.544)	0	0	0
28/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,508.0000	3,606.0000	2.794	0	0	0
28/05/2009	€ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	177.0000	224.0000	26.554	0	0	0
28/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	127.0000	93.0000	(26.772)	0	0	0
28/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	3,008.0000	3,106.0000	3.258	0	0	0
28/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	527.0000	601.0000	14.042	0	0	0
28/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	7.40	Call	Currency Future	3,992.0000	3,894.0000	(2.455)	0	0	0
28/05/2009	€ / R	2009/06/12	12.25	Put	Currency Future	876.0000	966.0000	10.274	0	0	0
28/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,261.0000	1,358.0000	7.692	0	0	0
28/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	335.0000	400.0000	19.403	0	0	0
28/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	3,008.0000	3,106.0000	3.258	0	0	0
28/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	2,008.0000	2,106.0000	4.880	0	0	0
28/05/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	1,018.0000	1,111.0000	9.136	0	0	0
28/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,408.0000	2,506.0000	4.070	0	0	0
28/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	1,212.0000	1,308.0000	7.921	0	0	0
28/05/2009	€ / R	2009/06/12	13.45	Put	Currency Future	2,058.0000	2,156.0000	4.762	0	0	0
28/05/2009	€ / R	2009/06/12	14.40	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
28/05/2009	€ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,459.0000	1,557.0000	6.717	0	0	0
28/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,758.0000	2,856.0000	3.553	0	0	0
28/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,508.0000	2,606.0000	3.907	0	0	0
28/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,908.0000	3,006.0000	3.370	0	0	0
28/05/2009	€ / R	2009/06/12	14.65	Put	Currency Future	3,258.0000	3,356.0000	3.008	0	0	0
28/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,708.0000	1,806.0000	5.738	0	0	0
28/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	442.0000	359.0000	(18.778)	0	0	0
28/05/2009	€ / R	2009/06/12	11.50	Put	Currency Future	266.0000	325.0000	22.180	0	0	0
28/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	3,208.0000	3,306.0000	3.055	0	0	0
28/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,609.0000	1,707.0000	6.091	0	0	0
28/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
28/05/2009	€ / R	2009/06/12	11.00	Put	Currency Future	50.0000	65.0000	30.000	0	0	0
28/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	2,158.0000	2,256.0000	4.541	0	0	0
28/05/2009	€ / R	2009/06/12	11.95	Put	Currency Future	608.0000	688.0000	13.158	0	0	0
28/05/2009	€ / R	2009/06/12	14.55	Put	Currency Future	3,158.0000	3,256.0000	3.103	0	0	0
28/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	365.0000	293.0000	(19.726)	0	0	0
28/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,408.0000	3,506.0000	2.876	0	0	0
28/05/2009	€ / R	2009/06/12	14.70	Put	Currency Future	3,308.0000	3,406.0000	2.963	0	0	0
28/05/2009	€ / R	2009/06/12	11.95	Call	Currency Future	51.0000	31.0000	(39.216)	0	0	0
28/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	73.0000	99.0000	35.616	0	0	0
28/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	3,208.0000	3,306.0000	3.055	0	0	0
28/05/2009	€ / R	2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	127.0000	93.0000	(26.772)	0	0	0
28/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	2,158.0000	2,256.0000	4.541	0	0	0
28/05/2009	€ / R	2009/06/12	15.10	Put	Currency Future	3,708.0000	3,806.0000	2.643	0	0	0
28/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	335.0000	400.0000	19.403	0	0	0
28/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	31.0000	18.0000	(41.935)	0	0	0
28/05/2009	€ / R	2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	12.70	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	142.0000	105.0000	(26.056)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,492.0000	5,394.0000	(1.784)	0	0	0
28/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	527.0000	601.0000	14.042	0	0	0
28/05/2009	€ / R 2009/06/12	11.30	Call	Currency Future	243.0000	188.0000	(22.634)	0	0	0
28/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,163.0000	1,259.0000	8.255	0	0	0
28/05/2009	€ / R 2009/06/12	11.15	Put	Currency Future	89.0000	119.0000	33.708	0	0	0
28/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,608.0000	3,706.0000	2.716	0	0	0
28/05/2009	€ / R 2009/06/12	16.40	Put	Currency Future	5,008.0000	5,106.0000	1.957	0	0	0
28/05/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,311.0000	1,408.0000	7.399	0	0	0
28/05/2009	€ / R 2009/06/12	11.55	Put	Currency Future	300.0000	362.0000	20.667	0	0	0
28/05/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	739.0000	824.0000	11.502	0	0	0
28/05/2009	€ / R 2009/06/12	11.30	Put	Currency Future	151.0000	195.0000	29.139	0	0	0
28/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,558.0000	2,656.0000	3.831	0	0	0
28/05/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,408.0000	6,506.0000	1.529	0	0	0
28/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,858.0000	3,956.0000	2.540	0	0	0
28/05/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	11.45	Call	Currency Future	176.0000	133.0000	(24.432)	0	0	0
28/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,908.0000	5,006.0000	1.997	0	0	0
28/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/05/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	€ / R 2009/06/12	11.50	Call	Currency Future	158.0000	119.0000	(24.684)	0	0	0
28/05/2009	€ / R 2009/06/12	16.75	Put	Currency Future	5,358.0000	5,456.0000	1.829	0	0	0
28/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	10.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/05/2009	€ / R 2009/06/12	12.00	Call	Currency Future	43.0000	26.0000	(39.535)	0	0	0
28/05/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,908.0000	2,006.0000	5.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	923.0000	1,014.0000	9.859	0	0	0
28/05/2009	€ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	15.20	Put	Currency Future	3,808.0000	3,906.0000	2.574	0	0	0
28/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.25	Put	Currency Future	1,858.0000	1,956.0000	5.274	0	0	0
28/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,508.0000	2,606.0000	3.907	0	0	0
28/05/2009	€ / R	2009/06/12	12.75	Put	Currency Future	1,360.0000	1,457.0000	7.132	0	0	0
28/05/2009	€ / R	2009/06/12	12.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	177.0000	224.0000	26.554	0	0	0
28/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,509.0000	1,607.0000	6.494	0	0	0
28/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	2,208.0000	2,306.0000	4.438	0	0	0
28/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	€ / R	2009/06/12	13.50	Put	Currency Future	2,108.0000	2,206.0000	4.649	0	0	0
28/05/2009	€ / R	2009/06/12	11.20	Call	Currency Future	299.0000	236.0000	(21.070)	0	0	0
28/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,408.0000	2,506.0000	4.070	0	0	0
28/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,858.0000	6,956.0000	1.429	0	0	0
28/05/2009	€ / R	2009/06/12	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,308.0000	2,406.0000	4.246	0	0	0
28/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	0
28/05/2009	€ / R	2009/06/12	11.75	Call	Currency Future	90.0000	62.0000	(31.111)	0	0	0
28/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	11.20	Put	Currency Future	107.0000	142.0000	32.710	0	0	0
28/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,908.0000	3,006.0000	3.370	0	0	0
28/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	448.0000	518.0000	15.625	0	0	0
28/05/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,142.0000	2,044.0000	(4.575)	0	0	0
28/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	219.0000	168.0000	(23.288)	0	0	0
28/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	10.30	Call	Currency Future	1,093.0000	996.0000	(8.875)	0	0	0
28/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,808.0000	2,906.0000	3.490	0	0	0
28/05/2009	€ / R	2009/06/12	11.45	Put	Currency Future	234.0000	290.0000	23.932	0	0	0
28/05/2009	€ / R	2009/06/12	8.80	Call	Currency Future	2,592.0000	2,494.0000	(3.781)	0	0	0
28/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	970.0000	1,063.0000	9.588	0	0	0
28/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,958.0000	2,056.0000	5.005	0	0	0
28/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,092.0000	3,994.0000	(2.395)	0	0	0
28/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,163.0000	1,259.0000	8.255	0	0	0
28/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	11.70	Call	Currency Future	101.0000	72.0000	(28.713)	0	0	0
28/05/2009	€ / R 2009/06/12	10.75	Call	Currency Future	658.0000	571.0000	(13.222)	0	0	0
28/05/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,608.0000	2,706.0000	3.758	0	0	0
28/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,508.0000	3,606.0000	2.794	0	0	0
28/05/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,592.0000	5,494.0000	(1.753)	0	0	0
28/05/2009	€ / R 2009/06/12	11.70	Put	Currency Future	409.0000	478.0000	16.870	0	0	0
28/05/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	11.90	Put	Currency Future	567.0000	644.0000	13.580	0	0	0
28/05/2009	€ / R 2009/06/12	11.40	Put	Currency Future	204.0000	256.0000	25.490	0	0	0
28/05/2009	€ / R 2009/06/12	11.90	Call	Currency Future	59.0000	37.0000	(37.288)	0	0	0
28/05/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,642.0000	3,544.0000	(2.691)	0	0	0
28/05/2009	€ / R 2009/06/12	12.00	Put	Currency Future	651.0000	733.0000	12.596	0	0	0
28/05/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,142.0000	5,044.0000	(1.906)	0	0	0
28/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	784.0000	871.0000	11.097	0	0	0
28/05/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	11.40	Call	Currency Future	197.0000	150.0000	(23.858)	0	0	0
28/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	694.0000	778.0000	12.104	0	0	0
28/05/2009	€ / R 2009/06/12	10.75	Put	Currency Future	16.0000	27.0000	68.750	0	0	0
28/05/2009	€ / R 2009/06/12	12.50	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
28/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	26.0000	15.0000	(42.308)	0	0	0
28/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,958.0000	2,056.0000	5.005	0	0	0
28/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.50	Put	Currency Future	1,115.0000	1,210.0000	8.520	0	0	0
28/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,758.0000	1,856.0000	5.575	0	0	0
28/05/2009	€ / R 2009/06/12	12.05	Call	Currency Future	37.0000	22.0000	(40.541)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,758.0000	1,856.0000	5.575	0	0	0
28/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,261.0000	1,358.0000	7.692	0	0	0
28/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	15.0000	8.0000	(46.667)	0	0	0
28/05/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,308.0000	2,406.0000	4.246	0	0	0
28/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,808.0000	1,906.0000	5.420	0	0	0
28/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,459.0000	1,557.0000	6.717	0	0	0
28/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,658.0000	1,756.0000	5.911	0	0	0
28/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,658.0000	1,756.0000	5.911	0	0	0
28/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,258.0000	2,356.0000	4.340	0	0	0
28/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,008.0000	2,106.0000	4.880	0	0	0
28/05/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,212.0000	1,308.0000	7.921	0	0	0
28/05/2009	€ / R 2009/06/12	12.20	Call	Currency Future	22.0000	12.0000	(45.455)	0	0	0
28/05/2009	€ / R 2009/06/12	12.20	Put	Currency Future	830.0000	918.0000	10.602	0	0	0
28/05/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,410.0000	1,507.0000	6.879	0	0	0
28/05/2009	€ / R 2009/06/12	12.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	113.0000	82.0000	(27.434)	0	0	0
28/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	371.0000	438.0000	18.059	0	0	0
28/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	0
28/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	970.0000	1,063.0000	9.588	0	0	0
28/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	15.0000	8.0000	(46.667)	0	0	0
28/05/2009	€ / R 2009/06/12	12.40	Put	Currency Future	1,018.0000	1,111.0000	9.136	0	0	0
28/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	371.0000	438.0000	18.059	0	0	0
28/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	113.0000	82.0000	(27.434)	0	0	0
28/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	739.0000	824.0000	11.502	0	0	0
28/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	31.0000	18.0000	(41.935)	0	0	0
28/05/2009	€ / R 2009/06/12	12.40	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
28/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	923.0000	1,014.0000	9.859	0	0	0
28/05/2009	€ / R 2009/06/12	12.45	Put	Currency Future	1,066.0000	1,160.0000	8.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/06/12	12.45	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
28/05/2009	€ / R	2009/06/12	11.25	Put	Currency Future	128.0000	167.0000	30.469	0	0	0
28/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	60.0000	81.0000	35.000	0	0	0
28/05/2009	€ / R	2009/06/12	11.05	Call	Currency Future	402.0000	325.0000	(19.154)	0	0	0
28/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	331.0000	263.0000	(20.544)	0	0	0
28/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	89.0000	119.0000	33.708	0	0	0
28/05/2009	€ / R	2009/06/12	11.25	Call	Currency Future	270.0000	211.0000	(21.852)	0	0	0
28/05/2009	€ / R	2009/09/14			Currency Future	11.5706	11.4746	(0.830)	11.5400	11.3900	7,777
28/05/2009	€ / R	2009/09/14	14.25	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/05/2009	€ / R	2009/09/14	10.45	Call	Currency Future	1,225.0000	1,147.0000	(6.367)	0	0	0
28/05/2009	€ / R	2009/09/14	12.40	Call	Currency Future	256.0000	232.0000	(9.375)	0	0	0
28/05/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,948.0000	3,042.0000	3.189	0	0	0
28/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
28/05/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,706.0000	2,799.0000	3.437	0	0	0
28/05/2009	€ / R	2009/09/14	7.45	Call	Currency Future	4,121.0000	4,025.0000	(2.330)	0	0	0
28/05/2009	€ / R	2009/09/14	14.60	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,373.0000	2,464.0000	3.835	0	0	0
28/05/2009	€ / R	2009/09/14	14.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/05/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,610.0000	2,703.0000	3.563	0	0	0
28/05/2009	€ / R	2009/09/14	5.95	Call	Currency Future	5,621.0000	5,525.0000	(1.708)	0	0	0
28/05/2009	€ / R	2009/09/14	12.40	Put	Currency Future	1,085.0000	1,157.0000	6.636	0	0	0
28/05/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,279.0000	2,369.0000	3.949	0	0	0
28/05/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,515.0000	2,607.0000	3.658	0	0	0
28/05/2009	€ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/09/14	13.15	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
28/05/2009	€ / R	2009/09/14	13.80	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
28/05/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,520.0000	1,601.0000	5.329	0	0	0
28/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,912.0000	1,999.0000	4.550	0	0	0
28/05/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,291.0000	3,385.0000	2.856	0	0	0
28/05/2009	€ / R	2009/09/14	14.05	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
28/05/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,562.0000	1,644.0000	5.250	0	0	0
28/05/2009	€ / R	2009/09/14	12.95	Call	Currency Future	141.0000	126.0000	(10.638)	0	0	0
28/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	596.0000	552.0000	(7.383)	0	0	0
28/05/2009	€ / R	2009/09/14	13.55	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
28/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	543.0000	600.0000	10.497	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
28/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,478.0000	1,559.0000	5.480	0	0	0
28/05/2009	€ / R	2009/09/14	11.30	Put	Currency Future	371.0000	419.0000	12.938	0	0	0
28/05/2009	€ / R	2009/09/14	14.15	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
28/05/2009	€ / R	2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R	2009/09/14	11.95	Call	Currency Future	398.0000	364.0000	(8.543)	0	0	0
28/05/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,046.0000	3,140.0000	3.086	0	0	0
28/05/2009	€ / R	2009/09/14	12.85	Call	Currency Future	157.0000	141.0000	(10.191)	0	0	0
28/05/2009	€ / R	2009/09/14	13.40	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
28/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,048.0000	2,136.0000	4.297	0	0	0
28/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	543.0000	600.0000	10.497	0	0	0
28/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,691.0000	1,775.0000	4.967	0	0	0
28/05/2009	€ / R	2009/09/14	11.95	Put	Currency Future	777.0000	839.0000	7.979	0	0	0
28/05/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,563.0000	2,655.0000	3.590	0	0	0
28/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	425.0000	477.0000	12.235	0	0	0
28/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	514.0000	474.0000	(7.782)	0	0	0
28/05/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,755.0000	2,848.0000	3.376	0	0	0
28/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,822.0000	1,908.0000	4.720	0	0	0
28/05/2009	€ / R	2009/09/14	14.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,437.0000	1,517.0000	5.567	0	0	0
28/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,851.0000	2,945.0000	3.297	0	0	0
28/05/2009	€ / R	2009/09/14	13.10	Call	Currency Future	118.0000	106.0000	(10.169)	0	0	0
28/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
28/05/2009	€ / R	2009/09/14	15.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/05/2009	€ / R	2009/09/14	8.95	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
28/05/2009	€ / R	2009/09/14	12.00	Put	Currency Future	809.0000	872.0000	7.787	0	0	0
28/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	149.0000	134.0000	(10.067)	0	0	0
28/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	425.0000	477.0000	12.235	0	0	0
28/05/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,623.0000	2,528.0000	(3.622)	0	0	0
28/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
28/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,822.0000	1,908.0000	4.720	0	0	0
28/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	412.0000	381.0000	(7.524)	0	0	0
28/05/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,648.0000	1,731.0000	5.036	0	0	0
28/05/2009	€ / R	2009/09/14	13.30	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
28/05/2009	€ / R	2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
28/05/2009	€ / R 2009/09/14	12.00	Call	Currency Future	380.0000	347.0000	(8.684)	0	0	0
28/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
28/05/2009	€ / R 2009/09/14	11.30	Call	Currency Future	642.0000	594.0000	(7.477)	0	0	0
28/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,880.0000	4,976.0000	1.967	0	0	0
28/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,691.0000	1,775.0000	4.967	0	0	0
28/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	514.0000	474.0000	(7.782)	0	0	0
28/05/2009	€ / R 2009/09/14	13.75	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
28/05/2009	€ / R 2009/09/14	11.20	Put	Currency Future	322.0000	366.0000	13.665	0	0	0
28/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	742.0000	807.0000	8.760	0	0	0
28/05/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,389.0000	3,484.0000	2.803	0	0	0
28/05/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,734.0000	1,819.0000	4.902	0	0	0
28/05/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,232.0000	2,322.0000	4.032	0	0	0
28/05/2009	€ / R 2009/09/14	11.20	Call	Currency Future	692.0000	640.0000	(7.514)	0	0	0
28/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	596.0000	552.0000	(7.383)	0	0	0
28/05/2009	€ / R 2009/09/14	10.45	Put	Currency Future	104.0000	123.0000	18.269	0	0	0
28/05/2009	€ / R 2009/09/14	13.20	Call	Currency Future	105.0000	94.0000	(10.476)	0	0	0
28/05/2009	€ / R 2009/09/14	12.05	Call	Currency Future	362.0000	330.0000	(8.840)	0	0	0
28/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
28/05/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,529.0000	6,625.0000	1.470	0	0	0
28/05/2009	€ / R 2009/09/14	14.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/05/2009	€ / R 2009/09/14	11.10	Put	Currency Future	280.0000	317.0000	13.214	0	0	0
28/05/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	874.0000	940.0000	7.551	0	0	0
28/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,605.0000	1,688.0000	5.171	0	0	0
28/05/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,030.0000	5,126.0000	1.909	0	0	0
28/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,140.0000	2,229.0000	4.159	0	0	0
28/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	412.0000	381.0000	(7.524)	0	0	0
28/05/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,537.0000	3,632.0000	2.686	0	0	0
28/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	345.0000	314.0000	(8.986)	0	0	0
28/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,648.0000	1,731.0000	5.036	0	0	0
28/05/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,105.0000	1,031.0000	(6.697)	0	0	0
28/05/2009	€ / R 2009/09/14	13.00	Call	Currency Future	133.0000	119.0000	(10.526)	0	0	0
28/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	118.0000	106.0000	(10.169)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/09/14	10.60	Put	Currency Future	134.0000	157.0000	17.164	0	0	0
28/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,326.0000	2,416.0000	3.869	0	0	0
28/05/2009	€ / R 2009/09/14	11.65	Call	Currency Future	495.0000	457.0000	(7.677)	0	0	0
28/05/2009	€ / R 2009/09/14	9.10	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
28/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
28/05/2009	€ / R 2009/09/14	11.65	Put	Currency Future	574.0000	632.0000	10.105	0	0	0
28/05/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,379.0000	6,475.0000	1.505	0	0	0
28/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,658.0000	2,751.0000	3.499	0	0	0
28/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	751.0000	691.0000	(7.989)	0	0	0
28/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	841.0000	906.0000	7.729	0	0	0
28/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
28/05/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,471.0000	5,375.0000	(1.755)	0	0	0
28/05/2009	€ / R 2009/09/14	11.75	Put	Currency Future	639.0000	700.0000	9.546	0	0	0
28/05/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,971.0000	3,875.0000	(2.418)	0	0	0
28/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
28/05/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,475.0000	2,380.0000	(3.838)	0	0	0
28/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	398.0000	448.0000	12.563	0	0	0
28/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	618.0000	572.0000	(7.443)	0	0	0
28/05/2009	€ / R 2009/09/14	11.85	Call	Currency Future	0.0000	395.0000	100.000	0	0	0
28/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	554.0000	511.0000	(7.762)	0	0	0
28/05/2009	€ / R 2009/09/14	11.70	Call	Currency Future	477.0000	441.0000	(7.547)	0	0	0
28/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,563.0000	2,655.0000	3.590	0	0	0
28/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
28/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
28/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	742.0000	807.0000	8.760	0	0	0
28/05/2009	€ / R 2009/09/14	13.45	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
28/05/2009	€ / R 2009/09/14	11.70	Put	Currency Future	606.0000	666.0000	9.901	0	0	0
28/05/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,002.0000	2,090.0000	4.396	0	0	0
28/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
28/05/2009	€ / R 2009/09/14	11.75	Call	Currency Future	460.0000	425.0000	(7.609)	0	0	0
28/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,420.0000	2,511.0000	3.760	0	0	0
28/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	329.0000	299.0000	(9.119)	0	0	0
28/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,048.0000	2,136.0000	4.297	0	0	0
28/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	483.0000	537.0000	11.180	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
28/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,437.0000	1,517.0000	5.567	0	0	0
28/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,467.0000	2,559.0000	3.729	0	0	0
28/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	908.0000	975.0000	7.379	0	0	0
28/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,279.0000	2,369.0000	3.949	0	0	0
28/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	157.0000	141.0000	(10.191)	0	0	0
28/05/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,778.0000	1,864.0000	4.837	0	0	0
28/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,957.0000	2,044.0000	4.446	0	0	0
28/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,049.0000	1,119.0000	6.673	0	0	0
28/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,867.0000	1,953.0000	4.606	0	0	0
28/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	0.0000	771.0000	100.000	0	0	0
28/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	196.0000	177.0000	(9.694)	0	0	0
28/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,276.0000	1,352.0000	5.956	0	0	0
28/05/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,198.0000	1,273.0000	6.260	0	0	0
28/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
28/05/2009	€ / R 2009/09/14	12.55	Call	Currency Future	219.0000	197.0000	(10.046)	0	0	0
28/05/2009	€ / R 2009/09/14	11.15	Call	Currency Future	0.0000	665.0000	100.000	0	0	0
28/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	0.0000	572.0000	100.000	0	0	0
28/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	0.0000	448.0000	100.000	0	0	0
28/05/2009	€ / R 2009/09/14	11.15	Put	Currency Future	0.0000	341.0000	100.000	0	0	0
28/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
28/05/2009	€ / R 2009/09/14	13.70	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
28/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,867.0000	1,953.0000	4.606	0	0	0
28/05/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	329.0000	299.0000	(9.119)	0	0	0
28/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
28/05/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,171.0000	5,075.0000	(1.857)	0	0	0
28/05/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,829.0000	6,925.0000	1.406	0	0	0
28/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	874.0000	940.0000	7.551	0	0	0
28/05/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,186.0000	2,275.0000	4.071	0	0	0
28/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	345.0000	314.0000	(8.986)	0	0	0
28/05/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,330.0000	5,426.0000	1.801	0	0	0
28/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	313.0000	285.0000	(8.946)	0	0	0
28/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
28/05/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,834.0000	3,930.0000	2.504	0	0	0
28/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	269.0000	244.0000	(9.294)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
28/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,912.0000	1,999.0000	4.550	0	0	0
28/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,237.0000	1,312.0000	6.063	0	0	0
28/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,093.0000	2,182.0000	4.252	0	0	0
28/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	908.0000	975.0000	7.379	0	0	0
28/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
28/05/2009	€ / R 2009/09/14	13.25	Call	Currency Future	99.0000	88.0000	(11.111)	0	0	0
28/05/2009	€ / R 2009/09/14	12.20	Put	Currency Future	942.0000	1,010.0000	7.219	0	0	0
28/05/2009	€ / R 2009/09/14	13.50	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	0
28/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,373.0000	2,464.0000	3.835	0	0	0
28/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
28/05/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,671.0000	3,575.0000	(2.615)	0	0	0
28/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,326.0000	2,416.0000	3.869	0	0	0
28/05/2009	€ / R 2009/09/14	15.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/05/2009	€ / R 2009/09/14	10.90	Put	Currency Future	213.0000	243.0000	14.085	0	0	0
28/05/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	10.90	Call	Currency Future	883.0000	818.0000	(7.361)	0	0	0
28/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	269.0000	244.0000	(9.294)	0	0	0
28/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,605.0000	1,688.0000	5.171	0	0	0
28/05/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,181.0000	2,088.0000	(4.264)	0	0	0
28/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,049.0000	1,119.0000	6.673	0	0	0
28/05/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	€ / R 2009/09/14	9.40	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
28/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
28/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	167.0000	150.0000	(10.180)	0	0	0
28/05/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,013.0000	1,082.0000	6.811	0	0	0
28/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,396.0000	1,475.0000	5.659	0	0	0
28/05/2009	€ / R 2009/09/14	12.30	Call	Currency Future	283.0000	257.0000	(9.187)	0	0	0
28/05/2009	€ / R 2009/09/14	12.75	Call	Currency Future	176.0000	158.0000	(10.227)	0	0	0
28/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
28/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,140.0000	2,229.0000	4.159	0	0	0
28/05/2009	€ / R 2009/09/14	12.50	Call	Currency Future	230.0000	208.0000	(9.565)	0	0	0
28/05/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,355.0000	1,434.0000	5.830	0	0	0
28/05/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,160.0000	1,234.0000	6.379	0	0	0
28/05/2009	€ / R 2009/09/14	12.25	Put	Currency Future	977.0000	1,046.0000	7.062	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/09/14	11.55	Put	Currency Future	513.0000	568.0000	10.721	0	0	0
28/05/2009	€ / R	2009/09/14	11.80	Put	Currency Future	673.0000	735.0000	9.212	0	0	0
28/05/2009	€ / R	2009/09/14	11.85	Put	Currency Future	707.0000	771.0000	9.052	0	0	0
28/05/2009	€ / R	2009/09/14	11.85	Call	Currency Future	427.0000	395.0000	(7.494)	0	0	0
28/05/2009	€ / R	2009/09/14	11.55	Call	Currency Future	533.0000	492.0000	(7.692)	0	0	0
28/05/2009	€ / R	2009/09/14	12.25	Call	Currency Future	298.0000	270.0000	(9.396)	0	0	0
28/05/2009	€ / R	2009/09/14	11.80	Call	Currency Future	443.0000	410.0000	(7.449)	0	0	0
28/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
28/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,237.0000	1,312.0000	6.063	0	0	0
28/05/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,122.0000	1,195.0000	6.506	0	0	0
28/05/2009	€ / R	2009/09/14	12.45	Call	Currency Future	243.0000	220.0000	(9.465)	0	0	0
28/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,276.0000	1,352.0000	5.956	0	0	0
28/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	196.0000	177.0000	(9.694)	0	0	0
28/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	149.0000	134.0000	(10.067)	0	0	0
28/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,478.0000	1,559.0000	5.480	0	0	0
28/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/05/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,396.0000	1,475.0000	5.659	0	0	0
28/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,093.0000	2,182.0000	4.252	0	0	0
28/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	167.0000	150.0000	(10.180)	0	0	0
28/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,851.0000	2,945.0000	3.297	0	0	0
28/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
28/05/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,755.0000	2,848.0000	3.376	0	0	0
28/05/2009	€ / R	2009/09/14	12.70	Call	Currency Future	186.0000	167.0000	(10.215)	0	0	0
28/05/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,315.0000	1,393.0000	5.932	0	0	0
28/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
28/05/2009	€ / R	2009/09/14	11.45	Call	Currency Future	575.0000	531.0000	(7.652)	0	0	0
28/05/2009	€ / R	2009/09/14	11.45	Put	Currency Future	454.0000	507.0000	11.674	0	0	0
28/05/2009	€ / R	2009/09/14	11.25	Put	Currency Future	346.0000	392.0000	13.295	0	0	0
28/05/2009	€ / R	2009/09/14	11.25	Call	Currency Future	666.0000	617.0000	(7.357)	0	0	0
28/05/2009	€ / R	2009/12/14			Currency Future	11.7287	11.6374	(0.778)	11.6500	11.5600	2,269
28/05/2009	€ / R	2009/12/14	13.20	Call	Currency Future	349.0000	330.0000	(5.444)	0	0	0
28/05/2009	€ / R	2009/12/14	10.10	Put	Currency Future	98.0000	111.0000	13.265	0	0	0
28/05/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,293.0000	2,369.0000	3.314	0	0	0
28/05/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,573.0000	1,643.0000	4.450	0	0	0
28/05/2009	€ / R	2009/12/14	10.85	Put	Currency Future	289.0000	320.0000	10.727	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
28/05/2009	€ / R 2009/12/14	15.05	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
28/05/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,820.0000	1,893.0000	4.011	0	0	0
28/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
28/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,298.0000	1,364.0000	5.085	0	0	0
28/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	272.0000	256.0000	(5.882)	0	0	0
28/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	291.0000	275.0000	(5.498)	0	0	0
28/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,037.0000	3,947.0000	(2.229)	0	0	0
28/05/2009	€ / R 2009/12/14	15.85	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
28/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,263.0000	4,348.0000	1.994	0	0	0
28/05/2009	€ / R 2009/12/14	10.05	Put	Currency Future	90.0000	103.0000	14.444	0	0	0
28/05/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,642.0000	3,552.0000	(2.471)	0	0	0
28/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	357.0000	338.0000	(5.322)	0	0	0
28/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,163.0000	2,238.0000	3.467	0	0	0
28/05/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,216.0000	4,300.0000	1.992	0	0	0
28/05/2009	€ / R 2009/12/14	8.65	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
28/05/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,465.0000	3,547.0000	2.367	0	0	0
28/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,727.0000	1,649.0000	(4.517)	0	0	0
28/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	476.0000	451.0000	(5.252)	0	0	0
28/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	366.0000	346.0000	(5.464)	0	0	0
28/05/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,168.0000	1,108.0000	(5.137)	0	0	0
28/05/2009	€ / R 2009/12/14	15.65	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
28/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
28/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	83.0000	94.0000	13.253	0	0	0
28/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,737.0000	1,808.0000	4.088	0	0	0
28/05/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,889.0000	3,798.0000	(2.340)	0	0	0
28/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
28/05/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,405.0000	4,490.0000	1.930	0	0	0
28/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,904.0000	1,978.0000	3.887	0	0	0
28/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	402.0000	381.0000	(5.224)	0	0	0
28/05/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,942.0000	1,860.0000	(4.222)	0	0	0
28/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,124.0000	2,036.0000	(4.143)	0	0	0
28/05/2009	€ / R 2009/12/14	16.05	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
28/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,812.0000	1,732.0000	(4.415)	0	0	0
28/05/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,452.0000	4,537.0000	1.909	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
28/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,696.0000	1,767.0000	4.186	0	0	0
28/05/2009	€ / R 2009/12/14	9.85	Put	Currency Future	63.0000	72.0000	14.286	0	0	0
28/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,028.0000	4,113.0000	2.110	0	0	0
28/05/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,769.0000	1,690.0000	(4.466)	0	0	0
28/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	349.0000	383.0000	9.742	0	0	0
28/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	374.0000	354.0000	(5.348)	0	0	0
28/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/05/2009	€ / R 2009/12/14	7.85	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,327.0000	3,408.0000	2.435	0	0	0
28/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,392.0000	6,482.0000	1.408	0	0	0
28/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,077.0000	1,021.0000	(5.200)	0	0	0
28/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,002.0000	1,062.0000	5.988	0	0	0
28/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,053.0000	2,963.0000	(2.948)	0	0	0
28/05/2009	€ / R 2009/12/14	8.85	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
28/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	308.0000	341.0000	10.714	0	0	0
28/05/2009	€ / R 2009/12/14	9.05	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
28/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,929.0000	5,016.0000	1.765	0	0	0
28/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	326.0000	308.0000	(5.521)	0	0	0
28/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,419.0000	3,501.0000	2.398	0	0	0
28/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	580.0000	550.0000	(5.172)	0	0	0
28/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
28/05/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,906.0000	2,816.0000	(3.097)	0	0	0
28/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,137.0000	1,078.0000	(5.189)	0	0	0
28/05/2009	€ / R 2009/12/14	8.05	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	318.0000	301.0000	(5.346)	0	0	0
28/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
28/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,076.0000	1,992.0000	(4.046)	0	0	0
28/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,990.0000	2,064.0000	3.719	0	0	0
28/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,357.0000	4,442.0000	1.951	0	0	0
28/05/2009	€ / R 2009/12/14	13.95	Call	Currency Future	246.0000	232.0000	(5.691)	0	0	0
28/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	105.0000	97.0000	(7.619)	0	0	0
28/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	141.0000	131.0000	(7.092)	0	0	0
28/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
28/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,076.0000	4,159.0000	2.036	0	0	0
28/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,020.0000	966.0000	(5.294)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,512.0000	2,589.0000	3.065	0	0	0
28/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	252.0000	238.0000	(5.556)	0	0	0
28/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,740.0000	3,650.0000	(2.406)	0	0	0
28/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,424.0000	2,500.0000	3.135	0	0	0
28/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,758.0000	2,669.0000	(3.227)	0	0	0
28/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,556.0000	2,633.0000	3.013	0	0	0
28/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,143.0000	3,224.0000	2.577	0	0	0
28/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,086.0000	3,996.0000	(2.203)	0	0	0
28/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,947.0000	2,021.0000	3.801	0	0	0
28/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
28/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	566.0000	536.0000	(5.300)	0	0	12,295
28/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	223.0000	210.0000	(5.830)	0	0	0
28/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
28/05/2009	€ / R 2009/12/14	11.95	Put	Currency Future	864.0000	921.0000	6.597	0	0	0
28/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,512.0000	3,594.0000	2.335	0	0	0
28/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	333.0000	315.0000	(5.405)	0	0	0
28/05/2009	€ / R 2009/12/14	11.10	Put	Currency Future	392.0000	429.0000	9.439	0	0	0
28/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,645.0000	2,723.0000	2.949	0	0	0
28/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	172.0000	161.0000	(6.395)	0	0	0
28/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,102.0000	3,013.0000	(2.869)	0	0	0
28/05/2009	€ / R 2009/12/14	11.95	Call	Currency Future	643.0000	609.0000	(5.288)	0	0	0
28/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	326.0000	308.0000	(5.521)	0	0	0
28/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	552.0000	523.0000	(5.254)	0	0	0
28/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	213.0000	200.0000	(6.103)	0	0	0
28/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,265.0000	1,201.0000	(5.059)	0	0	0
28/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	69.0000	79.0000	14.493	0	0	0
28/05/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,691.0000	3,601.0000	(2.438)	0	0	0
28/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
28/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,947.0000	2,021.0000	3.801	0	0	0
28/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,073.0000	1,135.0000	5.778	0	0	0
28/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,734.0000	2,813.0000	2.890	0	0	0
28/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,898.0000	1,817.0000	(4.268)	0	0	0
28/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	208.0000	231.0000	11.058	0	0	0
28/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	235.0000	221.0000	(5.957)	0	0	0
28/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	155.0000	146.0000	(5.806)	0	0	0
28/05/2009	€ / R 2009/12/14	12.05	Call	Currency Future	611.0000	578.0000	(5.401)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,709.0000	2,620.0000	(3.285)	0	0	0
28/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,660.0000	2,571.0000	(3.346)	0	0	0
28/05/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,468.0000	2,545.0000	3.120	0	0	0
28/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
28/05/2009	€ / R 2009/12/14	12.05	Put	Currency Future	932.0000	991.0000	6.330	0	0	0
28/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,336.0000	1,269.0000	(5.015)	0	0	0
28/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
28/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,037.0000	1,098.0000	5.882	0	0	0
28/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
28/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,839.0000	3,749.0000	(2.344)	0	0	0
28/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,337.0000	2,413.0000	3.252	0	0	0
28/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	695.0000	658.0000	(5.324)	0	0	0
28/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	237.0000	264.0000	11.392	0	0	0
28/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,856.0000	2,767.0000	(3.116)	0	0	0
28/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	265.0000	250.0000	(5.660)	0	0	0
28/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	831.0000	887.0000	6.739	0	0	0
28/05/2009	€ / R 2009/12/14	16.10	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
28/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	240.0000	226.0000	(5.833)	0	0	0
28/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	767.0000	821.0000	7.040	0	0	0
28/05/2009	€ / R 2009/12/14	11.45	Call	Currency Future	842.0000	796.0000	(5.463)	0	0	0
28/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,990.0000	2,064.0000	3.719	0	0	0
28/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,904.0000	1,978.0000	3.887	0	0	0
28/05/2009	€ / R 2009/12/14	11.90	Call	Currency Future	660.0000	625.0000	(5.303)	0	0	0
28/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	333.0000	315.0000	(5.405)	0	0	0
28/05/2009	€ / R 2009/12/14	11.65	Put	Currency Future	675.0000	725.0000	7.407	0	0	0
28/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	279.0000	263.0000	(5.735)	0	0	0
28/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	318.0000	301.0000	(5.346)	0	0	0
28/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	799.0000	854.0000	6.884	0	0	0
28/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,778.0000	1,850.0000	4.049	0	0	0
28/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,652.0000	3,734.0000	2.245	0	0	0
28/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	311.0000	294.0000	(5.466)	0	0	0
28/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	796.0000	753.0000	(5.402)	0	0	0
28/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
28/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	595.0000	564.0000	(5.210)	0	0	0
28/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,097.0000	3,178.0000	2.615	0	0	0
28/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,250.0000	2,325.0000	3.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/12/14	15.25	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	0
28/05/2009	€ / R	2009/12/14	12.10	Put	Currency Future	967.0000	1,026.0000	6.101	0	0	0
28/05/2009	€ / R	2009/12/14	11.15	Put	Currency Future	414.0000	452.0000	9.179	0	0	0
28/05/2009	€ / R	2009/12/14	11.55	Put	Currency Future	618.0000	666.0000	7.767	0	0	0
28/05/2009	€ / R	2009/12/14	18.25	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/05/2009	€ / R	2009/12/14	10.65	Call	Currency Future	1,301.0000	1,234.0000	(5.150)	0	0	0
28/05/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,033.0000	2,107.0000	3.640	0	0	0
28/05/2009	€ / R	2009/12/14	11.65	Call	Currency Future	753.0000	712.0000	(5.445)	0	0	0
28/05/2009	€ / R	2009/12/14	12.20	Put	Currency Future	1,037.0000	1,098.0000	5.882	0	0	0
28/05/2009	€ / R	2009/12/14	10.65	Put	Currency Future	222.0000	246.0000	10.811	0	0	0
28/05/2009	€ / R	2009/12/14	12.20	Call	Currency Future	566.0000	536.0000	(5.300)	0	0	0
28/05/2009	€ / R	2009/12/14	11.15	Call	Currency Future	993.0000	940.0000	(5.337)	0	0	0
28/05/2009	€ / R	2009/12/14	11.70	Put	Currency Future	704.0000	756.0000	7.386	0	0	0
28/05/2009	€ / R	2009/12/14	18.25	Put	Currency Future	6,540.0000	6,630.0000	1.376	0	0	0
28/05/2009	€ / R	2009/12/14	11.85	Call	Currency Future	677.0000	641.0000	(5.318)	0	0	0
28/05/2009	€ / R	2009/12/14	14.65	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
28/05/2009	€ / R	2009/12/14	10.75	Put	Currency Future	254.0000	282.0000	11.024	0	0	0
28/05/2009	€ / R	2009/12/14	11.70	Call	Currency Future	733.0000	694.0000	(5.321)	0	0	0
28/05/2009	€ / R	2009/12/14	10.75	Call	Currency Future	1,232.0000	1,169.0000	(5.114)	0	0	0
28/05/2009	€ / R	2009/12/14	9.25	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
28/05/2009	€ / R	2009/12/14	13.65	Call	Currency Future	285.0000	270.0000	(5.263)	0	0	0
28/05/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,189.0000	3,270.0000	2.540	0	0	0
28/05/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,206.0000	2,282.0000	3.445	0	0	0
28/05/2009	€ / R	2009/12/14	14.75	Call	Currency Future	168.0000	157.0000	(6.548)	0	0	0
28/05/2009	€ / R	2009/12/14	11.45	Put	Currency Future	563.0000	609.0000	8.171	0	0	0
28/05/2009	€ / R	2009/12/14	10.45	Put	Currency Future	169.0000	189.0000	11.834	0	0	0
28/05/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,448.0000	1,376.0000	(4.972)	0	0	0
28/05/2009	€ / R	2009/12/14	12.35	Call	Currency Future	525.0000	497.0000	(5.333)	0	0	0
28/05/2009	€ / R	2009/12/14	13.60	Call	Currency Future	291.0000	275.0000	(5.498)	0	0	0
28/05/2009	€ / R	2009/12/14	9.25	Call	Currency Future	2,514.0000	2,425.0000	(3.540)	0	0	0
28/05/2009	€ / R	2009/12/14	12.35	Put	Currency Future	1,146.0000	1,210.0000	5.585	0	0	0
28/05/2009	€ / R	2009/12/14	10.95	Call	Currency Future	1,107.0000	1,049.0000	(5.239)	0	0	0
28/05/2009	€ / R	2009/12/14	16.75	Put	Currency Future	5,074.0000	5,161.0000	1.715	0	0	0
28/05/2009	€ / R	2009/12/14	10.95	Put	Currency Future	328.0000	362.0000	10.366	0	0	0
28/05/2009	€ / R	2009/12/14	13.50	Call	Currency Future	304.0000	288.0000	(5.263)	0	0	0
28/05/2009	€ / R	2009/12/14	13.50	Put	Currency Future	2,076.0000	2,151.0000	3.613	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	412.0000	390.0000	(5.340)	0	0	0
28/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,119.0000	2,194.0000	3.539	0	0	0
28/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	488.0000	462.0000	(5.328)	0	0	0
28/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	341.0000	322.0000	(5.572)	0	0	0
28/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	298.0000	282.0000	(5.369)	0	0	0
28/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,259.0000	1,325.0000	5.242	0	0	0
28/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	465.0000	441.0000	(5.161)	0	0	0
28/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,336.0000	1,403.0000	5.015	0	0	0
28/05/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,862.0000	1,935.0000	3.921	0	0	0
28/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,573.0000	1,643.0000	4.450	0	0	0
28/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	402.0000	381.0000	(5.224)	0	0	0
28/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,364.0000	5,452.0000	1.641	0	0	0
28/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,336.0000	1,403.0000	5.015	0	0	0
28/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,184.0000	1,248.0000	5.405	0	0	0
28/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,163.0000	2,238.0000	3.467	0	0	0
28/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
28/05/2009	€ / R 2009/12/14	14.85	Call	Currency Future	159.0000	149.0000	(6.289)	0	0	0
28/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,048.0000	993.0000	(5.248)	0	0	0
28/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	298.0000	282.0000	(5.369)	0	0	0
28/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	370.0000	406.0000	9.730	0	0	0
28/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,119.0000	2,194.0000	3.539	0	0	0
28/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	112.0000	105.0000	(6.250)	0	0	0
28/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,837.0000	6,926.0000	1.302	0	0	0
28/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,934.0000	4,018.0000	2.135	0	0	0
28/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,375.0000	1,443.0000	4.945	0	0	0
28/05/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,614.0000	1,684.0000	4.337	0	0	0
28/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
28/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,696.0000	1,767.0000	4.186	0	0	0
28/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	393.0000	371.0000	(5.598)	0	0	0
28/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,221.0000	2,133.0000	(3.962)	0	0	0
28/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	512.0000	485.0000	(5.273)	0	0	0
28/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,380.0000	2,456.0000	3.193	0	0	0
28/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	285.0000	270.0000	(5.263)	0	0	0
28/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,110.0000	1,172.0000	5.586	0	0	0
28/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	235.0000	221.0000	(5.957)	0	0	0
28/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	538.0000	510.0000	(5.204)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,380.0000	2,456.0000	3.193	0	0	0
28/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	454.0000	430.0000	(5.286)	0	0	0
28/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,281.0000	3,362.0000	2.469	0	0	0
28/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	259.0000	244.0000	(5.792)	0	0	0
28/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	374.0000	354.0000	(5.348)	0	0	0
28/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	259.0000	244.0000	(5.792)	0	0	0
28/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,778.0000	1,850.0000	4.049	0	0	0
28/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	465.0000	441.0000	(5.161)	0	0	0
28/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	357.0000	338.0000	(5.322)	0	0	0
28/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	366.0000	346.0000	(5.464)	0	0	0
28/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,533.0000	1,602.0000	4.501	0	0	0
28/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,206.0000	2,282.0000	3.445	0	0	0
28/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	454.0000	430.0000	(5.286)	0	0	0
28/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,556.0000	2,633.0000	3.013	0	0	0
28/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,737.0000	1,808.0000	4.088	0	0	0
28/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,337.0000	2,413.0000	3.252	0	0	0
28/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,600.0000	2,678.0000	3.000	0	0	0
28/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	229.0000	215.0000	(6.114)	0	0	0
28/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,424.0000	2,500.0000	3.135	0	0	0
28/05/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,655.0000	1,725.0000	4.230	0	0	0
28/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	252.0000	238.0000	(5.556)	0	0	0
28/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	265.0000	250.0000	(5.660)	0	0	0
28/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,375.0000	1,443.0000	4.945	0	0	0
28/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	383.0000	363.0000	(5.222)	0	0	0
28/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	735.0000	788.0000	7.211	0	0	0
28/05/2009	€ / R 2009/12/14	14.60	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	12,295
28/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	714.0000	676.0000	(5.322)	0	0	0
28/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	512.0000	485.0000	(5.273)	0	0	0
28/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,184.0000	1,248.0000	5.405	0	0	0
28/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	627.0000	593.0000	(5.423)	0	0	0
28/05/2009	€ / R 2009/12/14	12.70	Call	Currency Future	443.0000	420.0000	(5.192)	0	0	0
28/05/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,415.0000	1,482.0000	4.735	0	0	0
28/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	898.0000	956.0000	6.459	0	0	0
28/05/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,221.0000	1,286.0000	5.324	0	0	0
28/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	422.0000	399.0000	(5.450)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2009/12/14	12.80	Put	Currency Future	1,493.0000	1,562.0000	4.622	0	0	0
28/05/2009	€ / R	2009/12/14	12.75	Call	Currency Future	433.0000	409.0000	(5.543)	0	0	0
28/05/2009	€ / R	2009/12/14	12.45	Call	Currency Future	500.0000	474.0000	(5.200)	0	0	0
28/05/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,454.0000	1,522.0000	4.677	0	0	0
28/05/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,052.0000	3,132.0000	2.621	0	0	0
28/05/2009	€ / R	2009/12/14	15.80	Put	Currency Future	4,169.0000	4,253.0000	2.015	0	0	0
28/05/2009	€ / R	2009/12/14	15.80	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
28/05/2009	€ / R	2009/12/14	14.80	Put	Currency Future	3,235.0000	3,316.0000	2.504	0	0	0
28/05/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,938.0000	3,848.0000	(2.285)	0	0	0
28/05/2009	€ / R	2009/12/14	10.80	Put	Currency Future	271.0000	301.0000	11.070	0	0	0
28/05/2009	€ / R	2009/12/14	7.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
28/05/2009	€ / R	2009/12/14	8.80	Call	Currency Future	2,955.0000	2,865.0000	(3.046)	0	0	0
28/05/2009	€ / R	2009/12/14	10.80	Call	Currency Future	1,200.0000	1,138.0000	(5.167)	0	0	0
28/05/2009	€ / R	2009/12/14	14.80	Call	Currency Future	164.0000	153.0000	(6.707)	0	0	0
28/05/2009	€ / R	2009/12/14	9.80	Put	Currency Future	58.0000	66.0000	13.793	0	0	0
28/05/2009	€ / R	2009/12/14	8.80	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
28/05/2009	€ / R	2009/12/14	9.80	Call	Currency Future	1,986.0000	1,903.0000	(4.179)	0	0	0
28/05/2009	€ / R	2010/03/15			Currency Future	11.8902	11.8026	(0.737)	0.0000	0.0000	33
28/05/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,391.0000	4,466.0000	1.708	0	0	0
28/05/2009	€ / R	2010/03/15	11.20	Put	Currency Future	496.0000	531.0000	7.056	0	0	0
28/05/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,186.0000	1,133.0000	(4.469)	0	0	0
28/05/2009	€ / R	2010/03/15	10.20	Put	Currency Future	162.0000	175.0000	8.025	0	0	0
28/05/2009	€ / R	2010/03/15	8.25	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
28/05/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,813.0000	3,725.0000	(2.308)	0	0	0
28/05/2009	€ / R	2010/03/15	13.20	Call	Currency Future	525.0000	500.0000	(4.762)	0	0	0
28/05/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,862.0000	3,775.0000	(2.253)	0	0	0
28/05/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,835.0000	1,897.0000	3.379	0	0	0
28/05/2009	€ / R	2010/03/15	14.20	Call	Currency Future	367.0000	348.0000	(5.177)	0	0	0
28/05/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,677.0000	2,746.0000	2.578	0	0	0
28/05/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,694.0000	2,609.0000	(3.155)	0	0	0
28/05/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,483.0000	4,558.0000	1.673	0	0	0
28/05/2009	€ / R	2010/03/15	8.10	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
28/05/2009	€ / R	2010/03/15	8.05	Put	Currency Future	22.0000	22.0000	-	0	0	0
28/05/2009	€ / R	2010/03/15	16.20	Call	Currency Future	173.0000	161.0000	(6.936)	0	0	0
28/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,161.0000	1,109.0000	(4.479)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2010/03/15	11.05	Put	Currency Future	426.0000	458.0000	7.512	0	0	0
28/05/2009	€ / R 2010/03/15	15.20	Call	Currency Future	256.0000	242.0000	(5.469)	0	0	0
28/05/2009	€ / R 2010/03/15	10.25	Put	Currency Future	173.0000	187.0000	8.092	0	0	0
28/05/2009	€ / R 2010/03/15	9.05	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
28/05/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,566.0000	3,639.0000	2.047	0	0	0
28/05/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,813.0000	1,740.0000	(4.026)	0	0	0
28/05/2009	€ / R 2010/03/15	15.05	Call	Currency Future	270.0000	256.0000	(5.185)	0	0	0
28/05/2009	€ / R 2010/03/15	16.10	Call	Currency Future	181.0000	169.0000	(6.630)	0	0	0
28/05/2009	€ / R 2010/03/15	9.25	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
28/05/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,430.0000	3,503.0000	2.128	0	0	0
28/05/2009	€ / R 2010/03/15	12.05	Put	Currency Future	984.0000	1,032.0000	4.878	0	0	0
28/05/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,835.0000	2,751.0000	(2.963)	0	0	0
28/05/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,665.0000	3,577.0000	(2.401)	0	0	0
28/05/2009	€ / R 2010/03/15	16.05	Call	Currency Future	186.0000	173.0000	(6.989)	0	0	0
28/05/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,931.0000	1,856.0000	(3.884)	0	0	0
28/05/2009	€ / R 2010/03/15	11.25	Put	Currency Future	520.0000	556.0000	6.923	0	0	0
28/05/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,549.0000	2,616.0000	2.628	0	0	0
28/05/2009	€ / R 2010/03/15	12.05	Call	Currency Future	824.0000	785.0000	(4.733)	0	0	0
28/05/2009	€ / R 2010/03/15	8.20	Put	Currency Future	24.0000	24.0000	-	0	0	0
28/05/2009	€ / R 2010/03/15	13.25	Call	Currency Future	516.0000	491.0000	(4.845)	0	0	0
28/05/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,883.0000	2,798.0000	(2.948)	0	0	0
28/05/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,714.0000	3,627.0000	(2.342)	0	0	0
28/05/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,875.0000	1,938.0000	3.360	0	0	0
28/05/2009	€ / R 2010/03/15	14.05	Call	Currency Future	389.0000	369.0000	(5.141)	0	0	0
28/05/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,741.0000	2,656.0000	(3.101)	0	0	0
28/05/2009	€ / R 2010/03/15	14.25	Call	Currency Future	361.0000	342.0000	(5.263)	0	0	0
28/05/2009	€ / R 2010/03/15	13.05	Call	Currency Future	555.0000	528.0000	(4.865)	0	0	0
28/05/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,852.0000	1,778.0000	(3.996)	0	0	0
28/05/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,972.0000	1,896.0000	(3.854)	0	0	0
28/05/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,475.0000	3,548.0000	2.101	0	0	0
28/05/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,528.0000	4,604.0000	1.678	0	0	0
28/05/2009	€ / R 2010/03/15	10.05	Put	Currency Future	132.0000	143.0000	8.333	0	0	0
28/05/2009	€ / R 2010/03/15	15.10	Call	Currency Future	265.0000	251.0000	(5.283)	0	0	0
28/05/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,267.0000	1,211.0000	(4.420)	0	0	0
28/05/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,591.0000	2,659.0000	2.624	0	0	0
28/05/2009	€ / R 2010/03/15	16.25	Call	Currency Future	169.0000	157.0000	(7.101)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,715.0000	1,776.0000	3.557	0	0	0
28/05/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,017.0000	1,066.0000	4.818	0	0	0
28/05/2009	€ / R 2010/03/15	14.10	Call	Currency Future	381.0000	362.0000	(4.987)	0	0	0
28/05/2009	€ / R 2010/03/15	15.25	Call	Currency Future	251.0000	238.0000	(5.179)	0	0	0
28/05/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,346.0000	4,420.0000	1.703	0	0	0
28/05/2009	€ / R 2010/03/15	12.10	Call	Currency Future	807.0000	769.0000	(4.709)	0	0	0
28/05/2009	€ / R 2010/03/15	10.10	Put	Currency Future	141.0000	153.0000	8.511	0	0	0
28/05/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,720.0000	2,789.0000	2.537	0	0	0
28/05/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,239.0000	1,185.0000	(4.358)	0	0	0
28/05/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,611.0000	3,685.0000	2.049	0	0	0
28/05/2009	€ / R 2010/03/15	11.10	Put	Currency Future	449.0000	482.0000	7.350	0	0	0
28/05/2009	€ / R 2010/03/15	13.10	Call	Currency Future	545.0000	519.0000	(4.771)	0	0	0
28/05/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,755.0000	1,816.0000	3.476	0	0	0
28/05/2009	€ / R 2010/03/15	9.10	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
28/05/2009	€ / R 2010/03/15	9.20	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
28/05/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,119.0000	1,170.0000	4.558	0	0	0
28/05/2009	€ / R 2010/03/15	8.90	Call	Currency Future	0.0000	2,942.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	8.90	Put	Currency Future	0.0000	39.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	7.90	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	12.25	Call	Currency Future	759.0000	723.0000	(4.743)	0	0	0
28/05/2009	€ / R 2010/03/15	7.90	Call	Currency Future	0.0000	3,923.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,763.0000	3,676.0000	(2.312)	0	0	0
28/05/2009	€ / R 2010/03/15	9.90	Call	Currency Future	0.0000	2,018.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	8.15	Put	Currency Future	23.0000	23.0000	-	0	0	0
28/05/2009	€ / R 2010/03/15	9.90	Put	Currency Future	0.0000	116.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	10.90	Put	Currency Future	0.0000	392.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	14.90	Put	Currency Future	0.0000	3,368.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	14.90	Call	Currency Future	0.0000	270.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	10.90	Call	Currency Future	0.0000	1,294.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	13.90	Put	Currency Future	0.0000	2,488.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	12.90	Put	Currency Future	0.0000	1,657.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	12.90	Call	Currency Future	0.0000	559.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	13.90	Call	Currency Future	0.0000	390.0000	100.000	0	0	0
28/05/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,788.0000	2,704.0000	(3.013)	0	0	0
28/05/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,891.0000	1,817.0000	(3.913)	0	0	0
28/05/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,437.0000	4,512.0000	1.690	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	€ / R	2010/03/15	11.90	Call	Currency Future	0.0000	836.0000	100.000	0	0	0
28/05/2009	€ / R	2010/03/15	15.90	Call	Currency Future	0.0000	186.0000	100.000	0	0	0
28/05/2009	€ / R	2010/03/15	16.15	Call	Currency Future	177.0000	165.0000	(6.780)	0	0	0
28/05/2009	€ / R	2010/03/15	11.90	Put	Currency Future	0.0000	934.0000	100.000	0	0	0
28/05/2009	€ / R	2010/03/15	9.15	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
28/05/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,520.0000	3,594.0000	2.102	0	0	0
28/05/2009	€ / R	2010/03/15	14.15	Put	Currency Future	2,634.0000	2,702.0000	2.582	0	0	0
28/05/2009	€ / R	2010/03/15	10.15	Put	Currency Future	151.0000	164.0000	8.609	0	0	0
28/05/2009	€ / R	2010/03/15	11.15	Call	Currency Future	1,212.0000	1,159.0000	(4.373)	0	0	0
28/05/2009	€ / R	2010/03/15	15.15	Call	Currency Future	260.0000	246.0000	(5.385)	0	0	0
28/05/2009	€ / R	2010/03/15	11.15	Put	Currency Future	472.0000	506.0000	7.203	0	0	0
28/05/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,795.0000	1,857.0000	3.454	0	0	0
28/05/2009	€ / R	2010/03/15	14.15	Call	Currency Future	374.0000	355.0000	(5.080)	0	0	0
28/05/2009	€ / R	2010/03/15	13.15	Call	Currency Future	535.0000	509.0000	(4.860)	0	0	0
28/05/2009	€ / R	2010/03/15	15.90	Put	Currency Future	0.0000	4,284.0000	100.000	0	0	0
28/05/2009	€ / R	2010/03/15	12.15	Call	Currency Future	791.0000	753.0000	(4.804)	0	0	0
28/05/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,050.0000	1,100.0000	4.762	0	0	0
28/05/2009	€ / R	2010/03/15	12.20	Call	Currency Future	775.0000	738.0000	(4.774)	0	0	0
28/05/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,084.0000	1,135.0000	4.705	0	0	0
28/05/2009	AL13	2009/08/06			Index Future	246.6640	245.9060	(0.307)	0.0000	0.0000	7
28/05/2009	ALBI	2009/08/06			Index Future	292.4930	291.7970	(0.238)	293.6800	293.6800	551
28/05/2009	ALBI	2009/11/05			Index Future	297.5780	296.8710	(0.238)	0.0000	0.0000	0
28/05/2009	CRD1	2009/08/06			Index Future	125.4050	125.0320	(0.297)	0.0000	0.0000	2
28/05/2009	CRD1	2009/11/05			Index Future	127.6100	127.2310	(0.297)	0.0000	0.0000	0
28/05/2009	GOVI	2009/08/06			jGovi	294.3620	293.6640	(0.237)	0.0000	0.0000	164
28/05/2009	GOVI	2009/11/05			jGovi	299.4790	298.7700	(0.237)	0.0000	0.0000	0
28/05/2009	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
28/05/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
28/05/2009	J153	2010/08/31			jSwap	7.4350	7.5400	1.412	0.0000	0.0000	0
28/05/2009	J157	2015/09/15			jSwap	8.7050	8.7200	0.172	0.0000	0.0000	0
28/05/2009	J186	2026/12/21			jSwap	8.3640	8.3850	0.251	0.0000	0.0000	0
28/05/2009	J201	2014/12/22			jSwap	8.7320	8.7550	0.263	0.0000	0.0000	0
28/05/2009	J203	2017/09/15			jSwap	8.8110	8.8280	0.193	0.0000	0.0000	0
28/05/2009	J204	2018/12/21			jSwap	8.8960	8.9120	0.180	0.0000	0.0000	0
28/05/2009	J207	2020/01/15			jSwap	8.8600	8.8800	0.226	0.0000	0.0000	0
28/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
28/05/2009	JFRA	2009/08/06			jFra	6.6590	6.8200	2.418	0.0000	0.0000	0
28/05/2009	JFRA	2009/11/05			jFra	6.4600	6.6700	3.251	0.0000	0.0000	0
28/05/2009	JN02	2009/08/06			jNote	7.3400	7.5000	2.180	0.0000	0.0000	0
28/05/2009	JN05	2009/08/06			jNote	8.4290	8.4670	0.451	0.0000	0.0000	0
28/05/2009	JN10	2009/08/06			jNote	8.7020	8.7220	0.230	0.0000	0.0000	0
28/05/2009	JROD	2009/05/29			jRod	9.2330	9.2330	-	0.0000	0.0000	0
28/05/2009	JROD	2009/06/30			jRod	8.4440	8.4290	(0.178)	0.0000	0.0000	0
28/05/2009	JROD	2009/07/31			jRod	7.7730	7.7110	(0.798)	0.0000	0.0000	0
28/05/2009	JROD	2009/08/31			jRod	8.2800	8.2200	(0.725)	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
28/05/2009	JROD	2009/09/30			jRod	7.7740	7.6910	(1.068)	0.0000	0.0000	0
28/05/2009	JROD	2009/10/30			jRod	7.4510	7.3530	(1.315)	0.0000	0.0000	0
28/05/2009	JROD	2009/11/30			jRod	7.9470	7.8770	(0.881)	0.0000	0.0000	0
28/05/2009	JROD	2009/12/31			jRod	7.6370	7.5640	(0.956)	0.0000	0.0000	0
28/05/2009	OTH1	2009/08/06			Index Future	282.1810	281.5020	(0.241)	0.0000	0.0000	3
28/05/2009	OTH1	2009/11/05			Index Future	287.1420	286.4520	(0.240)	0.0000	0.0000	0
28/05/2009	R153	2009/08/06			Bond Future	6.3220	6.6360	4.967	0.0000	0.0000	0
28/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
28/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,775.0000	3,447.0000	(8.689)	0	0	0
28/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
28/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,527.0000	3,200.0000	(9.271)	0	0	0
28/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
28/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,256.0000	1,256.0000	-	0	0	0
28/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	35.0000	35.0000	-	0	0	0
28/05/2009	R157	2009/08/06			Bond Future	8.2630	8.3040	0.496	8.2600	8.2600	9,808
28/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	384.0000	409.0000	6.510	0	0	0
28/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,604.0000	5,406.0000	(3.533)	0	0	0
28/05/2009	R157	2009/11/05			Bond Future	8.3460	8.3890	0.515	0.0000	0.0000	0
28/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,130.0000	1,064.0000	(5.841)	0	0	0
28/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,649.0000	5,807.0000	2.797	0	0	0
28/05/2009	R157	2010/02/04			Bond Future	8.4310	8.4770	0.546	0.0000	0.0000	0
28/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,941.0000	1,855.0000	(4.431)	0	0	0
28/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,405.0000	5,548.0000	2.646	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	R186	2009/08/06			Bond Future	8.8320	8.8520	0.226	8.7700	8.7700	12,632
28/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	292.0000	270.0000	(7.534)	0	0	35
28/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	4,598.0000	4,459.0000	(3.023)	0	0	0
28/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,976.0000	3,031.0000	1.848	0	0	0
28/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,480.0000	14,652.0000	1.188	0	0	0
28/05/2009	R186	2009/11/05			Bond Future	8.8770	8.8980	0.237	0.0000	0.0000	0
28/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	6,209.0000	6,080.0000	(2.078)	0	0	0
28/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,033.0000	5,106.0000	1.450	0	0	5,000
28/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,997.0000	4,882.0000	(2.301)	0	0	0
28/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,231.0000	6,318.0000	1.396	0	0	240
28/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	1,170.0000	1,126.0000	(3.761)	0	0	5,000
28/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,679.0000	15,836.0000	1.001	0	0	0
28/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,662.0000	1,605.0000	(3.430)	0	0	240
28/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,342.0000	13,487.0000	1.087	0	0	0
28/05/2009	R186	2010/02/04			Bond Future	8.9250	8.9460	0.235	0.0000	0.0000	0
28/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	4,127.0000	4,039.0000	(2.132)	0	0	0
28/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,825.0000	10,937.0000	1.035	0	0	0
28/05/2009	R201	2009/08/06			Bond Future	8.3730	8.4140	0.490	0.0000	0.0000	2
28/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,071.0000	3,919.0000	(3.734)	0	0	0
28/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	392.0000	416.0000	6.122	0	0	0
28/05/2009	R201	2009/11/05			Bond Future	8.4390	8.4820	0.510	0.0000	0.0000	0
28/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,780.0000	4,908.0000	2.678	0	0	0
28/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	821.0000	771.0000	(6.090)	0	0	0
28/05/2009	R201	2010/02/04			Bond Future	8.5130	8.5600	0.552	0.0000	0.0000	0
28/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,146.0000	1,090.0000	(4.887)	0	0	0
28/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,236.0000	5,365.0000	2.464	0	0	0
28/05/2009	R203	2009/08/06			Bond Future	8.7420	8.8140	0.824	0.0000	0.0000	0
28/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,042.0000	1,152.0000	10.557	0	0	0
28/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,841.0000	3,547.0000	(7.654)	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
28/05/2009	R203	2009/11/05			Bond Future	8.8070	8.8820	0.852	0.0000	0.0000	0
28/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	737.0000	659.0000	(10.583)	0	0	0
28/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,236.0000	8,567.0000	4.019	0	0	0
28/05/2009	R203	2010/02/04			Bond Future	8.8800	8.9580	0.878	0.0000	0.0000	0
28/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,987.0000	6,245.0000	4.309	0	0	0
28/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,280.0000	2,124.0000	(6.842)	0	0	0
28/05/2009	R204	2009/08/06			Bond Future	8.7400	8.8110	0.812	0.0000	0.0000	488
28/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	4,184.0000	3,868.0000	(7.553)	0	0	0
28/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,132.0000	1,249.0000	10.336	0	0	0
28/05/2009	R204	2009/11/05			Bond Future	8.7960	8.8710	0.853	0.0000	0.0000	0
28/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	820.0000	733.0000	(10.610)	0	0	0
28/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,000.0000	9,360.0000	4.000	0	0	0
28/05/2009	R204	2010/02/04			Bond Future	8.8570	8.9350	0.881	0.0000	0.0000	0
28/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,505.0000	6,785.0000	4.304	0	0	0
28/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,559.0000	2,384.0000	(6.839)	0	0	0
28/05/2009	R206	2009/08/06			Bond Future	8.3810	8.4230	0.501	0.0000	0.0000	1,214
28/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,367.0000	3,238.0000	(3.831)	0	0	0
28/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	329.0000	350.0000	6.383	0	0	0
28/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	82.0000	71.0000	(13.415)	0	0	300
28/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,160.0000	5,298.0000	2.674	0	0	0
28/05/2009	R206	2009/11/05			Bond Future	8.4540	8.4980	0.520	0.0000	0.0000	0
28/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,964.0000	4,073.0000	2.750	0	0	0
28/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	661.0000	621.0000	(6.051)	0	0	0
28/05/2009	R206	2010/02/04			Bond Future	8.5400	8.5880	0.562	0.0000	0.0000	0
28/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,322.0000	4,430.0000	2.499	0	0	0
28/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	909.0000	863.0000	(5.061)	0	0	0
28/05/2009	R207	2009/08/06			Bond Future	8.9120	8.9630	0.572	0.0000	0.0000	0
28/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	3,575.0000	3,358.0000	(6.070)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,511.0000	1,609.0000	6.486	0	0	0
28/05/2009	R207	2009/11/05			Bond Future	8.9680	9.0210	0.591	0.0000	0.0000	0
28/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,251.0000	10,517.0000	2.595	0	0	0
28/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	693.0000	637.0000	(8.081)	0	0	0
28/05/2009	R207	2010/02/04			Bond Future	9.0290	9.0840	0.609	0.0000	0.0000	0
28/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,225.0000	7,431.0000	2.851	0	0	0
28/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,408.0000	2,286.0000	(5.066)	0	0	0
28/05/2009	R208	2009/08/06			Bond Future	9.0370	9.0800	0.476	0.0000	0.0000	0
28/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,860.0000	1,954.0000	5.054	0	0	0
28/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	3,192.0000	3,014.0000	(5.576)	0	0	0
28/05/2009	R208	2009/11/05			Bond Future	9.1070	9.1490	0.461	0.0000	0.0000	0
28/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,853.0000	10,060.0000	2.101	0	0	0
28/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	832.0000	779.0000	(6.370)	0	0	0
28/05/2009	R208	2010/02/04			Bond Future	9.2000	9.2330	0.359	0.0000	0.0000	0
28/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,081.0000	7,199.0000	1.666	0	0	0
28/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,670.0000	2,588.0000	(3.071)	0	0	0
28/05/2009	R209	2009/08/06			Bond Future	8.4170	8.4170	-	0.0000	0.0000	4,513
28/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,351.0000	5,331.0000	(0.374)	0	0	0
28/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,700.0000	4,680.0000	(0.426)	0	0	0
28/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,637.0000	1,617.0000	(1.222)	0	0	1,950
28/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,929.0000	1,908.0000	(1.089)	0	0	0
28/05/2009	R209	2009/11/05			Bond Future	8.4430	8.4430	-	0.0000	0.0000	0
28/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,164.0000	1,154.0000	(0.859)	0	0	0
28/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,523.0000	12,513.0000	(0.080)	0	0	0
28/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,228.0000	11,218.0000	(0.089)	0	0	0
28/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,284.0000	1,274.0000	(0.779)	0	0	2,500
28/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	781.0000	773.0000	(1.024)	0	0	5,000
28/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,857.0000	14,849.0000	(0.054)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	R209	2010/02/04			Bond Future	8.4700	8.4700	-	0.0000	0.0000	0
28/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,543.0000	2,533.0000	(0.393)	0	0	2,500
28/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,523.0000	11,513.0000	(0.087)	0	0	0
28/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,187.0000	13,178.0000	(0.068)	0	0	0
28/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,824.0000	1,815.0000	(0.493)	0	0	0
28/05/2009	TRT1	2009/08/06			Index Future	290.5630	289.8720	(0.238)	0.0000	0.0000	100
28/05/2009	TRT1	2009/11/05			Index Future	295.6710	294.9700	(0.237)	0.0000	0.0000	0
28/05/2009	ZAAD	2009/06/12			Currency Future	6.4310	6.3450	(1.337)	0.0000	0.0000	10,413
28/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,119.0000	1,205.0000	7.685	0	0	0
28/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	47.0000	29.0000	(38.298)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
28/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	118.0000	172.0000	45.763	0	0	0
28/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	31.0000	18.0000	(41.935)	0	0	0
28/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	266.0000	334.0000	25.564	0	0	0
28/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	187.0000	250.0000	33.690	0	0	0
28/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	258.0000	184.0000	(28.682)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	437.0000	515.0000	17.849	0	0	0
28/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	99.0000	67.0000	(32.323)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	350.0000	423.0000	20.857	0	0	0
28/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,781.0000	2,695.0000	(3.092)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
28/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,281.0000	1,195.0000	(6.714)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	393.0000	469.0000	19.338	0	0	0
28/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	27.0000	39.0000	44.444	0	0	0
28/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
28/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	490.0000	411.0000	(16.122)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	121.0000	82.0000	(32.231)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	303.0000	222.0000	(26.733)	0	0	0
28/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	537.0000	456.0000	(15.084)	0	0	0
28/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	9.0000	16.0000	77.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	24.0000	14.0000	(41.667)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	99.0000	67.0000	(32.323)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
28/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
28/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	399.0000	316.0000	(20.802)	0	0	0
28/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	266.0000	334.0000	25.564	0	0	0
28/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	118.0000	172.0000	45.763	0	0	0
28/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	633.0000	550.0000	(13.112)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	307.0000	378.0000	23.127	0	0	0
28/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,719.0000	4,805.0000	1.822	0	0	0
28/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	38.0000	23.0000	(39.474)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	47.0000	29.0000	(38.298)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	624.0000	707.0000	13.301	0	0	0
28/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	393.0000	469.0000	19.338	0	0	0
28/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,031.0000	5,945.0000	(1.426)	0	0	0
28/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	90.0000	137.0000	52.222	0	0	0
28/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,531.0000	4,445.0000	(1.898)	0	0	0
28/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,431.0000	4,345.0000	(1.941)	0	0	0
28/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	307.0000	378.0000	23.127	0	0	0
28/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	66.0000	105.0000	59.091	0	0	0
28/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	68.0000	45.0000	(33.824)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	38.0000	23.0000	(39.474)	0	0	0
28/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,431.0000	1,345.0000	(6.010)	0	0	0
28/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,219.0000	6,305.0000	1.383	0	0	0
28/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,169.0000	1,255.0000	7.357	0	0	0
28/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	68.0000	45.0000	(33.824)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	576.0000	659.0000	14.410	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	187.0000	250.0000	33.690	0	0	0
28/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,931.0000	2,845.0000	(2.934)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
28/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	82.0000	55.0000	(32.927)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	624.0000	707.0000	13.301	0	0	0
28/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,469.0000	1,555.0000	5.854	0	0	0
28/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	151.0000	210.0000	39.073	0	0	0
28/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	147.0000	100.0000	(31.973)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	56.0000	36.0000	(35.714)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	673.0000	757.0000	12.481	0	0	0
28/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	722.0000	806.0000	11.634	0	0	0
28/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	722.0000	806.0000	11.634	0	0	0
28/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	225.0000	291.0000	29.333	0	0	0
28/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	771.0000	856.0000	11.025	0	0	0
28/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	483.0000	562.0000	16.356	0	0	0
28/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	437.0000	515.0000	17.849	0	0	0
28/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,369.0000	1,455.0000	6.282	0	0	0
28/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
28/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	24.0000	14.0000	(41.667)	0	0	0
28/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	529.0000	610.0000	15.312	0	0	0
28/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	820.0000	906.0000	10.488	0	0	0
28/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	303.0000	222.0000	(26.733)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	10.0000	5.0000	(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
28/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	179.0000	123.0000	(31.285)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	529.0000	610.0000	15.312	0	0	0
28/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	483.0000	562.0000	16.356	0	0	0
28/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	771.0000	856.0000	11.025	0	0	0
28/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,031.0000	2,945.0000	(2.837)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	48.0000	78.0000	62.500	0	0	0
28/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	121.0000	82.0000	(32.231)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	870.0000	955.0000	9.770	0	0	0
28/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,531.0000	1,445.0000	(5.617)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	969.0000	1,055.0000	8.875	0	0	0
28/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	399.0000	316.0000	(20.802)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	90.0000	137.0000	52.222	0	0	0
28/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	585.0000	502.0000	(14.188)	0	0	0
28/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
28/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
28/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,219.0000	3,305.0000	2.672	0	0	0
28/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,931.0000	5,845.0000	(1.450)	0	0	0
28/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	683.0000	598.0000	(12.445)	0	0	0
28/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,719.0000	1,805.0000	5.003	0	0	0
28/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,069.0000	3,155.0000	2.802	0	0	0
28/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,781.0000	5,695.0000	(1.488)	0	0	0
28/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,069.0000	6,155.0000	1.417	0	0	0
28/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	969.0000	1,055.0000	8.875	0	0	0
28/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,281.0000	4,195.0000	(2.009)	0	0	0
28/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,969.0000	6,055.0000	1.441	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
28/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,569.0000	4,655.0000	1.882	0	0	0
28/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
28/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	215.0000	151.0000	(29.767)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	444.0000	363.0000	(18.243)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	179.0000	123.0000	(31.285)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	48.0000	78.0000	62.500	0	0	0
28/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,069.0000	1,155.0000	8.045	0	0	0
28/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	34.0000	56.0000	64.706	0	0	0
28/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	920.0000	1,005.0000	9.239	0	0	0
28/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	27.0000	39.0000	44.444	0	0	0
28/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
28/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	351.0000	269.0000	(23.362)	0	0	0
28/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,969.0000	3,055.0000	2.897	0	0	0
28/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	258.0000	184.0000	(28.682)	0	0	0
28/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,469.0000	4,555.0000	1.924	0	0	0
28/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,019.0000	1,105.0000	8.440	0	0	0
28/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,369.0000	1,455.0000	6.282	0	0	0
28/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	870.0000	955.0000	9.770	0	0	0
28/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,469.0000	1,555.0000	5.854	0	0	0
28/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,569.0000	1,655.0000	5.481	0	0	0
28/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,269.0000	1,355.0000	6.777	0	0	0
28/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,219.0000	1,305.0000	7.055	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,669.0000	1,755.0000	5.153	0	0	0
28/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,769.0000	1,855.0000	4.862	0	0	0
28/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,869.0000	1,955.0000	4.601	0	0	0
28/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,769.0000	1,855.0000	4.862	0	0	0
28/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,119.0000	1,205.0000	7.685	0	0	0
28/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,269.0000	1,355.0000	6.777	0	0	0
28/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14			Currency Future	6.4922	6.4086	(1.288)	6.4000	6.4000	51,174
28/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	96.0000	77.0000	(19.792)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	179.0000	216.0000	20.670	0	0	0
28/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	691.0000	620.0000	(10.275)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	422.0000	479.0000	13.507	0	0	0
28/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	533.0000	470.0000	(11.820)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	116.0000	94.0000	(18.966)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	804.0000	868.0000	7.960	0	0	0
28/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
28/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	49.0000	61.0000	24.490	0	0	0
28/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	120.0000	146.0000	21.667	0	0	0
28/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	496.0000	557.0000	12.298	0	0	0
28/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	929.0000	998.0000	7.427	0	0	0
28/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	430.0000	375.0000	(12.791)	0	0	0
28/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	68.0000	83.0000	22.059	0	0	0
28/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	463.0000	405.0000	(12.527)	0	0	0
28/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	87.0000	70.0000	(19.540)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	200.0000	176.0000	(12.000)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	230.0000	273.0000	18.696	0	0	0
28/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	886.0000	954.0000	7.675	0	0	0

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28/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,016.0000	1,087.0000	6.988	0	0	0
28/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	137.0000	167.0000	21.898	0	0	0
28/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	610.0000	542.0000	(11.148)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	214.0000	188.0000	(12.150)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	91.0000	111.0000	21.978	0	0	0
28/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,942.0000	5,859.0000	(1.397)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	972.0000	1,042.0000	7.202	0	0	0
28/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	458.0000	517.0000	12.882	0	0	0
28/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	280.0000	245.0000	(12.500)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	685.0000	745.0000	8.759	0	0	0
28/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,105.0000	1,178.0000	6.606	0	0	0
28/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	496.0000	557.0000	12.298	0	0	0
28/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,742.0000	5,659.0000	(1.445)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,060.0000	1,132.0000	6.792	0	0	0
28/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	188.0000	165.0000	(12.234)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	288.0000	336.0000	16.667	0	0	0
28/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	724.0000	786.0000	8.564	0	0	0
28/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	47.0000	36.0000	(23.404)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	177.0000	151.0000	(14.689)	0	0	0
28/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,442.0000	4,359.0000	(1.869)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	724.0000	786.0000	8.564	0	0	0
28/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	371.0000	325.0000	(12.399)	0	0	0
28/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	64.0000	51.0000	(20.313)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	228.0000	200.0000	(12.281)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	116.0000	94.0000	(18.966)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	322.0000	282.0000	(12.422)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	64.0000	51.0000	(20.313)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	244.0000	214.0000	(12.295)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	230.0000	273.0000	18.696	0	0	0
28/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	96.0000	77.0000	(19.792)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	386.0000	442.0000	14.508	0	0	0
28/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	352.0000	405.0000	15.057	0	0	0
28/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	105.0000	85.0000	(19.048)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	386.0000	442.0000	14.508	0	0	0
28/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	535.0000	592.0000	10.654	0	0	0
28/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	804.0000	868.0000	7.960	0	0	0
28/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	166.0000	138.0000	(16.867)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	763.0000	827.0000	8.388	0	0	0
28/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	322.0000	282.0000	(12.422)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	574.0000	629.0000	9.582	0	0	0
28/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	188.0000	165.0000	(12.234)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	972.0000	1,042.0000	7.202	0	0	0
28/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	400.0000	349.0000	(12.750)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	886.0000	954.0000	7.675	0	0	0
28/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	763.0000	827.0000	8.388	0	0	0
28/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	228.0000	200.0000	(12.281)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	157.0000	191.0000	21.656	0	0	0
28/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	127.0000	104.0000	(18.110)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	105.0000	85.0000	(19.048)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	422.0000	479.0000	13.507	0	0	0
28/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	127.0000	104.0000	(18.110)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	258.0000	304.0000	17.829	0	0	0
28/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	610.0000	667.0000	9.344	0	0	0
28/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,242.0000	4,159.0000	(1.957)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	300.0000	263.0000	(12.333)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	214.0000	188.0000	(12.150)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	319.0000	370.0000	15.987	0	0	0
28/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	258.0000	304.0000	17.829	0	0	0
28/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	845.0000	911.0000	7.811	0	0	0
28/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	262.0000	229.0000	(12.595)	0	0	0
28/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,767.0000	1,848.0000	4.584	0	0	0
28/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	319.0000	370.0000	15.987	0	0	0
28/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	152.0000	126.0000	(17.105)	0	0	0
28/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	262.0000	229.0000	(12.595)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	139.0000	114.0000	(17.986)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,258.0000	3,341.0000	2.548	0	0	0
28/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	574.0000	629.0000	9.582	0	0	0
28/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,758.0000	4,841.0000	1.744	0	0	0
28/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,942.0000	2,859.0000	(2.821)	0	0	0
28/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,443.0000	1,360.0000	(5.752)	0	0	0
28/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	685.0000	745.0000	8.759	0	0	0
28/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	647.0000	706.0000	9.119	0	0	0
28/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,558.0000	4,641.0000	1.821	0	0	0
28/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	610.0000	667.0000	9.344	0	0	0
28/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
28/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	300.0000	263.0000	(12.333)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	166.0000	138.0000	(16.867)	0	0	0
28/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,058.0000	6,141.0000	1.370	0	0	0
28/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	152.0000	126.0000	(17.105)	0	0	0
28/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,246.0000	1,164.0000	(6.581)	0	0	0
28/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,058.0000	3,142.0000	2.747	0	0	0
28/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,742.0000	2,659.0000	(3.027)	0	0	0
28/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,573.0000	1,652.0000	5.022	0	0	0
28/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	497.0000	436.0000	(12.274)	0	0	0
28/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,008.0000	6,091.0000	1.381	0	0	0
28/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,258.0000	6,341.0000	1.326	0	0	0
28/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	58.0000	72.0000	24.138	0	0	0
28/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
28/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	571.0000	505.0000	(11.559)	0	0	0
28/05/2009	ZAAD	2009/09/14	11.00	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
28/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,992.0000	2,909.0000	(2.774)	0	0	0
28/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	79.0000	96.0000	21.519	0	0	0
28/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,508.0000	4,591.0000	1.841	0	0	0
28/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	650.0000	580.0000	(10.769)	0	0	0
28/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,008.0000	3,092.0000	2.793	0	0	0
28/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,493.0000	1,410.0000	(5.559)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	105.0000	127.0000	20.952	0	0	0
28/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	41.0000	52.0000	26.829	0	0	0
28/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,492.0000	4,409.0000	(1.848)	0	0	0
28/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	734.0000	661.0000	(9.946)	0	0	0
28/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,992.0000	5,909.0000	(1.385)	0	0	0
28/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	204.0000	244.0000	19.608	0	0	0
28/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	346.0000	303.0000	(12.428)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	430.0000	375.0000	(12.791)	0	0	0
28/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	137.0000	167.0000	21.898	0	0	0
28/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,525.0000	1,604.0000	5.180	0	0	0
28/05/2009	ZAAD	2009/12/14			Currency Future	6.5464	6.4653	(1.239)	6.4500	6.4500	165
28/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	740.0000	791.0000	6.892	0	0	0
28/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	579.0000	526.0000	(9.154)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	612.0000	555.0000	(9.314)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	549.0000	500.0000	(8.925)	0	0	0
28/05/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,221.0000	1,145.0000	(6.224)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	292.0000	267.0000	(8.562)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	369.0000	336.0000	(8.943)	0	0	0
28/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	236.0000	207.0000	(12.288)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	183.0000	211.0000	15.301	0	0	0
28/05/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	166.0000	190.0000	14.458	0	0	0
28/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	203.0000	234.0000	15.271	0	0	0
28/05/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,304.0000	6,385.0000	1.285	0	0	0
28/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	203.0000	234.0000	15.271	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	302.0000	344.0000	13.907	0	0	0
28/05/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,196.0000	4,115.0000	(1.930)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	596.0000	652.0000	9.396	0	0	0
28/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	352.0000	321.0000	(8.807)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	549.0000	500.0000	(8.925)	0	0	0
28/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	849.0000	904.0000	6.478	0	0	0
28/05/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	183.0000	158.0000	(13.661)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	279.0000	251.0000	(10.036)	0	0	0
28/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,004.0000	6,085.0000	1.349	0	0	0
28/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	171.0000	148.0000	(13.450)	0	0	0
28/05/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	267.0000	235.0000	(11.985)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	559.0000	614.0000	9.839	0	0	0
28/05/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,008.0000	3,088.0000	2.660	0	0	0
28/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	925.0000	982.0000	6.162	0	0	0
28/05/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	633.0000	685.0000	8.215	0	0	0
28/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	423.0000	471.0000	11.348	0	0	0
28/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	495.0000	451.0000	(8.889)	0	0	0
28/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	886.0000	943.0000	6.433	0	0	0
28/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	559.0000	614.0000	9.839	0	0	0
28/05/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,996.0000	5,915.0000	(1.351)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	449.0000	409.0000	(8.909)	0	0	0
28/05/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	456.0000	505.0000	10.746	0	0	0
28/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	249.0000	286.0000	14.859	0	0	0
28/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	671.0000	720.0000	7.303	0	0	0
28/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	633.0000	685.0000	8.215	0	0	0
28/05/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	135.0000	154.0000	14.074	0	0	0
28/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	775.0000	828.0000	6.839	0	0	0
28/05/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	25.0000	30.0000	20.000	0	0	0
28/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	495.0000	451.0000	(8.889)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	489.0000	541.0000	10.634	0	0	0
28/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	428.0000	390.0000	(8.879)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	306.0000	279.0000	(8.824)	0	0	0
28/05/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,562.0000	1,633.0000	4.545	0	0	0
28/05/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	682.0000	620.0000	(9.091)	0	0	0
28/05/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	195.0000	169.0000	(13.333)	0	0	0
28/05/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,696.0000	5,615.0000	(1.422)	0	0	0
28/05/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	428.0000	390.0000	(8.879)	0	0	0
28/05/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	208.0000	181.0000	(12.981)	0	0	0
28/05/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	306.0000	279.0000	(8.824)	0	0	0
28/05/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/05/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	109.0000	125.0000	14.679	0	0	0
28/05/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	705.0000	755.0000	7.092	0	0	0
28/05/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/05/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	279.0000	251.0000	(10.036)	0	0	0
28/05/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	456.0000	505.0000	10.746	0	0	0
28/05/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	331.0000	374.0000	12.991	0	0	0
28/05/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
28/05/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	755.0000	690.0000	(8.609)	0	0	0
28/05/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	251.0000	221.0000	(11.952)	0	0	0
28/05/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	320.0000	292.0000	(8.750)	0	0	0
28/05/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	812.0000	866.0000	6.650	0	0	0
28/05/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,457.0000	1,378.0000	(5.422)	0	0	0
28/05/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	222.0000	194.0000	(12.613)	0	0	0
28/05/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,840.0000	1,914.0000	4.022	0	0	0
28/05/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	524.0000	577.0000	10.115	0	0	0
28/05/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	391.0000	438.0000	12.020	0	0	0
28/05/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	336.0000	306.0000	(8.929)	0	0	0
28/05/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	274.0000	315.0000	14.964	0	0	0
28/05/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,804.0000	4,885.0000	1.686	0	0	0
28/05/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	336.0000	306.0000	(8.929)	0	0	0
28/05/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	388.0000	353.0000	(9.021)	0	0	0
28/05/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	331.0000	374.0000	12.991	0	0	0
28/05/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	471.0000	430.0000	(8.705)	0	0	0
28/05/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,306.0000	3,387.0000	2.450	0	0	0
28/05/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	489.0000	541.0000	10.634	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	812.0000	866.0000	6.650	0	0	0
28/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	740.0000	791.0000	6.892	0	0	0
28/05/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,696.0000	2,615.0000	(3.004)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	352.0000	321.0000	(8.807)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	249.0000	286.0000	14.859	0	0	0
28/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	208.0000	181.0000	(12.981)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	267.0000	235.0000	(11.985)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	388.0000	353.0000	(9.021)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	671.0000	720.0000	7.303	0	0	0
28/05/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
28/05/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	361.0000	405.0000	12.188	0	0	0
28/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	236.0000	207.0000	(12.288)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	225.0000	259.0000	15.111	0	0	0
28/05/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,504.0000	4,585.0000	1.798	0	0	0
28/05/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	407.0000	371.0000	(8.845)	0	0	0
28/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,996.0000	2,915.0000	(2.704)	0	0	0
28/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	391.0000	438.0000	12.020	0	0	0
28/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,946.0000	5,865.0000	(1.362)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	302.0000	344.0000	13.907	0	0	0
28/05/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,496.0000	4,415.0000	(1.802)	0	0	0
28/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,505.0000	1,426.0000	(5.249)	0	0	0
28/05/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	449.0000	409.0000	(8.909)	0	0	0
28/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	521.0000	474.0000	(9.021)	0	0	0
28/05/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,446.0000	4,365.0000	(1.822)	0	0	0
28/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,554.0000	4,635.0000	1.779	0	0	0
28/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,946.0000	2,865.0000	(2.749)	0	0	0
28/05/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,054.0000	6,135.0000	1.338	0	0	0
28/05/2009	ZAAD	2009/12/14	11.10	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
28/05/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/05/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/05/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,058.0000	3,138.0000	2.616	0	0	0
28/05/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
28/05/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,608.0000	1,679.0000	4.415	0	0	0

**Grand Total:** **952,810**