



# Derivatives High/Low Report

High/Low for 29/05/2009

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
29/05/2009	\$ / R 2009/06/12			Currency Future	8.1037	8.0331	(0.871)	8.2500	7.9300	376,391
29/05/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	1,202.0000	1,271.0000	5.740	0	0	0
29/05/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,450.0000	1,519.0000	4.759	0	0	0
29/05/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,497.0000	2,567.0000	2.803	0	0	0
29/05/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	96.0000	71.0000	(26.042)	0	0	0
29/05/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	3,496.0000	3,567.0000	2.031	0	0	0
29/05/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	369.0000	419.0000	13.550	0	0	0
29/05/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/05/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	3,896.0000	3,967.0000	1.822	0	0	0
29/05/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	4,146.0000	4,217.0000	1.712	0	0	0
29/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	72.0000	53.0000	(26.389)	0	0	0
29/05/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	2,147.0000	2,217.0000	3.260	0	0	0
29/05/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	2,297.0000	2,367.0000	3.047	0	0	0
29/05/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	72.0000	53.0000	(26.389)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,647.0000	2,717.0000	2.645	0	0	0
29/05/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	1,648.0000	1,718.0000	4.248	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,797.0000	2,867.0000	2.503	0	0	0
29/05/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	1,400.0000	1,469.0000	4.929	0	0	0
29/05/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	369.0000	419.0000	13.550	0	0	0
29/05/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	1,055.0000	1,123.0000	6.445	0	0	0
29/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,599.0000	1,668.0000	4.315	0	0	0
29/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,997.0000	3,067.0000	2.336	0	0	0
29/05/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	54.0000	39.0000	(27.778)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
29/05/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,696.0000	4,767.0000	1.512	0	0	0
29/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	3,247.0000	3,317.0000	2.156	0	0	0
29/05/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	292.0000	338.0000	15.753	0	0	0
29/05/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.10	Call	Currency Future	0.0000	129.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	50
29/05/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	100
29/05/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
29/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,796.0000	3,867.0000	1.870	0	0	0
29/05/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	451.0000	506.0000	12.195	0	0	0
29/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	814.0000	878.0000	7.862	0	0	0
29/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,047.0000	3,117.0000	2.297	0	0	0
29/05/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,696.0000	3,767.0000	1.921	0	0	0
29/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,546.0000	3,617.0000	2.002	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	145.0000	112.0000	(22.759)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	4,046.0000	4,117.0000	1.755	0	0	0
29/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	719.0000	782.0000	8.762	0	0	0
29/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	141.0000	166.0000	17.730	0	0	0
29/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,848.0000	1,918.0000	3.788	0	0	0
29/05/2009	\$ / R	2009/06/12	8.10	Put	Currency Future	0.0000	196.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	3,097.0000	3,167.0000	2.260	0	0	0
29/05/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	192.0000	229.0000	19.271	0	0	0
29/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,897.0000	2,967.0000	2.416	0	0	0
29/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,497.0000	2,567.0000	2.803	0	0	0
29/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,846.0000	3,917.0000	1.846	0	0	0
29/05/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	909.0000	976.0000	7.371	0	0	5
29/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,746.0000	3,817.0000	1.895	0	0	0
29/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	1,006.0000	1,073.0000	6.660	0	0	0
29/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,997.0000	3,067.0000	2.336	0	0	0
29/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	581.0000	641.0000	10.327	0	0	0
29/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	41.0000	28.0000	(31.707)	0	0	0
29/05/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	2,347.0000	2,417.0000	2.983	0	0	0
29/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,447.0000	2,517.0000	2.861	0	0	0
29/05/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	41.0000	28.0000	(31.707)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	3,147.0000	3,217.0000	2.224	0	0	0
29/05/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,646.0000	3,717.0000	1.947	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	537.0000	595.0000	10.801	0	0	0
29/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	3,596.0000	3,667.0000	1.974	0	0	0
29/05/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	194.0000	149.0000	(23.196)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	2,047.0000	2,117.0000	3.420	0	0	0
29/05/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,747.0000	2,817.0000	2.548	0	0	0
29/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,446.0000	3,517.0000	2.060	0	0	0
29/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	292.0000	338.0000	15.753	0	0	0
29/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	958.0000	1,024.0000	6.889	0	0	0
29/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	1.0000	1.0000	-	0	0	2,000
29/05/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,798.0000	1,868.0000	3.893	0	0	0
29/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,797.0000	2,867.0000	2.503	0	0	0
29/05/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	127.0000	96.0000	(24.409)	0	0	0
29/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
29/05/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	766.0000	830.0000	8.355	0	0	0
29/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	537.0000	595.0000	10.801	0	0	0
29/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	3,346.0000	3,417.0000	2.122	0	0	0
29/05/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	223.0000	263.0000	17.937	0	0	0
29/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	493.0000	550.0000	11.562	0	0	0
29/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,747.0000	2,817.0000	2.548	0	0	0
29/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,698.0000	1,768.0000	4.122	0	0	0
29/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	1,202.0000	1,271.0000	5.740	0	0	0
29/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,301.0000	1,370.0000	5.304	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	3,197.0000	3,267.0000	2.190	0	0	0
29/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	200
29/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	2,047.0000	2,117.0000	3.420	0	0	0
29/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,547.0000	2,617.0000	2.748	0	0	0
29/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,697.0000	2,767.0000	2.595	0	0	0
29/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	627.0000	688.0000	9.729	0	0	0
29/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,996.0000	4,067.0000	1.777	0	0	0
29/05/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	2,000
29/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,297.0000	2,367.0000	3.047	0	0	0
29/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,697.0000	2,767.0000	2.595	0	0	0
29/05/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	409.0000	462.0000	12.958	0	0	0
29/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,446.0000	3,517.0000	2.060	0	0	0
29/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	96.0000	71.0000	(26.042)	0	0	0
29/05/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	1,153.0000	1,221.0000	5.898	0	0	0
29/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,549.0000	1,619.0000	4.519	0	0	0
29/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	220
29/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,847.0000	2,917.0000	2.459	0	0	0
29/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	1,006.0000	1,073.0000	6.660	0	0	0
29/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	3,297.0000	3,367.0000	2.123	0	0	0
29/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,252.0000	1,320.0000	5.431	0	0	0
29/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	1
29/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	63.0000	45.0000	(28.571)	0	0	0
29/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	3,396.0000	3,467.0000	2.091	0	0	0
29/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,247.0000	3,317.0000	2.156	0	0	0
29/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	493.0000	550.0000	11.562	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
29/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,748.0000	1,818.0000	4.005	0	0	0
29/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,547.0000	2,617.0000	2.748	0	0	0
29/05/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	1,898.0000	1,968.0000	3.688	0	0	0
29/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
29/05/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	627.0000	688.0000	9.729	0	0	0
29/05/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,350.0000	1,419.0000	5.111	0	0	0
29/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	581.0000	641.0000	10.327	0	0	0
29/05/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	861.0000	927.0000	7.666	0	0	0
29/05/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	257.0000	300.0000	16.732	0	0	0
29/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,947.0000	3,017.0000	2.375	0	0	0
29/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
29/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	3,047.0000	3,117.0000	2.297	0	0	0
29/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,301.0000	1,370.0000	5.304	0	0	0
29/05/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	110.0000	83.0000	(24.545)	0	0	0
29/05/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	47.0000	33.0000	(29.787)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	1
29/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	861.0000	927.0000	7.666	0	0	0
29/05/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	719.0000	782.0000	8.762	0	0	0
29/05/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	1,104.0000	1,172.0000	6.159	0	0	0
29/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,997.0000	2,068.0000	3.555	0	0	0
29/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	2,197.0000	2,267.0000	3.186	0	0	0
29/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,947.0000	3,017.0000	2.375	0	0	0
29/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,798.0000	1,868.0000	3.893	0	0	0
29/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,499.0000	1,569.0000	4.670	0	0	0
29/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,997.0000	2,068.0000	3.555	0	0	0
29/05/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,597.0000	2,667.0000	2.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	1,104.0000	1,172.0000	6.159	0	0	0
29/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	2,097.0000	2,167.0000	3.338	0	0	0
29/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,450.0000	1,519.0000	4.759	0	0	0
29/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	2,247.0000	2,317.0000	3.115	0	0	0
29/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	2,247.0000	2,317.0000	3.115	0	0	0
29/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,946.0000	4,017.0000	1.799	0	0	0
29/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	368.0000	306.0000	(16.848)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	3,297.0000	3,367.0000	2.123	0	0	0
29/05/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	83.0000	61.0000	(26.506)	0	0	0
29/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,599.0000	1,668.0000	4.315	0	0	0
29/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,946.0000	4,017.0000	1.799	0	0	0
29/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	2,500
29/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,848.0000	1,918.0000	3.788	0	0	0
29/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	3,197.0000	3,267.0000	2.190	0	0	0
29/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	409.0000	462.0000	12.958	0	0	0
29/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
29/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	63.0000	45.0000	(28.571)	0	0	0
29/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	2,097.0000	2,167.0000	3.338	0	0	0
29/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,947.0000	2,018.0000	3.647	0	0	0
29/05/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	330.0000	378.0000	14.545	0	0	0
29/05/2009	\$ / R	2009/06/12	4.80	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
29/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	814.0000	878.0000	7.862	0	0	0
29/05/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	3,304.0000	3,233.0000	(2.149)	0	0	0
29/05/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	673.0000	735.0000	9.212	0	0	0
29/05/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,447.0000	2,517.0000	2.861	0	0	0
29/05/2009	\$ / R 2009/06/12	3.30	Call	Currency Future	4,804.0000	4,733.0000	(1.478)	0	0	0
29/05/2009	\$ / R 2009/06/12	15.05	Put	Currency Future	6,946.0000	7,017.0000	1.022	0	0	0
29/05/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	1,804.0000	1,733.0000	(3.936)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,748.0000	1,818.0000	4.005	0	0	0
29/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,499.0000	1,569.0000	4.670	0	0	0
29/05/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
29/05/2009	\$ / R 2009/06/12	7.55	Call	Currency Future	580.0000	513.0000	(11.552)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
29/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	2,397.0000	2,467.0000	2.920	0	0	0
29/05/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	7.60	Call	Currency Future	535.0000	469.0000	(12.336)	0	0	0
29/05/2009	\$ / R 2009/06/12	6.05	Call	Currency Future	2,054.0000	1,983.0000	(3.457)	0	0	0
29/05/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,698.0000	1,768.0000	4.122	0	0	0
29/05/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,947.0000	2,018.0000	3.647	0	0	0
29/05/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	3,554.0000	3,483.0000	(1.998)	0	0	0
29/05/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	12.95	Put	Currency Future	4,846.0000	4,917.0000	1.465	0	0	0
29/05/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	5,054.0000	4,983.0000	(1.405)	0	0	0
29/05/2009	\$ / R 2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	7.45	Call	Currency Future	671.0000	603.0000	(10.134)	0	0	0
29/05/2009	\$ / R 2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	13.55	Put	Currency Future	5,446.0000	5,517.0000	1.304	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/06/12	7.45	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
29/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,549.0000	1,619.0000	4.519	0	0	0
29/05/2009	\$ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	12.60	Put	Currency Future	4,496.0000	4,567.0000	1.579	0	0	0
29/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	2,197.0000	2,267.0000	3.186	0	0	0
29/05/2009	\$ / R 2009/06/12	13.10	Put	Currency Future	4,996.0000	5,067.0000	1.421	0	0	0
29/05/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	5,696.0000	5,767.0000	1.246	0	0	0
29/05/2009	\$ / R 2009/06/12	5.65	Call	Currency Future	2,454.0000	2,383.0000	(2.893)	0	0	0
29/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	7,196.0000	7,267.0000	0.987	0	0	0
29/05/2009	\$ / R 2009/06/12	4.65	Call	Currency Future	3,454.0000	3,383.0000	(2.056)	0	0	0
29/05/2009	\$ / R 2009/06/12	5.60	Call	Currency Future	2,504.0000	2,433.0000	(2.835)	0	0	0
29/05/2009	\$ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	13.05	Put	Currency Future	4,946.0000	5,017.0000	1.436	0	0	0
29/05/2009	\$ / R 2009/06/12	6.60	Call	Currency Future	1,504.0000	1,434.0000	(4.654)	0	0	0
29/05/2009	\$ / R 2009/06/12	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	6.45	Call	Currency Future	1,654.0000	1,583.0000	(4.293)	0	0	0
29/05/2009	\$ / R 2009/06/12	4.60	Call	Currency Future	3,504.0000	3,433.0000	(2.026)	0	0	0
29/05/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	4.75	Call	Currency Future	3,354.0000	3,283.0000	(2.117)	0	0	0
29/05/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	4,196.0000	4,267.0000	1.692	0	0	0
29/05/2009	\$ / R 2009/06/12	4.35	Call	Currency Future	3,754.0000	3,683.0000	(1.891)	0	0	0
29/05/2009	\$ / R 2009/06/12	7.60	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
29/05/2009	\$ / R 2009/06/12	5.10	Call	Currency Future	0.0000	2,933.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,350.0000	1,419.0000	5.111	0	0	0
29/05/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/05/2009	\$ / R 2009/06/12	5.45	Call	Currency Future	2,654.0000	2,583.0000	(2.675)	0	0	0
29/05/2009	\$ / R 2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/06/12	12.75	Put	Currency Future	4,646.0000	4,717.0000	1.528	0	0	0
29/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,796.0000	3,867.0000	1.870	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	54.0000	61.0000	12.963	0	0	0
29/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	6.20	Call	Currency Future	1,904.0000	1,833.0000	(3.729)	0	0	0
29/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,354.0000	2,283.0000	(3.016)	0	0	0
29/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,796.0000	4,867.0000	1.480	0	0	0
29/05/2009	\$ / R	2009/06/12	5.20	Call	Currency Future	2,904.0000	2,833.0000	(2.445)	0	0	0
29/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,252.0000	1,320.0000	5.431	0	0	0
29/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	7.20	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
29/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	407.0000	344.0000	(15.479)	0	0	0
29/05/2009	\$ / R	2009/06/12	5.50	Call	Currency Future	2,604.0000	2,533.0000	(2.727)	0	0	0
29/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	7.20	Call	Currency Future	910.0000	841.0000	(7.582)	0	0	0
29/05/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	64.0000	73.0000	14.063	0	0	0
29/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,355.0000	1,284.0000	(5.240)	0	0	0
29/05/2009	\$ / R	2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	2,554.0000	2,483.0000	(2.780)	0	0	0
29/05/2009	\$ / R	2009/06/12	12.70	Put	Currency Future	4,596.0000	4,667.0000	1.545	0	0	0
29/05/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	13.00	Put	Currency Future	4,896.0000	4,967.0000	1.450	0	0	0
29/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,554.0000	1,484.0000	(4.505)	0	0	0
29/05/2009	\$ / R	2009/06/12	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	6.50	Call	Currency Future	1,604.0000	1,534.0000	(4.364)	0	0	0
29/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	7.50	Call	Currency Future	625.0000	558.0000	(10.720)	0	0	0
29/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	7.50	Put	Currency Future	21.0000	25.0000	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
29/05/2009	\$ / R	2009/06/12	6.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	4.10	Call	Currency Future	0.0000	3,933.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/05/2009	\$ / R	2009/06/12	4.20	Call	Currency Future	3,904.0000	3,833.0000	(1.819)	0	0	0
29/05/2009	\$ / R	2009/06/12	7.30	Call	Currency Future	813.0000	744.0000	(8.487)	0	0	0
29/05/2009	\$ / R	2009/06/12	5.30	Call	Currency Future	2,804.0000	2,733.0000	(2.532)	0	0	0
29/05/2009	\$ / R	2009/06/12	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	4.30	Call	Currency Future	3,804.0000	3,733.0000	(1.866)	0	0	0
29/05/2009	\$ / R	2009/06/12	7.30	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
29/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,696.0000	3,767.0000	1.921	0	0	0
29/05/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	5,046.0000	5,117.0000	1.407	0	0	0
29/05/2009	\$ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	7.65	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
29/05/2009	\$ / R	2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	6.65	Call	Currency Future	1,455.0000	1,384.0000	(4.880)	0	0	0
29/05/2009	\$ / R	2009/06/12	7.65	Call	Currency Future	491.0000	426.0000	(13.238)	0	0	0
29/05/2009	\$ / R	2009/06/12	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	5.35	Call	Currency Future	2,754.0000	2,683.0000	(2.578)	0	0	0
29/05/2009	\$ / R	2009/06/12	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	4,446.0000	4,517.0000	1.597	0	0	0
29/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	3,654.0000	3,583.0000	(1.943)	0	0	0
29/05/2009	\$ / R	2009/06/12	6.35	Call	Currency Future	1,754.0000	1,683.0000	(4.048)	0	0	0
29/05/2009	\$ / R	2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	7.35	Call	Currency Future	765.0000	697.0000	(8.889)	0	0	0
29/05/2009	\$ / R	2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/06/12	12.85	Put	Currency Future	4,746.0000	4,817.0000	1.496	0	0	0
29/05/2009	\$ / R	2009/06/12	7.35	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
29/05/2009	\$ / R	2009/06/12	4.50	Call	Currency Future	3,604.0000	3,533.0000	(1.970)	0	0	0
29/05/2009	\$ / R	2009/06/12	6.10	Call	Currency Future	0.0000	1,933.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/06/12	7.10	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/06/12	6.10	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
29/05/2009	\$ / R	2009/06/12	7.10	Call	Currency Future	0.0000	938.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/09/14			Currency Future	8.2404	8.1709	(0.843)	8.2800	8.0700	36,374
29/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	298.0000	323.0000	8.389	0	0	0
29/05/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	598.0000	636.0000	6.355	0	0	0
29/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,767.0000	1,825.0000	3.282	0	0	0
29/05/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	539.0000	494.0000	(8.349)	466	466	2,000
29/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	107.0000	96.0000	(10.280)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	68.0000	77.0000	13.235	67	67	2,000
29/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,187.0000	2,249.0000	2.835	0	0	0
29/05/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	434.0000	466.0000	7.373	0	0	0
29/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	112.0000	100.0000	(10.714)	0	0	0
29/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,664.0000	2,728.0000	2.402	0	0	0
29/05/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	272.0000	245.0000	(9.926)	226	226	15,157
29/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	781.0000	825.0000	5.634	0	0	0
29/05/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	338.0000	307.0000	(9.172)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,721.0000	1,779.0000	3.370	0	0	0
29/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,147.0000	1,198.0000	4.446	0	0	0
29/05/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	1,059.0000	997.0000	(5.855)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	187.0000	169.0000	(9.626)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,424.0000	2,487.0000	2.599	0	0	0
29/05/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	324.0000	293.0000	(9.568)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	354.0000	321.0000	(9.322)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	633.0000	672.0000	6.161	0	0	0
29/05/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	564.0000	600.0000	6.383	0	0	0
29/05/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,760.0000	2,825.0000	2.355	0	0	0
29/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,585.0000	1,641.0000	3.533	0	0	0
29/05/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	465.0000	498.0000	7.097	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	424.0000	387.0000	(8.726)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,906.0000	1,966.0000	3.148	0	0	0
29/05/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,769.0000	4,837.0000	1.426	0	0	0
29/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,675.0000	1,733.0000	3.463	0	0	0
29/05/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,275.0000	1,328.0000	4.157	0	0	0
29/05/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,424.0000	2,487.0000	2.599	0	0	0
29/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	166.0000	149.0000	(10.241)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	173.0000	155.0000	(10.405)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,234.0000	2,296.0000	2.775	0	0	0
29/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	81.0000	72.0000	(11.111)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,616.0000	2,680.0000	2.446	0	0	0
29/05/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,472.0000	2,535.0000	2.549	0	0	0
29/05/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	784.0000	728.0000	(7.143)	0	0	13,157
29/05/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,954.0000	3,019.0000	2.200	0	0	0
29/05/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	143.0000	157.0000	9.790	0	0	0
29/05/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,377.0000	2,439.0000	2.608	0	0	0
29/05/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,406.0000	1,461.0000	3.912	0	0	0
29/05/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	260.0000	235.0000	(9.615)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,857.0000	2,922.0000	2.275	0	0	0
29/05/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	820.0000	864.0000	5.366	0	0	0
29/05/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,140.0000	2,201.0000	2.850	0	0	0
29/05/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	81.0000	72.0000	(11.111)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	406.0000	369.0000	(9.113)	0	0	1,000
29/05/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,100.0000	3,165.0000	2.097	0	0	0
29/05/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	284.0000	256.0000	(9.859)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,093.0000	2,154.0000	2.914	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,664.0000	2,728.0000	2.402	0	0	0
29/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,999.0000	2,060.0000	3.052	0	0	0
29/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,104.0000	1,155.0000	4.620	0	0	0
29/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	296.0000	268.0000	(9.459)	0	0	100
29/05/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,319.0000	1,372.0000	4.018	0	0	0
29/05/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,906.0000	2,971.0000	2.237	0	0	0
29/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	153.0000	137.0000	(10.458)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	743.0000	786.0000	5.787	0	0	0
29/05/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,140.0000	2,201.0000	2.850	0	0	0
29/05/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	706.0000	747.0000	5.807	0	0	0
29/05/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,232.0000	1,284.0000	4.221	0	0	0
29/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,062.0000	1,112.0000	4.708	0	0	0
29/05/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,377.0000	2,439.0000	2.608	0	0	0
29/05/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	141.0000	126.0000	(10.638)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	203.0000	183.0000	(9.852)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,450.0000	1,505.0000	3.793	0	0	0
29/05/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	669.0000	709.0000	5.979	0	0	0
29/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	130.0000	117.0000	(10.000)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,999.0000	2,060.0000	3.052	0	0	0
29/05/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	980.0000	1,027.0000	4.796	0	0	0
29/05/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	100.0000	90.0000	(10.000)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,540.0000	1,596.0000	3.636	0	0	0
29/05/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,952.0000	2,012.0000	3.074	0	0	0
29/05/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	1,021.0000	1,069.0000	4.701	0	0	0
29/05/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,177.0000	4,244.0000	1.604	0	0	0
29/05/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,859.0000	1,919.0000	3.228	0	0	0
29/05/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	147.0000	131.0000	(10.884)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	220.0000	198.0000	(10.000)	0	0	0
29/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,329.0000	2,391.0000	2.662	0	0	0
29/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,663.0000	5,732.0000	1.218	0	0	0
29/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,585.0000	1,641.0000	3.533	0	0	0
29/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,616.0000	2,680.0000	2.446	0	0	0
29/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	239.0000	216.0000	(9.623)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	251.0000	274.0000	9.163	0	0	0
29/05/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,003.0000	3,068.0000	2.165	0	0	0
29/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	135.0000	121.0000	(10.370)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,190.0000	1,241.0000	4.286	0	0	0
29/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	899.0000	945.0000	5.117	0	0	0
29/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,495.0000	1,550.0000	3.679	0	0	0
29/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	591.0000	545.0000	(7.783)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,813.0000	1,872.0000	3.254	0	0	0
29/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,046.0000	2,107.0000	2.981	0	0	0
29/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,472.0000	2,535.0000	2.549	0	0	0
29/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
29/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	1,000
29/05/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
29/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,052.0000	3,117.0000	2.130	0	0	0
29/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	1,852.0000	1,784.0000	(3.672)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,234.0000	2,296.0000	2.775	0	0	0
29/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
29/05/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
29/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,954.0000	3,019.0000	2.200	0	0	0
29/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	310.0000	280.0000	(9.677)	0	0	0
29/05/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,540.0000	1,596.0000	3.636	0	0	0
29/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,767.0000	1,825.0000	3.282	0	0	0
29/05/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	748.0000	693.0000	(7.353)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
29/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,857.0000	2,922.0000	2.275	0	0	0
29/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	211.0000	190.0000	(9.953)	0	0	0
29/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,160.0000	7,230.0000	0.978	0	0	0
29/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	107.0000	96.0000	(10.280)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	158.0000	172.0000	8.861	0	0	0
29/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,148.0000	3,214.0000	2.097	0	0	0
29/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	56.0000	50.0000	(10.714)	0	0	0
29/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,931.0000	3,998.0000	1.704	0	0	0
29/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,675.0000	1,733.0000	3.463	0	0	0
29/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
29/05/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,097.0000	2,030.0000	(3.195)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,187.0000	2,249.0000	2.835	0	0	0
29/05/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,282.0000	2,344.0000	2.717	0	0	0
29/05/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,590.0000	3,521.0000	(1.922)	0	0	0
29/05/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,520.0000	2,583.0000	2.500	0	0	0
29/05/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	195.0000	176.0000	(9.744)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	130.0000	117.0000	(10.000)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,630.0000	1,687.0000	3.497	0	0	0
29/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
29/05/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,090.0000	5,021.0000	(1.356)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	211.0000	190.0000	(9.953)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	180.0000	162.0000	(10.000)	0	0	0
29/05/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,521.0000	4,589.0000	1.504	0	0	0
29/05/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,414.0000	5,483.0000	1.274	0	0	0
29/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	1,021.0000	1,069.0000	4.701	0	0	0
29/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,046.0000	2,107.0000	2.981	0	0	0
29/05/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	530.0000	565.0000	6.604	0	0	0
29/05/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	370.0000	336.0000	(9.189)	0	0	0
29/05/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,910.0000	6,980.0000	1.013	0	0	0
29/05/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	743.0000	786.0000	5.787	0	0	0
29/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,568.0000	2,631.0000	2.453	0	0	0
29/05/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	95.0000	106.0000	11.579	0	0	0
29/05/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,840.0000	4,771.0000	(1.426)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	284.0000	256.0000	(9.859)	0	0	0
29/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,340.0000	3,271.0000	(2.066)	0	0	0
29/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,540.0000	3,471.0000	(1.949)	0	0	0
29/05/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,960.0000	7,030.0000	1.006	0	0	0
29/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	405.0000	434.0000	7.160	0	0	0
29/05/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
29/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
29/05/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	445.0000	405.0000	(8.989)	0	0	0
29/05/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,040.0000	4,971.0000	(1.369)	0	0	0
29/05/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,423.0000	4,491.0000	1.537	0	0	0
29/05/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
29/05/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/05/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,440.0000	3,507.0000	1.948	0	0	0
29/05/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,226.0000	4,293.0000	1.585	0	0	0
29/05/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,461.0000	1,396.0000	(4.449)	0	0	0
29/05/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
29/05/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
29/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,049.0000	1,981.0000	(3.319)	0	0	0
29/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,813.0000	1,872.0000	3.254	0	0	0
29/05/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,655.0000	1,587.0000	(4.109)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	936.0000	877.0000	(6.303)	0	0	0
29/05/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
29/05/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,245.0000	3,311.0000	2.034	0	0	0
29/05/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	1,017.0000	956.0000	(5.998)	0	0	0
29/05/2009	\$ / R	2009/09/14	3.20	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
29/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,721.0000	1,779.0000	3.370	0	0	0
29/05/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
29/05/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,373.0000	4,441.0000	1.555	0	0	0
29/05/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,571.0000	4,639.0000	1.488	0	0	0
29/05/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	713.0000	659.0000	(7.574)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,489.0000	3,556.0000	1.920	0	0	0
29/05/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/05/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,464.0000	5,533.0000	1.263	0	0	0
29/05/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
29/05/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	858.0000	801.0000	(6.643)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,472.0000	4,540.0000	1.521	0	0	0
29/05/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,101.0000	1,039.0000	(5.631)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	564.0000	600.0000	6.383	0	0	0
29/05/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,587.0000	3,654.0000	1.868	0	0	0
29/05/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
29/05/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
29/05/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/05/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	208.0000	229.0000	10.096	0	0	0
29/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	187.0000	169.0000	(9.626)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,980.0000	4,047.0000	1.683	0	0	0
29/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
29/05/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	76.0000	86.0000	13.158	0	0	0
29/05/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,906.0000	2,971.0000	2.237	0	0	0
29/05/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	173.0000	188.0000	8.671	0	0	0
29/05/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,952.0000	2,012.0000	3.074	0	0	0
29/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	112.0000	100.0000	(10.714)	0	0	0
29/05/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	649.0000	600.0000	(7.550)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,712.0000	2,776.0000	2.360	0	0	0
29/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,362.0000	1,416.0000	3.965	0	0	0
29/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,712.0000	2,776.0000	2.360	0	0	0
29/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	153.0000	137.0000	(10.458)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,809.0000	2,873.0000	2.278	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	135.0000	121.0000	(10.370)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,495.0000	1,550.0000	3.679	0	0	0
29/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
29/05/2009	\$ / R 2009/09/14	6.30	Call	Currency Future	1,951.0000	1,882.0000	(3.537)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,319.0000	1,372.0000	4.018	0	0	0
29/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,062.0000	1,112.0000	4.708	0	0	0
29/05/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	203.0000	183.0000	(9.852)	0	0	0
29/05/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,906.0000	1,966.0000	3.148	0	0	0
29/05/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
29/05/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,147.0000	1,198.0000	4.446	0	0	0
29/05/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,450.0000	1,505.0000	3.793	0	0	0
29/05/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,557.0000	1,490.0000	(4.303)	0	0	0
29/05/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,368.0000	1,304.0000	(4.678)	0	0	0
29/05/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
29/05/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	141.0000	126.0000	(10.638)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,078.0000	4,146.0000	1.667	0	0	0
29/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,362.0000	1,416.0000	3.965	0	0	0
29/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	166.0000	149.0000	(10.241)	0	0	0
29/05/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	229.0000	207.0000	(9.607)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
29/05/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,275.0000	1,328.0000	4.157	0	0	0
29/05/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
29/05/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
29/05/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,392.0000	3,458.0000	1.946	0	0	0
29/05/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,538.0000	3,605.0000	1.894	0	0	0
29/05/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	859.0000	904.0000	5.239	0	0	0
29/05/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
29/05/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	189.0000	208.0000	10.053	0	0	0
29/05/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	354.0000	321.0000	(9.322)	0	0	0
29/05/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	17.0000	22.0000	29.412	0	0	0
29/05/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	564.0000	519.0000	(7.979)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	249.0000	225.0000	(9.639)	0	0	0
29/05/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,508.0000	1,443.0000	(4.310)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	679.0000	629.0000	(7.364)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	939.0000	986.0000	5.005	0	0	0
29/05/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	274.0000	298.0000	8.759	0	0	0
29/05/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,803.0000	1,735.0000	(3.771)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.45	Put	Currency Future	106.0000	117.0000	10.377	0	0	0
29/05/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	897.0000	838.0000	(6.577)	0	0	0
29/05/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
29/05/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,322.0000	1,258.0000	(4.841)	0	0	0
29/05/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
29/05/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,753.0000	1,686.0000	(3.822)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,277.0000	1,213.0000	(5.012)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
29/05/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
29/05/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,294.0000	3,360.0000	2.004	0	0	0
29/05/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	53.0000	61.0000	15.094	0	0	0
29/05/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,275.0000	4,343.0000	1.591	0	0	0
29/05/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	467.0000	426.0000	(8.779)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	377.0000	405.0000	7.427	0	0	0
29/05/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
29/05/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,144.0000	1,082.0000	(5.420)	0	0	0
29/05/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
29/05/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,606.0000	1,538.0000	(4.234)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	490.0000	448.0000	(8.571)	0	0	0
29/05/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	349.0000	377.0000	8.023	0	0	0
29/05/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,187.0000	1,125.0000	(5.223)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
29/05/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
29/05/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
29/05/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	118.0000	130.0000	10.169	0	0	0
29/05/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	0.0000	4,097.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
29/05/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	0.0000	1,932.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/12/14			Currency Future	8.3621	8.2947	(0.806)	8.3700	8.2400	13,885
29/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	951.0000	991.0000	4.206	0	0	0
29/05/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,885.0000	4,951.0000	1.351	0	0	0
29/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
29/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,387.0000	1,434.0000	3.389	0	0	0
29/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,529.0000	3,592.0000	1.785	0	0	0
29/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	484.0000	452.0000	(6.612)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,864.0000	2,924.0000	2.095	0	0	0
29/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	772.0000	807.0000	4.534	0	0	0
29/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	492.0000	517.0000	5.081	0	0	0
29/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	414.0000	386.0000	(6.763)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	807.0000	843.0000	4.461	0	0	0
29/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,052.0000	3,113.0000	1.999	0	0	0
29/05/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	701.0000	657.0000	(6.277)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,005.0000	3,066.0000	2.030	0	0	0
29/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	469.0000	438.0000	(6.610)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	221.0000	207.0000	(6.335)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	439.0000	463.0000	5.467	0	0	0
29/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,263.0000	1,309.0000	3.642	0	0	0
29/05/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,859.0000	1,912.0000	2.851	0	0	0
29/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	174.0000	163.0000	(6.322)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
29/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	325.0000	304.0000	(6.462)	0	0	0
29/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,183.0000	1,227.0000	3.719	0	0	0
29/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,491.0000	2,549.0000	2.328	0	0	0
29/05/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,911.0000	2,971.0000	2.061	0	0	0
29/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	414.0000	437.0000	5.556	0	0	0
29/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	588.0000	550.0000	(6.463)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,817.0000	2,877.0000	2.130	0	0	0
29/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	123.0000	116.0000	(5.691)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	726.0000	681.0000	(6.198)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,903.0000	1,957.0000	2.838	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	9,530
29/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	576.0000	605.0000	5.035	0	0	0
29/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	842.0000	879.0000	4.394	0	0	0
29/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	114
29/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,584.0000	2,643.0000	2.283	0	0	0
29/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,690.0000	4,755.0000	1.386	0	0	0
29/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	654.0000	611.0000	(6.575)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	465.0000	489.0000	5.161	0	0	0
29/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,009.0000	4,073.0000	1.596	0	0	0
29/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
29/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	335.0000	313.0000	(6.567)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	878.0000	916.0000	4.328	0	0	0
29/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,229.0000	5,295.0000	1.262	0	0	0
29/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	345.0000	322.0000	(6.667)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	129.0000	122.0000	(5.426)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,641.0000	4,706.0000	1.401	0	0	0
29/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,577.0000	3,640.0000	1.761	0	0	0
29/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	160.0000	172.0000	7.500	0	0	0
29/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
29/05/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	227.0000	213.0000	(6.167)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	516.0000	482.0000	(6.589)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	215.0000	201.0000	(6.512)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,584.0000	2,643.0000	2.283	0	0	0
29/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	153.0000	144.0000	(5.882)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,958.0000	3,019.0000	2.062	0	0	0
29/05/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,304.0000	1,351.0000	3.604	0	0	0
29/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	440.0000	411.0000	(6.591)	0	0	0
29/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	299.0000	279.0000	(6.689)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	10,100
29/05/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	316.0000	295.0000	(6.646)	0	0	0
29/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	1,143.0000	1,187.0000	3.850	0	0	0
29/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,992.0000	2,046.0000	2.711	0	0	0
29/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,537.0000	2,596.0000	2.326	0	0	0
29/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,009.0000	4,073.0000	1.596	0	0	0
29/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,815.0000	1,868.0000	2.920	0	0	0
29/05/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	989.0000	1,029.0000	4.044	0	0	0
29/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	149.0000	141.0000	(5.369)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	290.0000	272.0000	(6.207)	0	0	1,000
29/05/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	307.0000	287.0000	(6.515)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,470.0000	1,519.0000	3.333	0	0	0
29/05/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,481.0000	3,544.0000	1.810	0	0	0
29/05/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,428.0000	1,477.0000	3.431	0	0	0
29/05/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,263.0000	1,309.0000	3.642	0	0	0
29/05/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	282.0000	264.0000	(6.383)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,677.0000	2,736.0000	2.204	0	0	0
29/05/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	551.0000	515.0000	(6.534)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,445.0000	2,503.0000	2.372	0	0	0
29/05/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,058.0000	4,122.0000	1.577	0	0	0
29/05/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	427.0000	398.0000	(6.792)	0	0	0
29/05/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,353.0000	2,410.0000	2.422	0	0	0
29/05/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,081.0000	5,147.0000	1.299	0	0	0
29/05/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	704.0000	737.0000	4.688	0	0	0
29/05/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	914.0000	953.0000	4.267	0	0	0
29/05/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	325.0000	304.0000	(6.462)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	165.0000	155.0000	(6.061)	0	0	9,530
29/05/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,242.0000	3,304.0000	1.912	0	0	0
29/05/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,223.0000	1,268.0000	3.679	0	0	0
29/05/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	953.0000	902.0000	(5.352)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	639.0000	670.0000	4.851	0	0	0
29/05/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,721.0000	3,784.0000	1.693	0	0	0
29/05/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,817.0000	2,877.0000	2.130	0	0	0
29/05/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	241.0000	257.0000	6.639	0	0	0
29/05/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	132.0000	125.0000	(5.303)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,106.0000	4,170.0000	1.559	0	0	0
29/05/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	401.0000	374.0000	(6.733)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,770.0000	2,830.0000	2.166	0	0	0
29/05/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	519.0000	545.0000	5.010	0	0	0
29/05/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,475.0000	5,541.0000	1.205	0	0	0
29/05/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,345.0000	1,392.0000	3.494	0	0	0
29/05/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	183.0000	172.0000	(6.011)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	279.0000	297.0000	6.452	0	0	0
29/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,494.0000	4,560.0000	1.469	0	0	0
29/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,817.0000	3,880.0000	1.651	0	0	0
29/05/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	631.0000	590.0000	(6.498)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	677.0000	634.0000	(6.352)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	454.0000	424.0000	(6.608)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,171.0000	2,227.0000	2.579	0	0	0
29/05/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,338.0000	3,400.0000	1.857	0	0	0
29/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	414.0000	437.0000	5.556	0	0	0
29/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	427.0000	398.0000	(6.792)	0	0	0
29/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,032.0000	5,098.0000	1.312	0	0	0
29/05/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	117.0000	111.0000	(5.128)	0	0	0
29/05/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,573.0000	5,640.0000	1.202	0	0	0
29/05/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	414.0000	386.0000	(6.763)	0	0	13,513
29/05/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,729.0000	1,780.0000	2.950	0	0	0
29/05/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,262.0000	2,318.0000	2.476	0	0	0
29/05/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	104.0000	99.0000	(4.808)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	891.0000	842.0000	(5.499)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	726.0000	681.0000	(6.198)	0	0	0
29/05/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,387.0000	1,434.0000	3.389	0	0	0
29/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	260.0000	277.0000	6.538	0	0	0
29/05/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	951.0000	991.0000	4.206	0	0	0
29/05/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	241.0000	225.0000	(6.639)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,947.0000	2,001.0000	2.773	0	0	0
29/05/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	299.0000	279.0000	(6.689)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,036.0000	2,091.0000	2.701	0	0	0
29/05/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,122.0000	1,067.0000	(4.902)	0	0	13,513
29/05/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	355.0000	332.0000	(6.479)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,307.0000	2,364.0000	2.471	0	0	0
29/05/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	198.0000	186.0000	(6.061)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
29/05/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	161.0000	151.0000	(6.211)	0	0	0
29/05/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,565.0000	3,498.0000	(1.879)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	129.0000	122.0000	(5.426)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	738.0000	772.0000	4.607	0	0	0
29/05/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,617.0000	1,555.0000	(3.834)	0	0	0
29/05/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,104.0000	1,147.0000	3.895	0	0	0
29/05/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	241.0000	225.0000	(6.639)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,082.0000	2,015.0000	(3.218)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,947.0000	2,001.0000	2.773	0	0	0
29/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	922.0000	872.0000	(5.423)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	343.0000	363.0000	5.831	0	0	0
29/05/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,729.0000	1,780.0000	2.950	0	0	0
29/05/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
29/05/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	209.0000	196.0000	(6.220)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,529.0000	1,468.0000	(3.990)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,018.0000	966.0000	(5.108)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	862.0000	813.0000	(5.684)	0	0	0
29/05/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,131.0000	5,197.0000	1.286	0	0	0
29/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,386.0000	3,448.0000	1.831	0	0	0
29/05/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	209.0000	196.0000	(6.220)	0	0	0
29/05/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
29/05/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,672.0000	5,739.0000	1.181	0	0	0
29/05/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	247.0000	232.0000	(6.073)	0	0	0
29/05/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	19.0000	19.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	67.0000	73.0000	8.955	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,961.0000	4,025.0000	1.616	0	0	0
29/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	985.0000	934.0000	(5.178)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	169.0000	159.0000	(5.917)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
29/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	299.0000	319.0000	6.689	0	0	0
29/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
29/05/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,062.0000	4,995.0000	(1.324)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,543.0000	4,608.0000	1.431	0	0	0
29/05/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,865.0000	3,929.0000	1.656	0	0	0
29/05/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,027.0000	1,068.0000	3.992	0	0	0
29/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,126.0000	2,181.0000	2.587	0	0	0
29/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	805.0000	758.0000	(5.839)	0	0	0
29/05/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
29/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	738.0000	772.0000	4.607	0	0	0
29/05/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,934.0000	5,000.0000	1.338	0	0	0
29/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	74.0000	80.0000	8.108	0	0	0
29/05/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	389.0000	363.0000	(6.684)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,399.0000	2,457.0000	2.418	0	0	0
29/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,216.0000	2,273.0000	2.572	0	0	0
29/05/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,327.0000	5,393.0000	1.239	0	0	0
29/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	500.0000	467.0000	(6.600)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,992.0000	2,046.0000	2.711	0	0	0
29/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	366.0000	342.0000	(6.557)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,290.0000	3,352.0000	1.884	0	0	0
29/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
29/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,721.0000	5,788.0000	1.171	0	0	0
29/05/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,154.0000	4,219.0000	1.565	0	0	0
29/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	500.0000	467.0000	(6.600)	0	0	0
29/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,486.0000	1,425.0000	(4.105)	0	0	0
29/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	178.0000	167.0000	(6.180)	0	0	0
29/05/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,957.0000	7,024.0000	0.963	0	0	0
29/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,543.0000	4,608.0000	1.431	0	0	0
29/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	551.0000	515.0000	(6.534)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	223.0000	239.0000	7.175	0	0	0
29/05/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,685.0000	1,737.0000	3.086	0	0	0
29/05/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	639.0000	670.0000	4.851	0	0	0
29/05/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	607.0000	637.0000	4.942	0	0	0
29/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	102.0000	97.0000	(4.902)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	279.0000	297.0000	6.452	0	0	0
29/05/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	188.0000	176.0000	(6.383)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	569.0000	532.0000	(6.503)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	135.0000	128.0000	(5.185)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	206.0000	221.0000	7.282	0	0	0
29/05/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	74.0000	80.0000	8.108	0	0	0
29/05/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,386.0000	3,448.0000	1.831	0	0	0
29/05/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,983.0000	5,049.0000	1.325	0	0	0
29/05/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	989.0000	1,029.0000	4.044	0	0	0
29/05/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,615.0000	3,548.0000	(1.853)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,486.0000	1,425.0000	(4.105)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	234.0000	219.0000	(6.410)	0	0	10,115
29/05/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/05/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,494.0000	4,560.0000	1.469	0	0	0
29/05/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	778.0000	732.0000	(5.913)	0	0	0
29/05/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,006.0000	7,074.0000	0.971	0	0	0
29/05/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
29/05/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	366.0000	387.0000	5.738	0	0	0
29/05/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	833.0000	785.0000	(5.762)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,513.0000	1,562.0000	3.239	0	0	0
29/05/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	516.0000	482.0000	(6.589)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	193.0000	181.0000	(6.218)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,353.0000	2,410.0000	2.422	0	0	0
29/05/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,036.0000	2,091.0000	2.701	0	0	0
29/05/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	704.0000	737.0000	4.688	0	0	0
29/05/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,577.0000	3,640.0000	1.761	0	0	0
29/05/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,058.0000	4,122.0000	1.577	0	0	0
29/05/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,772.0000	1,824.0000	2.935	0	0	0
29/05/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,524.0000	2,457.0000	(2.655)	0	0	0
29/05/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,573.0000	2,507.0000	(2.565)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,573.0000	1,511.0000	(3.942)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,723.0000	2,783.0000	2.203	0	0	0
29/05/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
29/05/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
29/05/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,147.0000	3,209.0000	1.970	0	0	0
29/05/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,641.0000	1,693.0000	3.169	0	0	0
29/05/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,081.0000	2,136.0000	2.643	0	0	0
29/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	922.0000	872.0000	(5.423)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	254.0000	238.0000	(6.299)	0	0	0
29/05/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,908.0000	6,975.0000	0.970	0	0	0
29/05/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	891.0000	842.0000	(5.499)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	260.0000	277.0000	6.538	0	0	0
29/05/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	198.0000	186.0000	(6.061)	0	0	0
29/05/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,623.0000	2,556.0000	(2.554)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,300.0000	4,365.0000	1.512	0	0	0
29/05/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	345.0000	322.0000	(6.667)	0	0	0
29/05/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	321.0000	340.0000	5.919	0	0	0
29/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,817.0000	3,880.0000	1.651	0	0	0
29/05/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	914.0000	953.0000	4.267	0	0	0
29/05/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,673.0000	3,736.0000	1.715	0	0	0
29/05/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,662.0000	1,599.0000	(3.791)	0	0	0
29/05/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,812.0000	4,745.0000	(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
29/05/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,598.0000	1,649.0000	3.191	0	0	0
29/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	547.0000	574.0000	4.936	0	0	0
29/05/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	389.0000	411.0000	5.656	0	0	0
29/05/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	401.0000	374.0000	(6.733)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
29/05/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,317.0000	3,250.0000	(2.020)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
29/05/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	165.0000	155.0000	(6.061)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,397.0000	4,462.0000	1.478	0	0	0
29/05/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	751.0000	706.0000	(5.992)	0	0	0
29/05/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
29/05/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,052.0000	3,113.0000	1.999	0	0	0
29/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,183.0000	1,227.0000	3.719	0	0	0
29/05/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	1,086.0000	1,033.0000	(4.880)	0	0	0
29/05/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,204.0000	7,271.0000	0.930	0	0	0
29/05/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	484.0000	452.0000	(6.612)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,625.0000	3,688.0000	1.738	0	0	0
29/05/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	609.0000	569.0000	(6.568)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	102.0000	97.0000	(4.902)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
29/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,349.0000	4,413.0000	1.472	0	0	0
29/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	547.0000	574.0000	4.936	0	0	0
29/05/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,630.0000	2,689.0000	2.243	0	0	0
29/05/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
29/05/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	609.0000	569.0000	(6.568)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	588.0000	550.0000	(6.463)	0	0	0
29/05/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,197.0000	1,139.0000	(4.845)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,738.0000	4,804.0000	1.393	0	0	0
29/05/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	492.0000	517.0000	5.081	0	0	0
29/05/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,787.0000	4,853.0000	1.379	0	0	0
29/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	922.0000	872.0000	(5.423)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	112.0000	106.0000	(5.357)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,290.0000	3,352.0000	1.884	0	0	0
29/05/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	772.0000	807.0000	4.534	0	0	0
29/05/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	671.0000	703.0000	4.769	0	0	0
29/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	576.0000	605.0000	5.035	0	0	0
29/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	260.0000	244.0000	(6.154)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	260.0000	277.0000	6.538	0	0	0
29/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,032.0000	5,098.0000	1.312	0	0	0
29/05/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,104.0000	1,147.0000	3.895	0	0	0
29/05/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	124.0000	133.0000	7.258	0	0	0
29/05/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	366.0000	342.0000	(6.557)	0	0	0
29/05/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
29/05/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,100.0000	3,161.0000	1.968	0	0	0
29/05/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,236.0000	1,178.0000	(4.693)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	533.0000	498.0000	(6.567)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	174.0000	188.0000	8.046	0	0	0
29/05/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,376.0000	2,310.0000	(2.778)	0	0	0
29/05/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	440.0000	411.0000	(6.591)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,815.0000	1,868.0000	2.920	0	0	0
29/05/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
29/05/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	654.0000	611.0000	(6.575)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	275.0000	257.0000	(6.545)	0	0	0
29/05/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	227.0000	213.0000	(6.167)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,251.0000	4,316.0000	1.529	0	0	0
29/05/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,443.0000	1,382.0000	(4.227)	0	0	0
29/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
29/05/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	6,612.0000	6,678.0000	0.998	0	0	0
29/05/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	81.0000	87.0000	7.407	0	0	0
29/05/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	878.0000	916.0000	4.328	0	0	0
29/05/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,426.0000	5,492.0000	1.216	0	0	0
29/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,366.0000	3,299.0000	(1.990)	0	0	0
29/05/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,809.0000	6,876.0000	0.984	0	0	0
29/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	807.0000	843.0000	4.461	0	0	0
29/05/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	135.0000	144.0000	6.667	0	0	0
29/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	469.0000	438.0000	(6.610)	0	0	0
29/05/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,920.0000	2,853.0000	(2.295)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,625.0000	3,688.0000	1.738	0	0	0
29/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
29/05/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,914.0000	3,847.0000	(1.712)	0	0	0
29/05/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,433.0000	3,496.0000	1.835	0	0	0
29/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
29/05/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
29/05/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,592.0000	4,657.0000	1.416	0	0	0
29/05/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,913.0000	3,977.0000	1.636	0	0	0
29/05/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/05/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
29/05/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,376.0000	5,443.0000	1.246	0	0	0
29/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,845.0000	1,781.0000	(3.469)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
29/05/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
29/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
29/05/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,180.0000	5,246.0000	1.274	0	0	0
29/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	114.0000	123.0000	7.895	0	0	0
29/05/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
29/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
29/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,787.0000	4,853.0000	1.379	0	0	0
29/05/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,278.0000	5,344.0000	1.250	0	0	0
29/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,277.0000	1,218.0000	(4.620)	0	0	0
29/05/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
29/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,529.0000	3,592.0000	1.785	0	0	0
29/05/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
29/05/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,753.0000	1,689.0000	(3.651)	0	0	0
29/05/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,203.0000	4,267.0000	1.523	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,515.0000	3,448.0000	(1.906)	0	0	0
29/05/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,475.0000	2,408.0000	(2.707)	0	0	0
29/05/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/05/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,056.0000	7,123.0000	0.950	0	0	0
29/05/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,938.0000	1,874.0000	(3.302)	0	0	0
29/05/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	18.0000	18.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,158.0000	1,103.0000	(4.750)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	146.0000	158.0000	8.219	0	0	0
29/05/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,799.0000	1,735.0000	(3.558)	0	0	0
29/05/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	778.0000	732.0000	(5.913)	0	0	0
29/05/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
29/05/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
29/05/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,771.0000	2,704.0000	(2.418)	0	0	0
29/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,349.0000	4,413.0000	1.472	0	0	0
29/05/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	366.0000	387.0000	5.738	0	0	0
29/05/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,764.0000	3,697.0000	(1.780)	0	0	0
29/05/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,466.0000	3,399.0000	(1.933)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
29/05/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
29/05/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
29/05/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
29/05/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,760.0000	6,826.0000	0.976	0	0	0
29/05/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,722.0000	2,655.0000	(2.461)	0	0	0
29/05/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	27.0000	27.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,265.0000	6,332.0000	1.069	0	0	0
29/05/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	3,715.0000	3,647.0000	(1.830)	0	0	0
29/05/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/05/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	0.0000	2,952.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	0.0000	3,946.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	0.0000	1,968.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	0.0000	23.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
29/05/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	0.0000	6,580.0000	100.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2009/12/14	14.85	Call	Currency Future	0.0000	25.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/03/15			Currency Future	8.4828	8.4172	(0.773)	0.0000	0.0000	0
29/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	557.0000	528.0000	(5.206)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,144.0000	3,199.0000	1.749	0	0	0
29/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
29/05/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	703.0000	667.0000	(5.121)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,292.0000	3,349.0000	1.731	0	0	0
29/05/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,146.0000	5,206.0000	1.166	0	0	0
29/05/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	720.0000	750.0000	4.167	0	0	0
29/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,486.0000	1,529.0000	2.894	0	0	0
29/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	409.0000	388.0000	(5.134)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	505.0000	479.0000	(5.149)	0	0	16,483
29/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	219.0000	207.0000	(5.479)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,526.0000	1,570.0000	2.883	0	0	0
29/05/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	275.0000	260.0000	(5.455)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,786.0000	2,840.0000	1.938	0	0	0
29/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	232.0000	220.0000	(5.172)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,107.0000	3,162.0000	1.770	0	0	0
29/05/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,923.0000	2,977.0000	1.847	0	0	0
29/05/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,695.0000	2,748.0000	1.967	0	0	0
29/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,831.0000	2,885.0000	1.907	0	0	0
29/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,248.0000	2,298.0000	2.224	0	0	0
29/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	252.0000	239.0000	(5.159)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,003.0000	5,062.0000	1.179	0	0	0
29/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,199.0000	3,255.0000	1.751	0	0	0
29/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,381.0000	2,432.0000	2.142	0	0	0
29/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,650.0000	2,703.0000	2.000	0	0	0
29/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	190.0000	180.0000	(5.263)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,604.0000	2,658.0000	2.074	0	0	0
29/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,946.0000	1,993.0000	2.415	0	0	0
29/05/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	201.0000	191.0000	(4.975)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	228.0000	216.0000	(5.263)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	448.0000	425.0000	(5.134)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	329.0000	310.0000	(5.775)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,969.0000	3,023.0000	1.819	0	0	0
29/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,326.0000	1,368.0000	3.167	0	0	0
29/05/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,366.0000	1,408.0000	3.075	0	0	0
29/05/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,339.0000	3,396.0000	1.707	0	0	0
29/05/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	154.0000	146.0000	(5.195)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	321.0000	303.0000	(5.607)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,527.0000	3,584.0000	1.616	0	0	0
29/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,988.0000	2,036.0000	2.414	0	0	0
29/05/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,433.0000	3,490.0000	1.660	0	0	0
29/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	159.0000	151.0000	(5.031)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,292.0000	2,343.0000	2.225	0	0	0
29/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,246.0000	3,302.0000	1.725	0	0	0
29/05/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,621.0000	3,679.0000	1.602	0	0	0
29/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	953.0000	989.0000	3.778	0	0	0
29/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	352.0000	332.0000	(5.682)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,470.0000	2,522.0000	2.105	0	0	0
29/05/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	148.0000	140.0000	(5.405)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	352.0000	332.0000	(5.682)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,153.0000	3,209.0000	1.776	0	0	0
29/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	214.0000	203.0000	(5.140)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,715.0000	3,773.0000	1.561	0	0	0
29/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	459.0000	435.0000	(5.229)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	182.0000	173.0000	(4.945)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
29/05/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,724.0000	5,785.0000	1.066	0	0	0
29/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,819.0000	1,865.0000	2.529	0	0	0
29/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,210.0000	1,250.0000	3.306	0	0	0
29/05/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	187.0000	177.0000	(5.348)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	123.0000	117.0000	(4.878)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	493.0000	467.0000	(5.274)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	586.0000	556.0000	(5.119)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,567.0000	1,612.0000	2.872	0	0	0
29/05/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,877.0000	2,931.0000	1.877	0	0	0
29/05/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,172.0000	1,211.0000	3.328	0	0	0
29/05/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	359.0000	340.0000	(5.292)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	633.0000	600.0000	(5.213)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	400.0000	379.0000	(5.250)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,567.0000	1,612.0000	2.872	0	0	0
29/05/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,336.0000	2,387.0000	2.183	0	0	0
29/05/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	169.0000	160.0000	(5.325)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,776.0000	1,823.0000	2.646	0	0	0
29/05/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	269.0000	254.0000	(5.576)	0	0	0
29/05/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,765.0000	4,824.0000	1.238	0	0	0
29/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,609.0000	1,654.0000	2.797	0	0	0
29/05/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	400.0000	379.0000	(5.250)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	544.0000	515.0000	(5.331)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	391.0000	371.0000	(5.115)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	752.0000	782.0000	3.989	0	0	0
29/05/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,098.0000	1,135.0000	3.370	0	0	0
29/05/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,061.0000	3,116.0000	1.797	0	0	0
29/05/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,061.0000	1,098.0000	3.487	0	0	0
29/05/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,650.0000	1,696.0000	2.788	0	0	0
29/05/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,386.0000	3,443.0000	1.683	0	0	0
29/05/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	684.0000	650.0000	(4.971)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,025.0000	1,061.0000	3.512	0	0	0
29/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,405.0000	1,448.0000	3.060	0	0	0
29/05/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	383.0000	363.0000	(5.222)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	850.0000	883.0000	3.882	0	0	0
29/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	214.0000	203.0000	(5.140)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	193.0000	183.0000	(5.181)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,831.0000	2,885.0000	1.907	0	0	0
29/05/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,014.0000	3,070.0000	1.858	0	0	0
29/05/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	336.0000	317.0000	(5.655)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,061.0000	3,116.0000	1.797	0	0	0
29/05/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	248.0000	265.0000	6.855	0	0	0
29/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,904.0000	1,950.0000	2.416	0	0	0
29/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,786.0000	2,840.0000	1.938	0	0	0
29/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,559.0000	2,612.0000	2.071	0	0	0
29/05/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,181.0000	1,133.0000	(4.064)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	307.0000	290.0000	(5.537)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,050.0000	5,110.0000	1.188	0	0	0
29/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	530.0000	503.0000	(5.094)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	263.0000	249.0000	(5.323)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	205.0000	194.0000	(5.366)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	242.0000	229.0000	(5.372)	0	0	0
29/05/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	850.0000	809.0000	(4.824)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,161.0000	2,210.0000	2.267	0	0	0
29/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,482.0000	5,543.0000	1.113	0	0	0
29/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	438.0000	415.0000	(5.251)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	219.0000	207.0000	(5.479)	0	0	16,483
29/05/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,118.0000	1,071.0000	(4.204)	0	0	0
29/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	517.0000	542.0000	4.836	0	0	0
29/05/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	294.0000	277.0000	(5.782)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,480.0000	3,537.0000	1.638	0	0	0
29/05/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,213.0000	1,164.0000	(4.040)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	281.0000	266.0000	(5.338)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	247.0000	234.0000	(5.263)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	438.0000	415.0000	(5.251)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,194.0000	5,254.0000	1.155	0	0	0
29/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,074.0000	2,123.0000	2.363	0	0	0
29/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,405.0000	1,448.0000	3.060	0	0	0
29/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	294.0000	277.0000	(5.782)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	269.0000	254.0000	(5.576)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	375.0000	355.0000	(5.333)	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
29/05/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	419.0000	396.0000	(5.489)	0	0	0
29/05/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	135.0000	128.0000	(5.185)	0	0	27,539
29/05/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	286.0000	304.0000	6.294	0	0	0
29/05/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	722.0000	685.0000	(5.125)	0	0	0
29/05/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,336.0000	2,387.0000	2.183	0	0	0
29/05/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	481.0000	456.0000	(5.198)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	197.0000	187.0000	(5.076)	0	0	0
29/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
29/05/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,161.0000	2,210.0000	2.267	0	0	0
29/05/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,425.0000	2,477.0000	2.144	0	0	0
29/05/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,386.0000	5,446.0000	1.114	0	0	0
29/05/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,287.0000	1,328.0000	3.186	0	0	0
29/05/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	321.0000	303.0000	(5.607)	0	0	0
29/05/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	263.0000	249.0000	(5.323)	0	0	0
29/05/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,575.0000	4,634.0000	1.290	0	0	0
29/05/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,860.0000	4,919.0000	1.214	0	0	0
29/05/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
29/05/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	884.0000	918.0000	3.846	0	0	0
29/05/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	231.0000	247.0000	6.926	0	0	0
29/05/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,514.0000	2,567.0000	2.108	0	0	0
29/05/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	108.0000	101.0000	(6.481)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,107.0000	3,162.0000	1.770	0	0	0
29/05/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,249.0000	1,289.0000	3.203	0	0	0
29/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,988.0000	2,036.0000	2.414	0	0	0
29/05/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,381.0000	2,432.0000	2.142	0	0	0
29/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	391.0000	371.0000	(5.115)	0	0	0
29/05/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,946.0000	7,009.0000	0.907	0	0	0
29/05/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	572.0000	542.0000	(5.245)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,819.0000	1,865.0000	2.529	0	0	0
29/05/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,740.0000	2,794.0000	1.971	0	0	0
29/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,609.0000	1,654.0000	2.797	0	0	0
29/05/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	689.0000	718.0000	4.209	0	0	0
29/05/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,242.0000	5,302.0000	1.145	0	0	0
29/05/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
29/05/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,952.0000	4,011.0000	1.493	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,479.0000	4,539.0000	1.340	0	0	0
29/05/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	47.0000	47.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	989.0000	1,025.0000	3.640	0	0	0
29/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	367.0000	348.0000	(5.177)	0	0	27,539
29/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,905.0000	3,963.0000	1.485	0	0	0
29/05/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,130.0000	2,064.0000	(3.099)	0	0	0
29/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	617.0000	585.0000	(5.186)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,734.0000	1,780.0000	2.653	0	0	0
29/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,326.0000	1,368.0000	3.167	0	0	0
29/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	314.0000	296.0000	(5.732)	0	0	0
29/05/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,591.0000	3,526.0000	(1.810)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	223.0000	211.0000	(5.381)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	459.0000	435.0000	(5.229)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,031.0000	2,079.0000	2.363	0	0	0
29/05/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	138.0000	130.0000	(5.797)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,527.0000	4,587.0000	1.325	0	0	0
29/05/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	4,833.0000	4,768.0000	(1.345)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	336.0000	317.0000	(5.655)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,000.0000	4,059.0000	1.475	0	0	0
29/05/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	874.0000	832.0000	(4.805)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,286.0000	4,346.0000	1.400	0	0	0
29/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,559.0000	2,612.0000	2.071	0	0	0
29/05/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	491.0000	515.0000	4.888	0	0	0
29/05/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
29/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,904.0000	1,950.0000	2.416	0	0	0
29/05/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	344.0000	325.0000	(5.523)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	518.0000	490.0000	(5.405)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	470.0000	445.0000	(5.319)	0	0	0
29/05/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	7,192.0000	7,256.0000	0.890	0	0	0
29/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,135.0000	1,173.0000	3.348	0	0	0
29/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,480.0000	3,537.0000	1.638	0	0	0
29/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	119.0000	113.0000	(5.042)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	111.0000	106.0000	(4.505)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	162.0000	154.0000	(4.938)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,415.0000	2,351.0000	(2.650)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
29/05/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
29/05/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,143.0000	4,202.0000	1.424	0	0	0
29/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,014.0000	3,070.0000	1.858	0	0	0
29/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	102.0000	107.0000	4.902	0	0	0
29/05/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
29/05/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,901.0000	1,840.0000	(3.209)	0	0	0
29/05/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,560.0000	2,495.0000	(2.539)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,861.0000	1,908.0000	2.526	0	0	0
29/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
29/05/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,393.0000	3,328.0000	(1.916)	0	0	0
29/05/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	267.0000	284.0000	6.367	0	0	0
29/05/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,907.0000	4,967.0000	1.223	0	0	0
29/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,692.0000	1,738.0000	2.719	0	0	0
29/05/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,344.0000	3,278.0000	(1.974)	0	0	0
29/05/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,542.0000	3,476.0000	(1.863)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,574.0000	3,631.0000	1.595	0	0	0
29/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,946.0000	1,993.0000	2.415	0	0	0
29/05/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,643.0000	1,583.0000	(3.652)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	242.0000	229.0000	(5.372)	0	0	0
29/05/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,149.0000	1,102.0000	(4.091)	0	0	0
29/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,117.0000	2,166.0000	2.315	0	0	0
29/05/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,083.0000	5,017.0000	(1.298)	0	0	0
29/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,579.0000	5,640.0000	1.093	0	0	0
29/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	329.0000	310.0000	(5.775)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	33.0000	33.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,117.0000	2,166.0000	2.315	0	0	0
29/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,443.0000	3,377.0000	(1.917)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	190.0000	180.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
29/05/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	600.0000	627.0000	4.500	0	0	0
29/05/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	110.0000	116.0000	5.455	0	0	0
29/05/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0
29/05/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	258.0000	244.0000	(5.426)	0	0	0
29/05/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	314.0000	296.0000	(5.732)	0	0	0
29/05/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,520.0000	1,461.0000	(3.882)	0	0	0
29/05/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,604.0000	2,658.0000	2.074	0	0	0
29/05/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,623.0000	4,681.0000	1.255	0	0	0
29/05/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	232.0000	220.0000	(5.172)	0	0	0
29/05/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,031.0000	2,079.0000	2.363	0	0	0
29/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
29/05/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
29/05/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,098.0000	5,158.0000	1.177	0	0	0
29/05/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
29/05/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	117.0000	111.0000	(5.128)	0	0	0
29/05/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	137.0000	143.0000	4.380	0	0	0
29/05/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,204.0000	2,254.0000	2.269	0	0	0
29/05/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	287.0000	271.0000	(5.575)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	428.0000	406.0000	(5.140)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	162.0000	154.0000	(4.938)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	667.0000	633.0000	(5.097)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	601.0000	570.0000	(5.158)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,445.0000	1,488.0000	2.976	0	0	0
29/05/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,334.0000	4,394.0000	1.384	0	0	0
29/05/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,790.0000	3,724.0000	(1.741)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	919.0000	953.0000	3.700	0	0	0
29/05/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	783.0000	744.0000	(4.981)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	784.0000	815.0000	3.954	0	0	0
29/05/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,650.0000	2,703.0000	2.000	0	0	0
29/05/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
29/05/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,287.0000	1,328.0000	3.186	0	0	0
29/05/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	975.0000	931.0000	(4.513)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	470.0000	445.0000	(5.319)	0	0	0
29/05/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	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
29/05/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	393.0000	414.0000	5.344	0	0	0
29/05/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	898.0000	856.0000	(4.677)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,290.0000	5,350.0000	1.134	0	0	0
29/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,292.0000	3,349.0000	1.731	0	0	0
29/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,095.0000	4,154.0000	1.441	0	0	0
29/05/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	128.0000	121.0000	(5.469)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,734.0000	1,780.0000	2.653	0	0	0
29/05/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,812.0000	4,871.0000	1.226	0	0	0
29/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	367.0000	348.0000	(5.177)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
29/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	258.0000	244.0000	(5.426)	0	0	0
29/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,560.0000	1,501.0000	(3.782)	0	0	0
29/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	127.0000	134.0000	5.512	0	0	0
29/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	465.0000	489.0000	5.161	0	0	0
29/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,425.0000	2,477.0000	2.144	0	0	0
29/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,463.0000	2,399.0000	(2.598)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,877.0000	2,931.0000	1.877	0	0	0
29/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,025.0000	1,061.0000	3.512	0	0	0
29/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,531.0000	5,591.0000	1.085	0	0	0
29/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	557.0000	528.0000	(5.206)	0	0	0
29/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,955.0000	5,014.0000	1.191	0	0	0
29/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	159.0000	151.0000	(5.031)	0	0	0
29/05/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	949.0000	906.0000	(4.531)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
29/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,527.0000	3,584.0000	1.616	0	0	0
29/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
29/05/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	416.0000	438.0000	5.288	0	0	0
29/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,685.0000	1,625.0000	(3.561)	0	0	0
29/05/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0
29/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,608.0000	2,544.0000	(2.454)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,000.0000	4,059.0000	1.475	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,763.0000	3,821.0000	1.541	0	0	0
29/05/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,047.0000	4,106.0000	1.458	0	0	0
29/05/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,191.0000	4,250.0000	1.408	0	0	0
29/05/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	100.0000	93.0000	(7.000)	0	0	0
29/05/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
29/05/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/05/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,802.0000	2,738.0000	(2.284)	0	0	0
29/05/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
29/05/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	923.0000	881.0000	(4.550)	0	0	0
29/05/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,857.0000	1,796.0000	(3.285)	0	0	0
29/05/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	370.0000	391.0000	5.676	0	0	0
29/05/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	375.0000	355.0000	(5.333)	0	0	0
29/05/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,857.0000	3,916.0000	1.530	0	0	0
29/05/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	179.0000	188.0000	5.028	0	0	0
29/05/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,657.0000	2,592.0000	(2.446)	0	0	0
29/05/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	440.0000	463.0000	5.227	0	0	0
29/05/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	518.0000	490.0000	(5.405)	0	0	0
29/05/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	1,002.0000	958.0000	(4.391)	0	0	0
29/05/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	130.0000	124.0000	(4.615)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,692.0000	1,738.0000	2.719	0	0	0
29/05/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,949.0000	2,885.0000	(2.170)	0	0	0
29/05/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/05/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,939.0000	3,873.0000	(1.676)	0	0	0
29/05/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
29/05/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
29/05/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,991.0000	1,929.0000	(3.114)	0	0	0
29/05/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	306.0000	325.0000	6.209	0	0	0
29/05/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,362.0000	1,305.0000	(4.185)	0	0	0
29/05/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,670.0000	4,729.0000	1.263	0	0	0
29/05/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	1,088.0000	1,042.0000	(4.228)	0	0	0
29/05/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,135.0000	1,173.0000	3.348	0	0	0
29/05/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	103.0000	96.0000	(6.796)	0	0	0
29/05/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	74.0000	79.0000	6.757	0	0	0
29/05/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
29/05/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,718.0000	4,776.0000	1.229	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	493.0000	467.0000	(5.274)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,526.0000	1,570.0000	2.883	0	0	0
29/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	409.0000	388.0000	(5.134)	0	0	0
29/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,210.0000	1,250.0000	3.306	0	0	0
29/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	151.0000	143.0000	(5.298)	0	0	0
29/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,668.0000	3,726.0000	1.581	0	0	0
29/05/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,727.0000	1,667.0000	(3.474)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	94.0000	100.0000	6.383	0	0	0
29/05/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	326.0000	346.0000	6.135	0	0	0
29/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,641.0000	3,575.0000	(1.813)	0	0	0
29/05/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,059.0000	1,013.0000	(4.344)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	1,813.0000	1,752.0000	(3.365)	0	0	0
29/05/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,740.0000	3,675.0000	(1.738)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	81.0000	85.0000	4.938	0	0	0
29/05/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/05/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
29/05/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,754.0000	2,689.0000	(2.360)	0	0	0
29/05/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	0.0000	56.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	0.0000	1,973.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	0.0000	2,933.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	0.0000	3,923.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14			Currency Future	8.6044	8.5399	(0.750)	0.0000	0.0000	0
29/05/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	847.0000	879.0000	3.778	0	0	0
29/05/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	459.0000	443.0000	(3.486)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	426.0000	410.0000	(3.756)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,021.0000	2,070.0000	2.425	0	0	0
29/05/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	535.0000	515.0000	(3.738)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	525.0000	505.0000	(3.810)	0	0	0
29/05/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	802.0000	769.0000	(4.115)	0	0	0
29/05/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	702.0000	673.0000	(4.131)	0	0	0
29/05/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	0.0000	786.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,047.0000	1,083.0000	3.438	0	0	0
29/05/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	0.0000	846.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	717.0000	688.0000	(4.045)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,531.0000	1,575.0000	2.874	0	0	0
29/05/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,190.0000	1,228.0000	3.193	0	0	0
29/05/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	394.0000	380.0000	(3.553)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	644.0000	618.0000	(4.037)	0	0	21,978
29/05/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,571.0000	1,615.0000	2.801	0	0	0
29/05/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,190.0000	2,240.0000	2.283	0	0	0
29/05/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	557.0000	535.0000	(3.950)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,525.0000	3,584.0000	1.674	0	0	0
29/05/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,013.0000	1,048.0000	3.455	0	0	0
29/05/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,453.0000	1,495.0000	2.891	0	0	0
29/05/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	672.0000	645.0000	(4.018)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,118.0000	1,155.0000	3.309	0	0	0
29/05/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	945.0000	979.0000	3.598	0	0	0
29/05/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,226.0000	1,265.0000	3.181	0	0	0
29/05/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	750.0000	719.0000	(4.133)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,651.0000	1,696.0000	2.726	0	0	0
29/05/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	631.0000	605.0000	(4.120)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	505.0000	486.0000	(3.762)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	211.0000	206.0000	(2.370)	0	0	26,596
29/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,492.0000	1,535.0000	2.882	0	0	0
29/05/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,757.0000	3,816.0000	1.570	0	0	0
29/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	546.0000	525.0000	(3.846)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	230.0000	224.0000	(2.609)	0	0	21,978
29/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,376.0000	1,417.0000	2.980	0	0	0
29/05/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	658.0000	631.0000	(4.103)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	580.0000	557.0000	(3.966)	0	0	26,596
29/05/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	515.0000	495.0000	(3.883)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	402.0000	387.0000	(3.731)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,772.0000	1,819.0000	2.652	0	0	0
29/05/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,153.0000	1,191.0000	3.296	0	0	0
29/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	477.0000	459.0000	(3.774)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,273.0000	1,227.0000	(3.614)	0	0	0
29/05/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	579.0000	605.0000	4.491	0	0	0
29/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	409.0000	394.0000	(3.667)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,105.0000	2,155.0000	2.375	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,610.0000	1,655.0000	2.795	0	0	0
29/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	451.0000	435.0000	(3.548)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	379.0000	366.0000	(3.430)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,897.0000	1,945.0000	2.530	0	0	0
29/05/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,855.0000	4,791.0000	(1.318)	0	0	0
29/05/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,178.0000	4,238.0000	1.436	0	0	0
29/05/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	182.0000	178.0000	(2.198)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,275.0000	2,326.0000	2.242	0	0	0
29/05/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	984.0000	945.0000	(3.963)	0	0	0
29/05/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,946.0000	7,010.0000	0.921	0	0	0
29/05/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,303.0000	1,256.0000	(3.607)	0	0	0
29/05/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	299.0000	316.0000	5.686	0	0	0
29/05/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,037.0000	4,097.0000	1.486	0	0	0
29/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	468.0000	451.0000	(3.632)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,732.0000	1,778.0000	2.656	0	0	0
29/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	580.0000	557.0000	(3.966)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	486.0000	468.0000	(3.704)	0	0	0
29/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,814.0000	1,861.0000	2.591	0	0	0
29/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,712.0000	2,767.0000	2.028	0	0	0
29/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	418.0000	402.0000	(3.828)	0	0	0
29/05/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	979.0000	1,013.0000	3.473	0	0	0
29/05/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	316.0000	306.0000	(3.165)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,063.0000	2,112.0000	2.375	0	0	0
29/05/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	605.0000	581.0000	(3.967)	0	0	0
29/05/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	77.0000	84.0000	9.091	0	0	0
29/05/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	191.0000	187.0000	(2.094)	0	0	0
29/05/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	733.0000	703.0000	(4.093)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,300.0000	1,341.0000	3.154	0	0	0
29/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,376.0000	1,417.0000	2.980	0	0	0
29/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,147.0000	2,197.0000	2.329	0	0	0
29/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	495.0000	477.0000	(3.636)	0	0	0
29/05/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,105.0000	5,040.0000	(1.273)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	451.0000	435.0000	(3.548)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,082.0000	1,119.0000	3.420	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
29/05/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	234.0000	227.0000	(2.991)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	687.0000	659.0000	(4.076)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,691.0000	1,737.0000	2.720	0	0	0
29/05/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	500.0000	524.0000	4.800	0	0	0
29/05/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,980.0000	2,028.0000	2.424	0	0	0
29/05/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
29/05/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	434.0000	418.0000	(3.687)	0	0	0
29/05/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,182.0000	2,124.0000	(2.658)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	339.0000	358.0000	5.605	0	0	0
29/05/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,617.0000	3,554.0000	(1.742)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,850.0000	3,909.0000	1.532	0	0	0
29/05/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,855.0000	1,903.0000	2.588	0	0	0
29/05/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	204.0000	199.0000	(2.451)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	208.0000	203.0000	(2.404)	0	0	0
29/05/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,803.0000	3,863.0000	1.578	0	0	0
29/05/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,737.0000	5,799.0000	1.081	0	0	0
29/05/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	352.0000	340.0000	(3.409)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,414.0000	1,456.0000	2.970	0	0	0
29/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	546.0000	525.0000	(3.846)	0	0	0
29/05/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,214.0000	1,169.0000	(3.707)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	246.0000	239.0000	(2.846)	0	0	0
29/05/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	123.0000	120.0000	(2.439)	0	0	0
29/05/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,191.0000	7,254.0000	0.876	0	0	0
29/05/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,166.0000	5,228.0000	1.200	0	0	0
29/05/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	360.0000	380.0000	5.556	0	0	0
29/05/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	664.0000	692.0000	4.217	0	0	0
29/05/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,483.0000	1,430.0000	(3.574)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,935.0000	2,990.0000	1.874	0	0	0
29/05/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,225.0000	4,285.0000	1.420	0	0	0
29/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	569.0000	546.0000	(4.042)	0	0	0
29/05/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	918.0000	881.0000	(4.031)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,338.0000	1,379.0000	3.064	0	0	0
29/05/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	228.0000	241.0000	5.702	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	289.0000	280.0000	(3.114)	0	0	0
29/05/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,414.0000	1,456.0000	2.970	0	0	0
29/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
29/05/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	318.0000	337.0000	5.975	0	0	0
29/05/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	617.0000	593.0000	(3.890)	0	0	0
29/05/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	607.0000	633.0000	4.283	0	0	0
29/05/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	468.0000	451.0000	(3.632)	0	0	0
29/05/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,498.0000	5,560.0000	1.128	0	0	0
29/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	569.0000	546.0000	(4.042)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,263.0000	1,303.0000	3.167	0	0	0
29/05/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	264.0000	256.0000	(3.030)	0	0	0
29/05/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
29/05/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,243.0000	1,198.0000	(3.620)	0	0	0
29/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,084.0000	4,144.0000	1.469	0	0	0
29/05/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	592.0000	569.0000	(3.885)	0	0	0
29/05/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,479.0000	3,537.0000	1.667	0	0	0
29/05/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	129.0000	126.0000	(2.326)	0	0	0
29/05/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,025.0000	5,086.0000	1.214	0	0	0
29/05/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,963.0000	1,907.0000	(2.853)	0	0	0
29/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,814.0000	1,861.0000	2.591	0	0	0
29/05/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,160.0000	3,216.0000	1.772	0	0	0
29/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	108.0000	117.0000	8.333	0	0	0
29/05/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	961.0000	923.0000	(3.954)	0	0	0
29/05/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,943.0000	4,003.0000	1.522	0	0	0
29/05/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,370.0000	3,307.0000	(1.869)	0	0	0
29/05/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,296.0000	3,353.0000	1.729	0	0	0
29/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
29/05/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	197.0000	193.0000	(2.030)	0	0	0
29/05/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	250.0000	243.0000	(2.800)	0	0	0
29/05/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,448.0000	2,500.0000	2.124	0	0	0
29/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,636.0000	1,582.0000	(3.301)	0	0	0
29/05/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,884.0000	4,945.0000	1.249	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,055.0000	1,014.0000	(3.886)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,404.0000	2,457.0000	2.205	0	0	0
29/05/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	402.0000	387.0000	(3.731)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,024.0000	3,080.0000	1.852	0	0	0
29/05/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,897.0000	1,945.0000	2.530	0	0	0
29/05/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	181.0000	192.0000	6.077	0	0	0
29/05/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	359.0000	346.0000	(3.621)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	279.0000	270.0000	(3.226)	0	0	0
29/05/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,469.0000	3,406.0000	(1.816)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,319.0000	4,380.0000	1.412	0	0	0
29/05/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,007.0000	968.0000	(3.873)	0	0	0
29/05/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
29/05/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	372.0000	359.0000	(3.495)	0	0	0
29/05/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
29/05/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,318.0000	2,369.0000	2.200	0	0	0
29/05/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,502.0000	2,442.0000	(2.398)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,232.0000	2,283.0000	2.285	0	0	0
29/05/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,147.0000	2,197.0000	2.329	0	0	0
29/05/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	365.0000	353.0000	(3.288)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	387.0000	373.0000	(3.618)	0	0	0
29/05/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	526.0000	551.0000	4.753	0	0	0
29/05/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	475.0000	499.0000	5.053	0	0	0
29/05/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	185.0000	181.0000	(2.162)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,361.0000	2,413.0000	2.202	0	0	0
29/05/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,130.0000	4,191.0000	1.477	0	0	0
29/05/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,250.0000	3,308.0000	1.785	0	0	0
29/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,492.0000	1,535.0000	2.882	0	0	0
29/05/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	255.0000	247.0000	(3.137)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,732.0000	1,778.0000	2.656	0	0	0
29/05/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	1,030.0000	991.0000	(3.786)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	486.0000	468.0000	(3.704)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	171.0000	181.0000	5.848	0	0	0
29/05/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,643.0000	2,582.0000	(2.308)	0	0	0
29/05/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	552.0000	578.0000	4.710	0	0	0
29/05/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	300.0000	290.0000	(3.333)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,675.0000	1,621.0000	(3.224)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	94.0000	102.0000	8.511	0	0	0
29/05/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
29/05/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	2,049.0000	1,992.0000	(2.782)	0	0	0
29/05/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,519.0000	3,455.0000	(1.819)	0	0	0
29/05/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,556.0000	4,618.0000	1.361	0	0	0
29/05/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
29/05/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
29/05/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,597.0000	1,543.0000	(3.381)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,846.0000	2,901.0000	1.933	0	0	0
29/05/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,549.0000	2,489.0000	(2.354)	0	0	0
29/05/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,744.0000	4,805.0000	1.286	0	0	0
29/05/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,698.0000	4,758.0000	1.277	0	0	0
29/05/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
29/05/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
29/05/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	152.0000	148.0000	(2.632)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	495.0000	477.0000	(3.636)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,890.0000	2,945.0000	1.903	0	0	0
29/05/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,080.0000	1,038.0000	(3.889)	0	0	0
29/05/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	160.0000	158.0000	(1.250)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	443.0000	426.0000	(3.837)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,618.0000	3,677.0000	1.631	0	0	0
29/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,105.0000	2,155.0000	2.375	0	0	0
29/05/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
29/05/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,977.0000	2,915.0000	(2.083)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	409.0000	394.0000	(3.667)	0	0	0
29/05/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,456.0000	2,396.0000	(2.443)	0	0	0
29/05/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,964.0000	3,900.0000	(1.615)	0	0	0
29/05/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,667.0000	3,603.0000	(1.745)	0	0	0
29/05/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,939.0000	1,986.0000	2.424	0	0	0
29/05/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,755.0000	1,701.0000	(3.077)	0	0	0
29/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,772.0000	1,819.0000	2.652	0	0	0
29/05/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	294.0000	285.0000	(3.061)	0	0	0
29/05/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/05/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	151.0000	161.0000	6.623	0	0	0
29/05/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,690.0000	2,629.0000	(2.268)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,691.0000	1,737.0000	2.720	0	0	0
29/05/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,420.0000	3,356.0000	(1.871)	0	0	0
29/05/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
29/05/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
29/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	477.0000	459.0000	(3.774)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	222.0000	216.0000	(2.703)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	192.0000	204.0000	6.250	0	0	0
29/05/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,796.0000	1,741.0000	(3.062)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,990.0000	4,050.0000	1.504	0	0	0
29/05/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
29/05/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
29/05/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	381.0000	402.0000	5.512	0	0	0
29/05/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	141.0000	151.0000	7.092	0	0	0
29/05/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	284.0000	275.0000	(3.169)	0	0	0
29/05/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,119.0000	5,180.0000	1.192	0	0	0
29/05/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,186.0000	1,142.0000	(3.710)	0	0	0
29/05/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	451.0000	473.0000	4.878	0	0	0
29/05/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	116.0000	125.0000	7.759	0	0	0
29/05/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,978.0000	5,039.0000	1.225	0	0	0
29/05/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
29/05/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	132.0000	129.0000	(2.273)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	269.0000	261.0000	(2.974)	0	0	0
29/05/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,815.0000	3,752.0000	(1.651)	0	0	0
29/05/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
29/05/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	2,833.0000	2,771.0000	(2.188)	0	0	0
29/05/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,920.0000	1,865.0000	(2.865)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,114.0000	3,171.0000	1.830	0	0	0
29/05/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	201.0000	196.0000	(2.488)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,979.0000	3,035.0000	1.880	0	0	0
29/05/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,931.0000	4,992.0000	1.237	0	0	0
29/05/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	142.0000	138.0000	(2.817)	0	0	0
29/05/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,766.0000	3,702.0000	(1.699)	0	0	0
29/05/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,896.0000	3,956.0000	1.540	0	0	0
29/05/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,105.0000	1,063.0000	(3.801)	0	0	0
29/05/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,069.0000	3,125.0000	1.825	0	0	0
29/05/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,838.0000	4,898.0000	1.240	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	135.0000	132.0000	(2.222)	0	0	0
29/05/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,158.0000	1,115.0000	(3.713)	0	0	0
29/05/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	404.0000	425.0000	5.198	0	0	0
29/05/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,879.0000	1,823.0000	(2.980)	0	0	0
29/05/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	124.0000	133.0000	7.258	0	0	0
29/05/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,785.0000	2,724.0000	(2.190)	0	0	0
29/05/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	427.0000	449.0000	5.152	0	0	0
29/05/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,131.0000	1,089.0000	(3.714)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	394.0000	380.0000	(3.553)	0	0	0
29/05/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	274.0000	265.0000	(3.285)	0	0	0
29/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,190.0000	2,240.0000	2.283	0	0	0
29/05/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
29/05/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	133.0000	142.0000	6.767	0	0	0
29/05/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
29/05/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,716.0000	3,653.0000	(1.695)	0	0	0
29/05/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	1,837.0000	1,782.0000	(2.994)	0	0	0
29/05/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
29/05/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,737.0000	2,676.0000	(2.229)	0	0	0
29/05/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	118.0000	115.0000	(2.542)	0	0	0
29/05/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,272.0000	4,333.0000	1.428	0	0	0
29/05/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,213.0000	5,275.0000	1.189	0	0	0
29/05/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,342.0000	3,399.0000	1.706	0	0	0
29/05/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	176.0000	173.0000	(1.705)	0	0	0
29/05/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	0.0000	3,950.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	0.0000	2,963.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	0.0000	23.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	0.0000	2,035.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	0.0000	4,712.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	0.0000	152.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	0.0000	3,769.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	0.0000	296.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	0.0000	96.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	0.0000	209.0000	100.000	0	0	0
29/05/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	0.0000	2,856.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12			Currency Future	12.9339	12.9319	(0.015)	0.0000	0.0000	36,365
29/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,666.0000	3,668.0000	0.055	0	0	0
29/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	995.0000	995.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,166.0000	2,168.0000	0.092	0	0	0
29/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	408.0000	395.0000	(3.186)	0	0	0
29/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,616.0000	3,618.0000	0.055	0	0	0
29/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,967.0000	1,969.0000	0.102	0	0	0
29/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	205.0000	190.0000	(7.317)	0	0	0
29/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,266.0000	6,268.0000	0.032	0	0	0
29/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,416.0000	3,418.0000	0.059	0	0	0
29/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,366.0000	3,368.0000	0.059	0	0	0
29/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,216.0000	5,218.0000	0.038	0	0	0
29/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
29/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,916.0000	3,918.0000	0.051	0	0	0
29/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,570.0000	1,572.0000	0.127	0	0	0
29/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,316.0000	4,318.0000	0.046	0	0	0
29/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	950.0000	949.0000	(0.105)	0	0	0
29/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	646.0000	639.0000	(1.084)	0	0	0
29/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	549.0000	545.0000	(0.729)	0	0	0
29/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,416.0000	2,418.0000	0.083	0	0	0
29/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,816.0000	5,818.0000	0.034	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	6,166.0000	6,168.0000	0.032	0	0	0
29/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,966.0000	6,968.0000	0.029	0	0	0
29/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,117.0000	2,118.0000	0.047	0	0	0
29/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	0
29/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	142.0000	127.0000	(10.563)	0	0	0
29/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,866.0000	2,868.0000	0.070	0	0	0
29/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	5,016.0000	5,018.0000	0.040	0	0	0
29/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,534.0000	3,532.0000	(0.057)	0	0	0
29/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,816.0000	2,818.0000	0.071	0	0	0
29/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	445.0000	433.0000	(2.697)	0	0	0
29/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	3,066.0000	3,068.0000	0.065	0	0	0
29/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,316.0000	2,318.0000	0.086	0	0	0
29/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,316.0000	5,318.0000	0.038	0	0	0
29/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
29/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
29/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
29/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
29/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	4,016.0000	4,018.0000	0.050	0	0	0
29/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,117.0000	2,118.0000	0.047	0	0	0
29/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	103.0000	96.0000	(6.796)	0	0	0
29/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,034.0000	2,032.0000	(0.098)	0	0	0
29/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,917.0000	1,919.0000	0.104	0	0	0
29/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	1,088.0000	1,088.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	905.0000	904.0000	(0.110)	0	0	0
29/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	817.0000	816.0000	(0.122)	0	0	0
29/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	993.0000	991.0000	(0.201)	0	0	0
29/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,516.0000	2,518.0000	0.079	0	0	0
29/05/2009	£ / R	2009/06/12	18.25	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
29/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,766.0000	5,768.0000	0.035	0	0	0
29/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,666.0000	2,668.0000	0.075	0	0	0
29/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
29/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	171.0000	155.0000	(9.357)	0	0	0
29/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	171.0000	155.0000	(9.357)	0	0	0
29/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	589.0000	585.0000	(0.679)	0	0	0
29/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	2,067.0000	2,069.0000	0.097	0	0	0
29/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	271.0000	258.0000	(4.797)	0	0	0
29/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	337.0000	323.0000	(4.154)	0	0	0
29/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,716.0000	3,718.0000	0.054	0	0	0
29/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,566.0000	5,568.0000	0.036	0	0	0
29/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,034.0000	5,032.0000	(0.040)	0	0	0
29/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,366.0000	3,368.0000	0.059	0	0	0
29/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,366.0000	2,368.0000	0.085	0	0	0
29/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,666.0000	3,668.0000	0.055	0	0	0
29/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,669.0000	1,671.0000	0.120	0	0	0
29/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,866.0000	5,868.0000	0.034	0	0	0
29/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	5,116.0000	5,118.0000	0.039	0	0	0
29/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,230.0000	1,230.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,166.0000	4,168.0000	0.048	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
29/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	387.0000	378.0000	(2.326)	0	0	0
29/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
29/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,566.0000	4,568.0000	0.044	0	0	0
29/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,966.0000	5,968.0000	0.034	0	0	0
29/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,466.0000	5,468.0000	0.037	0	0	0
29/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,266.0000	3,268.0000	0.061	0	0	0
29/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,719.0000	1,720.0000	0.058	0	0	0
29/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	187.0000	172.0000	(8.021)	0	0	0
29/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,966.0000	3,968.0000	0.050	0	0	0
29/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
29/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,466.0000	3,468.0000	0.058	0	0	0
29/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	303.0000	290.0000	(4.290)	0	0	0
29/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	774.0000	772.0000	(0.258)	0	0	0
29/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,766.0000	3,768.0000	0.053	0	0	0
29/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,316.0000	3,318.0000	0.060	0	0	0
29/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,666.0000	5,668.0000	0.035	0	0	0
29/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	3,066.0000	3,068.0000	0.065	0	0	0
29/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
29/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
29/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,466.0000	3,468.0000	0.058	0	0	0
29/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	117.0000	104.0000	(11.111)	0	0	0
29/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,216.0000	5,218.0000	0.038	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,967.0000	1,969.0000	0.102	0	0	0
29/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	483.0000	472.0000	(2.277)	0	0	0
29/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,423.0000	1,424.0000	0.070	0	0	0
29/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,416.0000	5,418.0000	0.037	0	0	0
29/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,166.0000	3,168.0000	0.063	0	0	0
29/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	732.0000	728.0000	(0.546)	0	0	0
29/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,416.0000	2,418.0000	0.083	0	0	0
29/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,516.0000	5,518.0000	0.036	0	0	0
29/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,466.0000	2,468.0000	0.081	0	0	0
29/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
29/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	465.0000	468.0000	0.645	0	0	0
29/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,716.0000	5,718.0000	0.035	0	0	0
29/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,566.0000	3,568.0000	0.056	0	0	0
29/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	337.0000	323.0000	(4.154)	0	0	0
29/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	4,116.0000	4,118.0000	0.049	0	0	0
29/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,135.0000	1,135.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	225.0000	210.0000	(6.667)	0	0	0
29/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	371.0000	359.0000	(3.235)	0	0	0
29/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	4,066.0000	4,068.0000	0.049	0	0	0
29/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,521.0000	1,522.0000	0.066	0	0	0
29/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	1,041.0000	1,041.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,866.0000	3,868.0000	0.052	0	0	0
29/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	242.0000	228.0000	(5.785)	0	0	0
29/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,866.0000	3,868.0000	0.052	0	0	0
29/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,866.0000	4,868.0000	0.041	0	0	0
29/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,766.0000	3,768.0000	0.053	0	0	0
29/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,966.0000	3,968.0000	0.050	0	0	0
29/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,416.0000	4,418.0000	0.045	0	0	0
29/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,966.0000	2,968.0000	0.067	0	0	0
29/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,516.0000	3,518.0000	0.057	0	0	0
29/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,916.0000	3,918.0000	0.051	0	0	0
29/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,216.0000	3,218.0000	0.062	0	0	0
29/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,484.0000	5,482.0000	(0.036)	0	0	0
29/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,326.0000	1,327.0000	0.075	0	0	0
29/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,416.0000	3,418.0000	0.059	0	0	0
29/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,216.0000	2,218.0000	0.090	0	0	0
29/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,916.0000	2,918.0000	0.069	0	0	0
29/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	3,984.0000	3,982.0000	(0.050)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,734.0000	5,732.0000	(0.035)	0	0	0
29/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,716.0000	2,718.0000	0.074	0	0	0
29/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
29/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,166.0000	2,168.0000	0.092	0	0	0
29/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,516.0000	5,518.0000	0.036	0	0	0
29/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,669.0000	1,671.0000	0.120	0	0	0
29/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,466.0000	6,468.0000	0.031	0	0	0
29/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,374.0000	1,376.0000	0.146	0	0	0
29/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,366.0000	2,368.0000	0.085	0	0	0
29/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	141.0000	127.0000	(9.929)	0	0	0
29/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,216.0000	6,218.0000	0.032	0	0	0
29/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,266.0000	2,268.0000	0.088	0	0	0
29/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,466.0000	4,468.0000	0.045	0	0	0
29/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,484.0000	2,482.0000	(0.081)	0	0	0
29/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	355.0000	343.0000	(3.380)	0	0	0
29/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	522.0000	513.0000	(1.724)	0	0	0
29/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
29/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	6,066.0000	6,068.0000	0.033	0	0	0
29/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	5,016.0000	5,018.0000	0.040	0	0	0
29/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,472.0000	1,473.0000	0.068	0	0	0
29/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	87.0000	91.0000	4.598	0	0	0
29/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,516.0000	4,518.0000	0.044	0	0	0
29/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,616.0000	2,618.0000	0.076	0	0	0
29/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	604.0000	596.0000	(1.325)	0	0	0
29/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,716.0000	4,718.0000	0.042	0	0	0
29/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	106.0000	95.0000	(10.377)	0	0	0
29/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,916.0000	5,918.0000	0.034	0	0	0
29/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	688.0000	683.0000	(0.727)	0	0	0
29/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	421.0000	423.0000	0.475	0	0	0
29/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	163.0000	149.0000	(8.589)	0	0	0
29/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,216.0000	4,218.0000	0.047	0	0	0
29/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,616.0000	4,618.0000	0.043	0	0	0
29/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	247.0000	231.0000	(6.478)	0	0	0
29/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,966.0000	2,968.0000	0.067	0	0	0
29/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	297.0000	281.0000	(5.387)	0	0	0
29/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,466.0000	5,468.0000	0.037	0	0	0
29/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,766.0000	2,768.0000	0.072	0	0	0
29/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,166.0000	4,168.0000	0.048	0	0	0
29/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
29/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,278.0000	1,279.0000	0.078	0	0	0
29/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	121.0000	111.0000	(8.264)	0	0	0
29/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,816.0000	3,818.0000	0.052	0	0	0
29/05/2009	£ / R	2009/06/12	18.55	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
29/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,266.0000	4,268.0000	0.047	0	0	0
29/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,237.0000	1,234.0000	(0.243)	0	0	0
29/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,616.0000	2,618.0000	0.076	0	0	0
29/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,666.0000	2,668.0000	0.075	0	0	0
29/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
29/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,966.0000	4,968.0000	0.040	0	0	0
29/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	860.0000	860.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	562.0000	554.0000	(1.423)	0	0	0
29/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,216.0000	2,218.0000	0.090	0	0	0
29/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,916.0000	2,918.0000	0.069	0	0	0
29/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,716.0000	2,718.0000	0.074	0	0	0
29/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	187.0000	173.0000	(7.487)	0	0	0
29/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,216.0000	4,218.0000	0.047	0	0	0
29/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,182.0000	1,183.0000	0.085	0	0	0
29/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,234.0000	4,232.0000	(0.047)	0	0	0
29/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	717.0000	713.0000	(0.558)	0	0	0
29/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,616.0000	5,618.0000	0.036	0	0	0
29/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,716.0000	3,718.0000	0.054	0	0	0
29/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
29/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,266.0000	3,268.0000	0.061	0	0	0
29/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,416.0000	4,418.0000	0.045	0	0	0
29/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,734.0000	2,732.0000	(0.073)	0	0	0
29/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,516.0000	3,518.0000	0.057	0	0	0
29/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,472.0000	1,473.0000	0.068	0	0	0
29/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,620.0000	1,621.0000	0.062	0	0	0
29/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,230.0000	1,230.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	631.0000	627.0000	(0.634)	0	0	0
29/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,916.0000	4,918.0000	0.041	0	0	0
29/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	589.0000	585.0000	(0.679)	0	0	0
29/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,616.0000	4,618.0000	0.043	0	0	0
29/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	3,016.0000	3,018.0000	0.066	0	0	0
29/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	325.0000	309.0000	(4.923)	0	0	0
29/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	673.0000	669.0000	(0.594)	0	0	0
29/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	3,116.0000	3,118.0000	0.064	0	0	0
29/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,116.0000	6,118.0000	0.033	0	0	0
29/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
29/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	4,116.0000	4,118.0000	0.049	0	0	0
29/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	213.0000	200.0000	(6.103)	0	0	0
29/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,466.0000	2,468.0000	0.081	0	0	0
29/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,216.0000	3,218.0000	0.062	0	0	0
29/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,135.0000	1,135.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
29/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	6,016.0000	6,018.0000	0.033	0	0	0
29/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	271.0000	255.0000	(5.904)	0	0	0
29/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
29/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,867.0000	1,869.0000	0.107	0	0	0
29/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,566.0000	2,568.0000	0.078	0	0	0
29/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,866.0000	2,868.0000	0.070	0	0	0
29/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,716.0000	5,718.0000	0.035	0	0	0
29/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,966.0000	2,968.0000	0.067	0	0	0
29/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,374.0000	1,376.0000	0.146	0	0	0
29/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,916.0000	5,918.0000	0.034	0	0	0
29/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
29/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
29/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,166.0000	3,168.0000	0.063	0	0	0
29/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	950.0000	949.0000	(0.105)	0	0	0
29/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,423.0000	1,424.0000	0.070	0	0	0
29/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	562.0000	554.0000	(1.423)	0	0	0
29/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	2,017.0000	2,019.0000	0.099	0	0	0
29/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,768.0000	1,770.0000	0.113	0	0	0
29/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	995.0000	995.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
29/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	96.0000	86.0000	(10.417)	0	0	0
29/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	103.0000	96.0000	(6.796)	0	0	0
29/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
29/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
29/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	774.0000	772.0000	(0.258)	0	0	0
29/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
29/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	905.0000	904.0000	(0.110)	0	0	0
29/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	732.0000	728.0000	(0.546)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
29/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	371.0000	359.0000	(3.235)	0	0	0
29/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,116.0000	6,118.0000	0.033	0	0	0
29/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	387.0000	378.0000	(2.326)	0	0	0
29/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,917.0000	1,919.0000	0.104	0	0	0
29/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,366.0000	4,368.0000	0.046	0	0	0
29/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,867.0000	1,869.0000	0.107	0	0	0
29/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,316.0000	6,318.0000	0.032	0	0	0
29/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,666.0000	4,668.0000	0.043	0	0	0
29/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,766.0000	4,768.0000	0.042	0	0	0
29/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,466.0000	4,468.0000	0.045	0	0	0
29/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,818.0000	1,819.0000	0.055	0	0	0
29/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,719.0000	1,720.0000	0.058	0	0	0
29/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,366.0000	6,368.0000	0.031	0	0	0
29/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,620.0000	1,621.0000	0.062	0	0	0
29/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,616.0000	6,618.0000	0.030	0	0	0
29/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,966.0000	5,968.0000	0.034	0	0	0
29/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,966.0000	4,968.0000	0.040	0	0	0
29/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	510.0000	506.0000	(0.784)	0	0	0
29/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	421.0000	423.0000	0.475	0	0	0
29/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,416.0000	6,418.0000	0.031	0	0	0
29/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,516.0000	6,518.0000	0.031	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,266.0000	5,268.0000	0.038	0	0	0
29/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	76.0000	74.0000	(2.632)	0	0	0
29/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	5,166.0000	5,168.0000	0.039	0	0	0
29/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	87.0000	91.0000	4.598	0	0	0
29/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	247.0000	231.0000	(6.478)	0	0	0
29/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	213.0000	200.0000	(6.103)	0	0	0
29/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	5,066.0000	5,068.0000	0.039	0	0	0
29/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
29/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	688.0000	683.0000	(0.727)	0	0	0
29/05/2009	£ / R	2009/09/14			Currency Future	13.1465	13.1487	0.017	13.0800	13.0600	4,243
29/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	334.0000	333.0000	(0.299)	0	0	0
29/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	504.0000	505.0000	0.198	0	0	0
29/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	741.0000	740.0000	(0.135)	0	0	0
29/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,196.0000	1,198.0000	0.167	0	0	0
29/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	188.0000	187.0000	(0.532)	0	0	0
29/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	378.0000	377.0000	(0.265)	0	0	0
29/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,097.0000	1,094.0000	(0.273)	0	0	0
29/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,132.0000	1,129.0000	(0.265)	0	0	0
29/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,238.0000	1,235.0000	(0.242)	0	0	0
29/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	538.0000	539.0000	0.186	0	0	0
29/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,097.0000	1,094.0000	(0.273)	0	0	0
29/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	774.0000	773.0000	(0.129)	0	0	0
29/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	73.0000	73.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	394.0000	393.0000	(0.254)	0	0	0
29/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	677.0000	677.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	199.0000	199.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,512.0000	2,514.0000	0.080	0	0	0
29/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	521.0000	522.0000	0.192	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,968.0000	3,965.0000	(0.076)	0	0	0
29/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	419.0000	418.0000	(0.239)	0	0	0
29/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	360.0000	359.0000	(0.278)	0	0	0
29/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	378.0000	377.0000	(0.265)	0	0	0
29/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,997.0000	3,999.0000	0.050	0	0	0
29/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,577.0000	2,574.0000	(0.116)	0	0	0
29/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,022.0000	1,020.0000	(0.196)	0	0	0
29/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,132.0000	1,129.0000	(0.265)	0	0	0
29/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	877.0000	876.0000	(0.114)	0	0	0
29/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,456.0000	5,453.0000	(0.055)	0	0	0
29/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	745.0000	746.0000	0.134	0	0	0
29/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
29/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
29/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	808.0000	807.0000	(0.124)	0	0	0
29/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,497.0000	5,499.0000	0.036	0	0	0
29/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,423.0000	1,420.0000	(0.211)	0	0	0
29/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	587.0000	586.0000	(0.170)	0	0	0
29/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	400.0000	399.0000	(0.250)	0	0	0
29/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
29/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	633.0000	635.0000	0.316	0	0	0
29/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	394.0000	393.0000	(0.254)	0	0	0
29/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	24.0000	24.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	646.0000	646.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,274.0000	1,271.0000	(0.235)	0	0	0
29/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,214.0000	2,211.0000	(0.136)	0	0	0
29/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	556.0000	557.0000	0.180	0	0	0
29/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	574.0000	575.0000	0.174	0	0	0
29/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,303.0000	2,301.0000	(0.087)	0	0	0
29/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	709.0000	708.0000	(0.141)	0	0	0
29/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	796.0000	798.0000	0.251	0	0	0
29/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	320.0000	320.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,531.0000	2,528.0000	(0.119)	0	0	0
29/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	270.0000	269.0000	(0.370)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	856.0000	858.0000	0.234	0	0	0
29/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	474.0000	474.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	206.0000	206.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
29/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,439.0000	2,437.0000	(0.082)	0	0	0
29/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	406.0000	406.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,394.0000	2,391.0000	(0.125)	0	0	0
29/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	593.0000	595.0000	0.337	0	0	0
29/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	282.0000	281.0000	(0.355)	0	0	0
29/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,660.0000	1,657.0000	(0.181)	0	0	0
29/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	613.0000	615.0000	0.326	0	0	0
29/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,060.0000	1,057.0000	(0.283)	0	0	0
29/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,623.0000	2,620.0000	(0.114)	0	0	0
29/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,385.0000	1,382.0000	(0.217)	0	0	0
29/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	616.0000	616.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	449.0000	448.0000	(0.223)	0	0	0
29/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,082.0000	2,079.0000	(0.144)	0	0	0
29/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,954.0000	6,952.0000	(0.029)	0	0	0
29/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	721.0000	722.0000	0.139	0	0	0
29/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,047.0000	5,049.0000	0.040	0	0	0
29/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	100.0000	99.0000	(1.000)	0	0	0
29/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	247.0000	246.0000	(0.405)	0	0	0
29/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	163.0000	163.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,007.0000	5,005.0000	(0.040)	0	0	0
29/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,547.0000	3,550.0000	0.085	0	0	0
29/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	530.0000	528.0000	(0.377)	0	0	0
29/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,500.0000	1,498.0000	(0.133)	0	0	0
29/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	77.0000	77.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	826.0000	827.0000	0.121	0	0	0
29/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,303.0000	2,301.0000	(0.087)	0	0	0
29/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	676.0000	677.0000	0.148	0	0	0
29/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,716.0000	2,713.0000	(0.110)	0	0	0
29/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,348.0000	1,345.0000	(0.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	380.0000	379.0000	(0.263)	0	0	0
29/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	320.0000	320.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	294.0000	293.0000	(0.340)	0	0	0
29/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	633.0000	635.0000	0.316	0	0	0
29/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	38.0000	38.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,238.0000	1,235.0000	(0.242)	0	0	0
29/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	770.0000	772.0000	0.260	0	0	0
29/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,274.0000	1,271.0000	(0.235)	0	0	0
29/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,528.0000	3,525.0000	(0.085)	0	0	0
29/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	341.0000	340.0000	(0.293)	0	0	0
29/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
29/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	334.0000	333.0000	(0.299)	0	0	0
29/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	128.0000	128.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	424.0000	423.0000	(0.236)	0	0	0
29/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,085.0000	2,087.0000	0.096	0	0	0
29/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	77.0000	77.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	698.0000	699.0000	0.143	0	0	0
29/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,867.0000	1,864.0000	(0.161)	0	0	0
29/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	887.0000	889.0000	0.225	0	0	0
29/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	502.0000	500.0000	(0.398)	0	0	0
29/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	558.0000	557.0000	(0.179)	0	0	0
29/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,126.0000	2,123.0000	(0.141)	0	0	0
29/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	305.0000	304.0000	(0.328)	0	0	0
29/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,485.0000	2,482.0000	(0.121)	0	0	0
29/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	59.0000	59.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,254.0000	6,252.0000	(0.032)	0	0	0
29/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,742.0000	1,739.0000	(0.172)	0	0	0
29/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	116.0000	116.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,619.0000	1,616.0000	(0.185)	0	0	0
29/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,504.0000	6,502.0000	(0.031)	0	0	0
29/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,579.0000	1,576.0000	(0.190)	0	0	0
29/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,763.0000	2,760.0000	(0.109)	0	0	0
29/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	90.0000	90.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,660.0000	1,657.0000	(0.181)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	216.0000	215.0000	(0.463)	0	0	0
29/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,810.0000	2,807.0000	(0.107)	0	0	0
29/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,747.0000	5,749.0000	0.035	0	0	0
29/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,531.0000	2,528.0000	(0.119)	0	0	0
29/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	613.0000	615.0000	0.326	0	0	0
29/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	56.0000	56.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,247.0000	4,249.0000	0.047	0	0	0
29/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,995.0000	1,992.0000	(0.150)	0	0	0
29/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,310.0000	1,308.0000	(0.153)	0	0	0
29/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,462.0000	1,459.0000	(0.205)	0	0	0
29/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	81.0000	81.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,755.0000	2,757.0000	0.073	0	0	0
29/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,170.0000	2,167.0000	(0.138)	0	0	0
29/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,259.0000	2,256.0000	(0.133)	0	0	0
29/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	258.0000	257.0000	(0.388)	0	0	0
29/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
29/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	655.0000	656.0000	0.153	0	0	0
29/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	171.0000	171.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,166.0000	1,164.0000	(0.172)	0	0	0
29/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,462.0000	1,459.0000	(0.205)	0	0	0
29/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,669.0000	2,667.0000	(0.075)	0	0	0
29/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,259.0000	2,256.0000	(0.133)	0	0	0
29/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,423.0000	1,420.0000	(0.211)	0	0	0
29/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	81.0000	81.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	949.0000	947.0000	(0.211)	0	0	0
29/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	206.0000	206.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	587.0000	586.0000	(0.170)	0	0	0
29/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	307.0000	306.0000	(0.326)	0	0	0
29/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	258.0000	257.0000	(0.388)	0	0	0
29/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	236.0000	235.0000	(0.424)	0	0	0
29/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,038.0000	2,035.0000	(0.147)	0	0	0
29/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,867.0000	1,864.0000	(0.161)	0	0	0
29/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,485.0000	2,482.0000	(0.121)	0	0	0
29/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	475.0000	474.0000	(0.211)	0	0	0
29/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,909.0000	1,906.0000	(0.157)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	270.0000	269.0000	(0.370)	0	0	0
29/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	53.0000	53.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,825.0000	1,822.0000	(0.164)	0	0	0
29/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	307.0000	306.0000	(0.326)	0	0	0
29/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,349.0000	2,346.0000	(0.128)	0	0	0
29/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	66.0000	66.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	197.0000	196.0000	(0.508)	0	0	0
29/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0
29/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	247.0000	246.0000	(0.405)	0	0	0
29/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	951.0000	953.0000	0.210	0	0	0
29/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
29/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,540.0000	1,537.0000	(0.195)	0	0	0
29/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
29/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,190.0000	3,187.0000	(0.094)	0	0	0
29/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	50.0000	50.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	616.0000	616.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,700.0000	1,698.0000	(0.118)	0	0	0
29/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	445.0000	445.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	105.0000	105.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,500.0000	1,498.0000	(0.133)	0	0	0
29/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	171.0000	171.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	913.0000	911.0000	(0.219)	0	0	0
29/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	226.0000	225.0000	(0.442)	0	0	0
29/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,810.0000	2,807.0000	(0.107)	0	0	0
29/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,310.0000	1,308.0000	(0.153)	0	0	0
29/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,825.0000	1,822.0000	(0.164)	0	0	0
29/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	842.0000	841.0000	(0.119)	0	0	0
29/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	56.0000	56.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,389.0000	1,390.0000	0.072	0	0	0
29/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	449.0000	448.0000	(0.223)	0	0	0
29/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,619.0000	1,616.0000	(0.185)	0	0	0
29/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	163.0000	163.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,126.0000	2,123.0000	(0.141)	0	0	0
29/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	489.0000	490.0000	0.204	0	0	0
29/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,716.0000	2,713.0000	(0.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	323.0000	322.0000	(0.310)	0	0	0
29/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	216.0000	215.0000	(0.463)	0	0	0
29/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	141.0000	141.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	459.0000	460.0000	0.218	0	0	0
29/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
29/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	32.0000	32.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,952.0000	1,949.0000	(0.154)	0	0	0
29/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,700.0000	1,698.0000	(0.118)	0	0	0
29/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,904.0000	2,901.0000	(0.103)	0	0	0
29/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,286.0000	3,283.0000	(0.091)	0	0	0
29/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	745.0000	746.0000	0.134	0	0	0
29/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
29/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	984.0000	986.0000	0.203	0	0	0
29/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,349.0000	2,346.0000	(0.128)	0	0	0
29/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,759.0000	4,756.0000	(0.063)	0	0	0
29/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	919.0000	920.0000	0.109	0	0	0
29/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,060.0000	1,057.0000	(0.283)	0	0	0
29/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,857.0000	2,854.0000	(0.105)	0	0	0
29/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	142.0000	142.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	288.0000	287.0000	(0.347)	0	0	0
29/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	45.0000	45.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,999.0000	2,996.0000	(0.100)	0	0	0
29/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,951.0000	2,949.0000	(0.068)	0	0	0
29/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	36.0000	36.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,082.0000	2,079.0000	(0.144)	0	0	0
29/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	122.0000	122.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	985.0000	983.0000	(0.203)	0	0	0
29/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	432.0000	432.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	197.0000	196.0000	(0.508)	0	0	0
29/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	521.0000	522.0000	0.192	0	0	0
29/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,038.0000	2,035.0000	(0.147)	0	0	0
29/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	135.0000	134.0000	(0.741)	0	0	0
29/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	459.0000	460.0000	0.218	0	0	0
29/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	156.0000	155.0000	(0.641)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	774.0000	773.0000	(0.129)	0	0	0
29/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,909.0000	1,906.0000	(0.157)	0	0	0
29/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	913.0000	911.0000	(0.219)	0	0	0
29/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	128.0000	128.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,783.0000	1,780.0000	(0.168)	0	0	0
29/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	148.0000	148.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	475.0000	474.0000	(0.211)	0	0	0
29/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	122.0000	122.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	179.0000	179.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	721.0000	722.0000	0.139	0	0	0
29/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	363.0000	362.0000	(0.275)	0	0	0
29/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	105.0000	105.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,202.0000	1,199.0000	(0.250)	0	0	0
29/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	348.0000	348.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	406.0000	406.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	538.0000	539.0000	0.186	0	0	0
29/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	741.0000	740.0000	(0.135)	0	0	0
29/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	445.0000	445.0000	-	0	0	0
29/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	949.0000	947.0000	(0.211)	0	0	0
29/05/2009	£ / R	2009/12/14			Currency Future	13.3380	13.3436	0.042	13.2400	13.2400	1,526
29/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,552.0000	3,558.0000	0.169	0	0	0
29/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	747.0000	755.0000	1.071	0	0	0
29/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,038.0000	5,044.0000	0.119	0	0	0
29/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,043.0000	1,045.0000	0.192	0	0	0
29/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	588.0000	595.0000	1.190	0	0	0
29/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,009.0000	1,012.0000	0.297	0	0	0
29/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	731.0000	739.0000	1.094	0	0	0
29/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,300.0000	1,301.0000	0.077	0	0	0
29/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	645.0000	647.0000	0.310	0	0	0
29/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,539.0000	1,540.0000	0.065	0	0	0
29/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	819.0000	828.0000	1.099	0	0	0
29/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,503.0000	1,504.0000	0.067	0	0	0
29/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	820.0000	823.0000	0.366	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	858.0000	867.0000	1.049	0	0	0
29/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,168.0000	2,175.0000	0.323	0	0	0
29/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	554.0000	561.0000	1.264	0	0	0
29/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,300.0000	1,301.0000	0.077	0	0	0
29/05/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,090.0000	1,097.0000	0.642	0	0	0
29/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
29/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	571.0000	578.0000	1.226	0	0	0
29/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,204.0000	1,205.0000	0.083	0	0	0
29/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	588.0000	595.0000	1.190	0	0	0
29/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,480.0000	5,475.0000	(0.091)	0	0	0
29/05/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,794.0000	4,790.0000	(0.083)	0	0	0
29/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	983.0000	990.0000	0.712	0	0	0
29/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	477.0000	483.0000	1.258	0	0	0
29/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	538.0000	545.0000	1.301	0	0	0
29/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	881.0000	884.0000	0.341	0	0	0
29/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,400.0000	1,401.0000	0.071	0	0	0
29/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	819.0000	828.0000	1.099	0	0	0
29/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,023.0000	4,020.0000	(0.075)	0	0	0
29/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,271.0000	6,266.0000	(0.080)	0	0	0
29/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,333.0000	1,334.0000	0.075	0	0	0
29/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	421.0000	427.0000	1.425	0	0	0
29/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
29/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
29/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	881.0000	884.0000	0.341	0	0	0
29/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	491.0000	498.0000	1.426	0	0	0
29/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	838.0000	847.0000	1.074	0	0	0
29/05/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,651.0000	2,649.0000	(0.075)	0	0	0
29/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	462.0000	469.0000	1.515	0	0	0
29/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	642.0000	649.0000	1.090	0	0	0
29/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,871.0000	1,871.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	16.85	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
29/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	699.0000	706.0000	1.001	0	0	0
29/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	130.0000	132.0000	1.538	0	0	0
29/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,006.0000	1,013.0000	0.696	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,683.0000	1,684.0000	0.059	0	0	0
29/05/2009	£ / R 2009/12/14	14.85	Call	Currency Future	359.0000	365.0000	1.671	0	0	0
29/05/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,519.0000	6,514.0000	(0.077)	0	0	0
29/05/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,111.0000	1,113.0000	0.180	0	0	0
29/05/2009	£ / R 2009/12/14	12.80	Put	Currency Future	552.0000	554.0000	0.362	0	0	0
29/05/2009	£ / R 2009/12/14	12.10	Put	Currency Future	305.0000	306.0000	0.328	0	0	0
29/05/2009	£ / R 2009/12/14	9.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	15.80	Call	Currency Future	189.0000	193.0000	2.116	0	0	0
29/05/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,543.0000	1,550.0000	0.454	0	0	0
29/05/2009	£ / R 2009/12/14	12.95	Put	Currency Future	618.0000	619.0000	0.162	0	0	0
29/05/2009	£ / R 2009/12/14	14.10	Call	Currency Future	571.0000	578.0000	1.226	0	0	0
29/05/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,994.0000	3,999.0000	0.125	0	0	0
29/05/2009	£ / R 2009/12/14	20.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	10.60	Put	Currency Future	52.0000	52.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,434.0000	1,435.0000	0.070	0	0	0
29/05/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,333.0000	1,334.0000	0.075	0	0	0
29/05/2009	£ / R 2009/12/14	13.50	Put	Currency Future	944.0000	947.0000	0.318	0	0	0
29/05/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,562.0000	2,568.0000	0.234	0	0	0
29/05/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,574.0000	1,575.0000	0.064	0	0	0
29/05/2009	£ / R 2009/12/14	14.65	Call	Currency Future	408.0000	414.0000	1.471	0	0	0
29/05/2009	£ / R 2009/12/14	13.50	Call	Currency Future	782.0000	790.0000	1.023	0	0	0
29/05/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,967.0000	6,961.0000	(0.086)	0	0	0
29/05/2009	£ / R 2009/12/14	14.25	Call	Currency Future	522.0000	529.0000	1.341	0	0	0
29/05/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,720.0000	1,720.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,469.0000	1,470.0000	0.068	0	0	0
29/05/2009	£ / R 2009/12/14	13.20	Call	Currency Future	899.0000	907.0000	0.890	0	0	0
29/05/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,366.0000	1,368.0000	0.146	0	0	0
29/05/2009	£ / R 2009/12/14	13.35	Put	Currency Future	850.0000	853.0000	0.353	0	0	0
29/05/2009	£ / R 2009/12/14	14.75	Call	Currency Future	383.0000	389.0000	1.567	0	0	0
29/05/2009	£ / R 2009/12/14	14.00	Call	Currency Future	606.0000	613.0000	1.155	0	0	0
29/05/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,488.0000	5,494.0000	0.109	0	0	0
29/05/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,738.0000	5,744.0000	0.105	0	0	0
29/05/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,646.0000	1,647.0000	0.061	0	0	0
29/05/2009	£ / R 2009/12/14	10.85	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
29/05/2009	£ / R 2009/12/14	9.10	Call	Currency Future	4,241.0000	4,247.0000	0.141	0	0	0
29/05/2009	£ / R 2009/12/14	13.15	Put	Currency Future	732.0000	733.0000	0.137	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R 2009/12/14	15.15	Call	Currency Future	295.0000	300.0000	1.695	0	0	0
29/05/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,910.0000	1,910.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	14.30	Call	Currency Future	507.0000	513.0000	1.183	0	0	0
29/05/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	13.15	Call	Currency Future	920.0000	927.0000	0.761	0	0	0
29/05/2009	£ / R 2009/12/14	15.15	Put	Currency Future	2,107.0000	2,107.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	14.90	Call	Currency Future	348.0000	353.0000	1.437	0	0	0
29/05/2009	£ / R 2009/12/14	12.35	Put	Currency Future	382.0000	384.0000	0.524	0	0	0
29/05/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,790.0000	2,796.0000	0.215	0	0	0
29/05/2009	£ / R 2009/12/14	13.20	Put	Currency Future	761.0000	763.0000	0.263	0	0	0
29/05/2009	£ / R 2009/12/14	14.55	Call	Currency Future	434.0000	441.0000	1.613	0	0	0
29/05/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,268.0000	1,269.0000	0.079	0	0	0
29/05/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,370.0000	1,377.0000	0.511	0	0	0
29/05/2009	£ / R 2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,795.0000	1,795.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,210.0000	1,217.0000	0.579	0	0	0
29/05/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,038.0000	5,033.0000	(0.099)	0	0	0
29/05/2009	£ / R 2009/12/14	16.60	Put	Currency Future	3,367.0000	3,364.0000	(0.089)	0	0	0
29/05/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,757.0000	1,758.0000	0.057	0	0	0
29/05/2009	£ / R 2009/12/14	19.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/05/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,610.0000	1,611.0000	0.062	0	0	0
29/05/2009	£ / R 2009/12/14	15.20	Call	Currency Future	285.0000	291.0000	2.105	0	0	0
29/05/2009	£ / R 2009/12/14	18.35	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
29/05/2009	£ / R 2009/12/14	13.70	Call	Currency Future	715.0000	722.0000	0.979	0	0	0
29/05/2009	£ / R 2009/12/14	15.60	Call	Currency Future	217.0000	222.0000	2.304	0	0	0
29/05/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,683.0000	1,684.0000	0.059	0	0	0
29/05/2009	£ / R 2009/12/14	15.35	Call	Currency Future	258.0000	263.0000	1.938	0	0	0
29/05/2009	£ / R 2009/12/14	13.85	Call	Currency Future	660.0000	668.0000	1.212	0	0	0
29/05/2009	£ / R 2009/12/14	15.00	Call	Currency Future	326.0000	331.0000	1.534	0	0	0
29/05/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,270.0000	2,269.0000	(0.044)	0	0	0
29/05/2009	£ / R 2009/12/14	14.60	Call	Currency Future	421.0000	427.0000	1.425	0	0	0
29/05/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,599.0000	3,596.0000	(0.083)	0	0	0
29/05/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,479.0000	2,478.0000	(0.040)	0	0	0
29/05/2009	£ / R 2009/12/14	14.70	Call	Currency Future	395.0000	401.0000	1.519	0	0	0
29/05/2009	£ / R 2009/12/14	12.90	Put	Currency Future	595.0000	597.0000	0.336	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,077.0000	1,079.0000	0.186	0	0	0
29/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	305.0000	310.0000	1.639	0	0	0
29/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	472.0000	473.0000	0.212	0	0	0
29/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,988.0000	1,988.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	702.0000	704.0000	0.285	0	0	0
29/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,147.0000	2,147.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,149.0000	1,156.0000	0.609	0	0	0
29/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	448.0000	454.0000	1.339	0	0	0
29/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,067.0000	2,067.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,033.0000	1,041.0000	0.774	0	0	0
29/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	491.0000	498.0000	1.426	0	0	0
29/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	940.0000	947.0000	0.745	0	0	0
29/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,142.0000	1,143.0000	0.088	0	0	0
29/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	511.0000	513.0000	0.391	0	0	0
29/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	348.0000	353.0000	1.437	0	0	0
29/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,910.0000	1,910.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,539.0000	1,540.0000	0.065	0	0	0
29/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	680.0000	687.0000	1.029	0	0	0
29/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,172.0000	1,174.0000	0.171	0	0	0
29/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	371.0000	377.0000	1.617	0	0	0
29/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	337.0000	342.0000	1.484	0	0	0
29/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,503.0000	1,504.0000	0.067	0	0	0
29/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	477.0000	483.0000	1.258	0	0	0
29/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	642.0000	649.0000	1.090	0	0	0
29/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,204.0000	1,205.0000	0.083	0	0	0
29/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,646.0000	1,647.0000	0.061	0	0	0
29/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	747.0000	755.0000	1.071	0	0	0
29/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,009.0000	1,012.0000	0.297	0	0	0
29/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	0.0000	1,113.0000	100.000	0	0	0
29/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,833.0000	1,833.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,172.0000	1,174.0000	0.171	0	0	0
29/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	0.0000	706.0000	100.000	0	0	0
29/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,366.0000	1,368.0000	0.146	0	0	0
29/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	408.0000	414.0000	1.471	0	0	0
29/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,119.0000	1,127.0000	0.715	0	0	0
29/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,720.0000	1,720.0000	-	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
29/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	434.0000	441.0000	1.613	0	0	0
29/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	977.0000	979.0000	0.205	0	0	0
29/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	765.0000	773.0000	1.046	0	0	0
29/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	574.0000	575.0000	0.174	0	0	0
29/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,062.0000	1,069.0000	0.659	0	0	0
29/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	531.0000	533.0000	0.377	0	0	0
29/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	961.0000	968.0000	0.728	0	0	0
29/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	673.0000	675.0000	0.297	0	0	0
29/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	878.0000	887.0000	1.025	0	0	0
29/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	912.0000	915.0000	0.329	0	0	0
29/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	800.0000	809.0000	1.125	0	0	0
29/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	790.0000	793.0000	0.380	0	0	0
29/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,033.0000	1,041.0000	0.774	0	0	0
29/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	595.0000	597.0000	0.336	0	0	0
29/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	850.0000	853.0000	0.353	0	0	0
29/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	838.0000	847.0000	1.074	0	0	0
29/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,949.0000	1,949.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	660.0000	668.0000	1.212	0	0	0
29/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,027.0000	2,027.0000	-	0	0	0
29/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	315.0000	321.0000	1.905	0	0	0
29/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,235.0000	1,237.0000	0.162	0	0	0
29/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	554.0000	561.0000	1.264	0	0	0
29/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	623.0000	631.0000	1.284	0	0	0
29/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	606.0000	613.0000	1.155	0	0	0
29/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,268.0000	1,269.0000	0.079	0	0	0
29/05/2009	£ / R	2010/03/15			Currency Future	13.5279	13.5387	0.080	0.0000	0.0000	0
29/05/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,221.0000	1,246.0000	2.048	0	0	0
29/05/2009	£ / R	2010/03/15	13.70	Call	Currency Future	950.0000	986.0000	3.789	0	0	0
29/05/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,122.0000	1,148.0000	2.317	0	0	0
29/05/2009	£ / R	2010/03/15	13.85	Call	Currency Future	899.0000	935.0000	4.004	0	0	0
29/05/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,187.0000	1,213.0000	2.190	0	0	0
29/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	995.0000	1,022.0000	2.714	0	0	0
29/05/2009	£ / R	2010/03/15	13.80	Call	Currency Future	915.0000	951.0000	3.934	0	0	0
29/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	985.0000	1,023.0000	3.858	0	0	0
29/05/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,288.0000	1,313.0000	1.941	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,023.0000	1,060.0000	3.617	0	0	0
29/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,058.0000	1,084.0000	2.457	0	0	0
29/05/2009	£ / R	2010/03/15	13.95	Call	Currency Future	866.0000	902.0000	4.157	0	0	0
29/05/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,784.0000	2,795.0000	0.395	0	0	0
29/05/2009	£ / R	2010/03/15	12.85	Put	Currency Future	633.0000	656.0000	3.633	0	0	0
29/05/2009	£ / R	2010/03/15	14.85	Call	Currency Future	634.0000	663.0000	4.574	0	0	0
29/05/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,662.0000	3,669.0000	0.191	0	0	0
29/05/2009	£ / R	2010/03/15	17.85	Call	Currency Future	242.0000	257.0000	6.198	0	0	0
29/05/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,617.0000	3,624.0000	0.194	0	0	0
29/05/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,564.0000	4,568.0000	0.088	0	0	0
29/05/2009	£ / R	2010/03/15	17.80	Call	Currency Future	247.0000	262.0000	6.073	0	0	0
29/05/2009	£ / R	2010/03/15	15.85	Call	Currency Future	462.0000	484.0000	4.762	0	0	0
29/05/2009	£ / R	2010/03/15	16.80	Call	Currency Future	345.0000	363.0000	5.217	0	0	0
29/05/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,956.0000	1,974.0000	0.920	0	0	0
29/05/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,752.0000	3,758.0000	0.160	0	0	0
29/05/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,519.0000	4,523.0000	0.089	0	0	0
29/05/2009	£ / R	2010/03/15	16.85	Call	Currency Future	340.0000	357.0000	5.000	0	0	0
29/05/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,654.0000	4,657.0000	0.064	0	0	0
29/05/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,741.0000	2,753.0000	0.438	0	0	0
29/05/2009	£ / R	2010/03/15	17.95	Call	Currency Future	231.0000	246.0000	6.494	0	0	0
29/05/2009	£ / R	2010/03/15	12.80	Put	Currency Future	608.0000	631.0000	3.783	0	0	0
29/05/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,311.0000	1,344.0000	2.517	0	0	0
29/05/2009	£ / R	2010/03/15	9.85	Call	Currency Future	3,732.0000	3,747.0000	0.402	0	0	0
29/05/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,782.0000	2,794.0000	0.431	0	0	0
29/05/2009	£ / R	2010/03/15	10.85	Put	Currency Future	104.0000	106.0000	1.923	0	0	0
29/05/2009	£ / R	2010/03/15	16.95	Call	Currency Future	330.0000	347.0000	5.152	0	0	0
29/05/2009	£ / R	2010/03/15	9.85	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
29/05/2009	£ / R	2010/03/15	14.80	Call	Currency Future	644.0000	674.0000	4.658	0	0	0
29/05/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,869.0000	2,881.0000	0.418	0	0	0
29/05/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,989.0000	2,011.0000	1.106	0	0	0
29/05/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,917.0000	1,935.0000	0.939	0	0	0
29/05/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,036.0000	2,053.0000	0.835	0	0	0
29/05/2009	£ / R	2010/03/15	11.80	Put	Currency Future	261.0000	272.0000	4.215	0	0	0
29/05/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,879.0000	3,894.0000	0.387	0	0	0
29/05/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,336.0000	1,369.0000	2.470	0	0	0
29/05/2009	£ / R	2010/03/15	15.95	Call	Currency Future	447.0000	469.0000	4.922	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/03/15	10.80	Put	Currency Future	98.0000	100.0000	2.041	0	0	0
29/05/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,826.0000	2,839.0000	0.460	0	0	0
29/05/2009	£ / R	2010/03/15	15.80	Call	Currency Future	469.0000	492.0000	4.904	0	0	0
29/05/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,781.0000	3,796.0000	0.397	0	0	0
29/05/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,838.0000	1,858.0000	1.088	0	0	0
29/05/2009	£ / R	2010/03/15	16.70	Call	Currency Future	356.0000	374.0000	5.056	0	0	0
29/05/2009	£ / R	2010/03/15	9.80	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
29/05/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,430.0000	4,435.0000	0.113	0	0	0
29/05/2009	£ / R	2010/03/15	17.70	Call	Currency Future	258.0000	273.0000	5.814	0	0	0
29/05/2009	£ / R	2010/03/15	14.70	Call	Currency Future	666.0000	696.0000	4.505	0	0	0
29/05/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,656.0000	2,669.0000	0.489	0	0	0
29/05/2009	£ / R	2010/03/15	15.70	Call	Currency Future	484.0000	508.0000	4.959	0	0	0
29/05/2009	£ / R	2010/03/15	12.70	Put	Currency Future	561.0000	582.0000	3.743	0	0	0
29/05/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,528.0000	3,535.0000	0.198	0	0	0
29/05/2009	£ / R	2010/03/15	11.70	Put	Currency Future	238.0000	247.0000	3.782	0	0	0
29/05/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,066.0000	2,086.0000	0.968	0	0	0
29/05/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,916.0000	2,928.0000	0.412	0	0	0
29/05/2009	£ / R	2010/03/15	10.70	Put	Currency Future	88.0000	90.0000	2.273	0	0	0
29/05/2009	£ / R	2010/03/15	11.85	Put	Currency Future	274.0000	285.0000	4.015	0	0	0
29/05/2009	£ / R	2010/03/15	9.70	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
29/05/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,389.0000	1,421.0000	2.304	0	0	0
29/05/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,261.0000	1,296.0000	2.776	0	0	0
29/05/2009	£ / R	2010/03/15	12.95	Put	Currency Future	684.0000	707.0000	3.363	0	0	0
29/05/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,952.0000	1,974.0000	1.127	0	0	0
29/05/2009	£ / R	2010/03/15	11.95	Put	Currency Future	300.0000	313.0000	4.333	0	0	0
29/05/2009	£ / R	2010/03/15	14.95	Call	Currency Future	614.0000	642.0000	4.560	0	0	0
29/05/2009	£ / R	2010/03/15	10.95	Put	Currency Future	115.0000	118.0000	2.609	0	0	0
29/05/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,635.0000	3,649.0000	0.385	0	0	0
29/05/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,877.0000	1,901.0000	1.279	0	0	0
29/05/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,693.0000	2,706.0000	0.483	0	0	0
29/05/2009	£ / R	2010/03/15	9.95	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
29/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,977.0000	3,992.0000	0.377	0	0	0
29/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	49.0000	53.0000	8.163	0	0	0
29/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,007.0000	3,019.0000	0.399	0	0	0
29/05/2009	£ / R	2010/03/15	12.60	Put	Currency Future	515.0000	536.0000	4.078	0	0	0
29/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,144.0000	2,162.0000	0.840	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,341.0000	4,346.0000	0.115	0	0	0
29/05/2009	£ / R	2010/03/15	17.60	Call	Currency Future	269.0000	285.0000	5.948	0	0	0
29/05/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,439.0000	3,447.0000	0.233	0	0	0
29/05/2009	£ / R	2010/03/15	16.60	Call	Currency Future	367.0000	386.0000	5.177	0	0	0
29/05/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,572.0000	2,585.0000	0.505	0	0	0
29/05/2009	£ / R	2010/03/15	11.60	Put	Currency Future	216.0000	224.0000	3.704	0	0	0
29/05/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,443.0000	1,475.0000	2.218	0	0	0
29/05/2009	£ / R	2010/03/15	10.60	Put	Currency Future	79.0000	80.0000	1.266	0	0	0
29/05/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,761.0000	1,781.0000	1.136	0	0	0
29/05/2009	£ / R	2010/03/15	15.60	Call	Currency Future	500.0000	524.0000	4.800	0	0	0
29/05/2009	£ / R	2010/03/15	14.60	Call	Currency Future	689.0000	720.0000	4.499	0	0	0
29/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	195.0000	203.0000	4.103	0	0	0
29/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	472.0000	494.0000	4.661	0	0	0
29/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	713.0000	745.0000	4.488	0	0	0
29/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,685.0000	1,706.0000	1.246	0	0	0
29/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,223.0000	2,242.0000	0.855	0	0	0
29/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,489.0000	2,502.0000	0.522	0	0	0
29/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	517.0000	541.0000	4.642	0	0	0
29/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	378.0000	398.0000	5.291	0	0	0
29/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
29/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
29/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,099.0000	3,113.0000	0.452	0	0	0
29/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,075.0000	4,088.0000	0.319	0	0	0
29/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,351.0000	3,359.0000	0.239	0	0	0
29/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,500.0000	1,533.0000	2.200	0	0	0
29/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,253.0000	4,256.0000	0.071	0	0	0
29/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	281.0000	295.0000	4.982	0	0	0
29/05/2009	£ / R	2010/06/14			Currency Future	13.7194	13.7334	0.102	0.0000	0.0000	0
29/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	453.0000	461.0000	1.766	0	0	0
29/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	431.0000	438.0000	1.624	0	0	11,194
29/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	198.0000	204.0000	3.030	0	0	0
29/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,227.0000	1,220.0000	(0.570)	0	0	0
29/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,034.0000	4,027.0000	(0.174)	0	0	0
29/05/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,422.0000	1,415.0000	(0.492)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,013.0000	1,005.0000	(0.790)	0	0	0
29/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	199.0000	196.0000	(1.508)	0	0	0
29/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	502.0000	509.0000	1.394	0	0	0
29/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,396.0000	1,402.0000	0.430	0	0	0
29/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	349.0000	358.0000	2.579	0	0	0
29/05/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,092.0000	1,099.0000	0.641	0	0	0
29/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	61.0000	61.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,379.0000	6,371.0000	(0.125)	0	0	0
29/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,353.0000	1,359.0000	0.443	0	0	0
29/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,930.0000	4,924.0000	(0.122)	0	0	0
29/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,240.0000	5,234.0000	(0.115)	0	0	0
29/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,018.0000	5,012.0000	(0.120)	0	0	0
29/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	984.0000	976.0000	(0.813)	0	0	0
29/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	181.0000	187.0000	3.315	0	0	0
29/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,683.0000	3,676.0000	(0.190)	0	0	0
29/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,612.0000	6,603.0000	(0.136)	0	0	0
29/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,421.0000	2,414.0000	(0.289)	0	0	0
29/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	309.0000	317.0000	2.589	0	0	0
29/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	337.0000	346.0000	2.671	0	0	0
29/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,902.0000	3,895.0000	(0.179)	0	0	0
29/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,365.0000	4,379.0000	0.321	0	0	0
29/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	471.0000	478.0000	1.486	0	0	0
29/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,108.0000	1,115.0000	0.632	0	0	0
29/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	741.0000	747.0000	0.810	0	0	0
29/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,624.0000	2,616.0000	(0.305)	0	0	0
29/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	2,981.0000	2,991.0000	0.335	0	0	0
29/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,769.0000	2,779.0000	0.361	0	0	0
29/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,197.0000	1,204.0000	0.585	0	0	0
29/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	420.0000	427.0000	1.667	0	0	0
29/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,130.0000	4,144.0000	0.339	0	0	0
29/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,143.0000	1,150.0000	0.612	0	0	0
29/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,211.0000	4,204.0000	(0.166)	0	0	0
29/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,300.0000	4,294.0000	(0.140)	0	0	0
29/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,690.0000	1,698.0000	0.473	0	0	0
29/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,389.0000	1,382.0000	(0.504)	0	0	0
29/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,332.0000	1,339.0000	0.526	0	0	11,194



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	264.0000	271.0000	2.652	0	0	0
29/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	693.0000	700.0000	1.010	0	0	0
29/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,059.0000	1,066.0000	0.661	0	0	0
29/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	587.0000	594.0000	1.193	0	0	0
29/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,291.0000	1,284.0000	(0.542)	0	0	0
29/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,644.0000	5,638.0000	(0.106)	0	0	0
29/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	620.0000	615.0000	(0.806)	0	0	0
29/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	927.0000	934.0000	0.755	0	0	0
29/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	618.0000	625.0000	1.133	0	0	0
29/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,490.0000	1,483.0000	(0.470)	0	0	0
29/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	927.0000	918.0000	(0.971)	0	0	0
29/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,160.0000	1,167.0000	0.603	0	0	0
29/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	154.0000	159.0000	3.247	0	0	0
29/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,824.0000	5,838.0000	0.240	0	0	0
29/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,341.0000	2,334.0000	(0.299)	0	0	0
29/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	844.0000	835.0000	(1.066)	0	0	0
29/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,168.0000	3,161.0000	(0.221)	0	0	0
29/05/2009	£ / R	2010/06/14	13.70	Call	Currency Future	0.0000	1,222.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	284.0000	281.0000	(1.056)	0	0	0
29/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,593.0000	1,586.0000	(0.439)	0	0	0
29/05/2009	£ / R	2010/06/14	13.70	Put	Currency Future	0.0000	1,189.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	997.0000	1,004.0000	0.702	0	0	0
29/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,135.0000	5,149.0000	0.273	0	0	0
29/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,210.0000	3,203.0000	(0.218)	0	0	0
29/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	15.0000	15.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,323.0000	1,316.0000	(0.529)	0	0	0
29/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	161.0000	158.0000	(1.863)	0	0	0
29/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	580.0000	587.0000	1.207	0	0	0
29/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,707.0000	3,721.0000	0.378	0	0	0
29/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,844.0000	1,852.0000	0.434	0	0	0
29/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	761.0000	767.0000	0.788	0	0	0
29/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	88.0000	88.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,577.0000	5,591.0000	0.251	0	0	0
29/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	524.0000	519.0000	(0.954)	0	0	0
29/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,078.0000	4,072.0000	(0.147)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,807.0000	1,800.0000	(0.387)	0	0	0
29/05/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,404.0000	2,414.0000	0.416	0	0	0
29/05/2009	£ / R 2010/06/14	9.40	Put	Currency Future	45.0000	45.0000	-	0	0	0
29/05/2009	£ / R 2010/06/14	17.35	Call	Currency Future	448.0000	455.0000	1.563	0	0	0
29/05/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,463.0000	1,469.0000	0.410	0	0	0
29/05/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,381.0000	2,374.0000	(0.294)	0	0	0
29/05/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,035.0000	7,026.0000	(0.128)	0	0	0
29/05/2009	£ / R 2010/06/14	15.35	Call	Currency Future	751.0000	757.0000	0.799	0	0	0
29/05/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,999.0000	2,991.0000	(0.267)	0	0	0
29/05/2009	£ / R 2010/06/14	12.85	Put	Currency Future	714.0000	705.0000	(1.261)	0	0	0
29/05/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,125.0000	1,132.0000	0.622	0	0	0
29/05/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,356.0000	1,349.0000	(0.516)	0	0	0
29/05/2009	£ / R 2010/06/14	14.35	Put	Currency Future	1,628.0000	1,621.0000	(0.430)	0	0	0
29/05/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,876.0000	1,884.0000	0.426	0	0	0
29/05/2009	£ / R 2010/06/14	12.35	Put	Currency Future	506.0000	501.0000	(0.988)	0	0	0
29/05/2009	£ / R 2010/06/14	13.80	Call	Currency Future	1,178.0000	1,186.0000	0.679	0	0	0
29/05/2009	£ / R 2010/06/14	11.40	Put	Currency Future	244.0000	240.0000	(1.639)	0	0	0
29/05/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,583.0000	1,589.0000	0.379	0	0	0
29/05/2009	£ / R 2010/06/14	14.40	Call	Currency Future	983.0000	990.0000	0.712	0	0	0
29/05/2009	£ / R 2010/06/14	18.35	Call	Currency Future	343.0000	352.0000	2.624	0	0	0
29/05/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,663.0000	1,656.0000	(0.421)	0	0	0
29/05/2009	£ / R 2010/06/14	18.35	Put	Currency Future	4,974.0000	4,968.0000	(0.121)	0	0	0
29/05/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,563.0000	2,574.0000	0.429	0	0	0
29/05/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,216.0000	2,225.0000	0.406	0	0	0
29/05/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,312.0000	1,318.0000	0.457	0	0	0
29/05/2009	£ / R 2010/06/14	12.30	Call	Currency Future	1,908.0000	1,916.0000	0.419	0	0	0
29/05/2009	£ / R 2010/06/14	10.40	Put	Currency Future	109.0000	109.0000	-	0	0	0
29/05/2009	£ / R 2010/06/14	11.85	Put	Currency Future	347.0000	341.0000	(1.729)	0	0	0
29/05/2009	£ / R 2010/06/14	17.40	Call	Currency Future	442.0000	449.0000	1.584	0	0	0
29/05/2009	£ / R 2010/06/14	13.50	Call	Currency Future	1,292.0000	1,298.0000	0.464	0	0	0
29/05/2009	£ / R 2010/06/14	13.30	Put	Currency Future	955.0000	947.0000	(0.838)	0	0	0
29/05/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,429.0000	3,442.0000	0.379	0	0	0
29/05/2009	£ / R 2010/06/14	12.80	Put	Currency Future	689.0000	680.0000	(1.306)	0	0	0
29/05/2009	£ / R 2010/06/14	17.75	Put	Currency Future	4,435.0000	4,428.0000	(0.158)	0	0	0
29/05/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,608.0000	1,614.0000	0.373	0	0	0
29/05/2009	£ / R 2010/06/14	14.75	Call	Currency Future	887.0000	894.0000	0.789	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,012.0000	1,019.0000	0.692	0	0	0
29/05/2009	£ / R	2010/06/14	10.85	Put	Currency Future	155.0000	151.0000	(2.581)	0	0	0
29/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,552.0000	3,545.0000	(0.197)	0	0	0
29/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	488.0000	483.0000	(1.025)	0	0	0
29/05/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,024.0000	3,035.0000	0.364	0	0	0
29/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	404.0000	411.0000	1.733	0	0	0
29/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,374.0000	1,380.0000	0.437	0	0	0
29/05/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,942.0000	3,957.0000	0.381	0	0	0
29/05/2009	£ / R	2010/06/14	15.20	Call	Currency Future	0.0000	789.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,122.0000	4,116.0000	(0.146)	0	0	0
29/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,043.0000	1,035.0000	(0.767)	0	0	0
29/05/2009	£ / R	2010/06/14	16.20	Call	Currency Future	0.0000	610.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,259.0000	1,252.0000	(0.556)	0	0	0
29/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,412.0000	4,426.0000	0.317	0	0	0
29/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,072.0000	1,065.0000	(0.653)	0	0	0
29/05/2009	£ / R	2010/06/14	15.20	Put	Currency Future	0.0000	2,255.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,323.0000	1,316.0000	(0.529)	0	0	0
29/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,252.0000	3,246.0000	(0.185)	0	0	0
29/05/2009	£ / R	2010/06/14	17.20	Call	Currency Future	0.0000	473.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	43.0000	43.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	18.20	Call	Currency Future	0.0000	368.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,143.0000	1,150.0000	0.612	0	0	0
29/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,289.0000	2,297.0000	0.349	0	0	0
29/05/2009	£ / R	2010/06/14	16.20	Put	Currency Future	0.0000	3,076.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,886.0000	4,881.0000	(0.102)	0	0	0
29/05/2009	£ / R	2010/06/14	17.20	Put	Currency Future	0.0000	3,939.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,337.0000	3,331.0000	(0.180)	0	0	0
29/05/2009	£ / R	2010/06/14	9.85	Put	Currency Future	73.0000	73.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,990.0000	3,983.0000	(0.175)	0	0	0
29/05/2009	£ / R	2010/06/14	18.20	Put	Currency Future	0.0000	4,835.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	51.0000	51.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	459.0000	467.0000	1.743	0	0	0
29/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,126.0000	3,119.0000	(0.224)	0	0	0
29/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	356.0000	364.0000	2.247	0	0	0
29/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	141.0000	138.0000	(2.128)	0	0	0
29/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	595.0000	602.0000	1.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,475.0000	3,488.0000	0.374	0	0	0
29/05/2009	£ / R	2010/06/14	12.70	Put	Currency Future	0.0000	635.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	771.0000	778.0000	0.908	0	0	0
29/05/2009	£ / R	2010/06/14	11.70	Put	Currency Future	0.0000	302.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
29/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,604.0000	2,614.0000	0.384	0	0	0
29/05/2009	£ / R	2010/06/14	17.65	Call	Currency Future	414.0000	422.0000	1.932	0	0	0
29/05/2009	£ / R	2010/06/14	11.70	Call	Currency Future	0.0000	2,336.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,037.0000	4,052.0000	0.372	0	0	0
29/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	522.0000	529.0000	1.341	0	0	0
29/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,075.0000	1,082.0000	0.651	0	0	0
29/05/2009	£ / R	2010/06/14	12.70	Call	Currency Future	0.0000	1,669.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	319.0000	314.0000	(1.567)	0	0	0
29/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,706.0000	2,699.0000	(0.259)	0	0	0
29/05/2009	£ / R	2010/06/14	12.15	Put	Currency Future	438.0000	432.0000	(1.370)	0	0	0
29/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,634.0000	1,639.0000	0.306	0	0	0
29/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	676.0000	682.0000	0.888	0	0	0
29/05/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,440.0000	1,446.0000	0.417	0	0	0
29/05/2009	£ / R	2010/06/14	9.70	Call	Currency Future	0.0000	4,098.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	665.0000	656.0000	(1.353)	0	0	0
29/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,256.0000	4,249.0000	(0.164)	0	0	0
29/05/2009	£ / R	2010/06/14	13.15	Put	Currency Future	871.0000	863.0000	(0.918)	0	0	0
29/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,302.0000	2,295.0000	(0.304)	0	0	0
29/05/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,151.0000	5,145.0000	(0.116)	0	0	0
29/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	105.0000	105.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,007.0000	2,016.0000	0.448	0	0	0
29/05/2009	£ / R	2010/06/14	9.70	Put	Currency Future	0.0000	64.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,111.0000	3,122.0000	0.354	0	0	0
29/05/2009	£ / R	2010/06/14	16.55	Call	Currency Future	550.0000	557.0000	1.273	0	0	0
29/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,337.0000	3,350.0000	0.390	0	0	0
29/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,918.0000	1,911.0000	(0.365)	0	0	0
29/05/2009	£ / R	2010/06/14	10.15	Put	Currency Future	91.0000	91.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	10.70	Call	Currency Future	0.0000	3,167.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,380.0000	3,373.0000	(0.207)	0	0	0
29/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,483.0000	2,493.0000	0.403	0	0	0
29/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	425.0000	432.0000	1.647	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,660.0000	3,675.0000	0.410	0	0	0
29/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,456.0000	1,449.0000	(0.481)	0	0	0
29/05/2009	£ / R	2010/06/14	10.70	Put	Currency Future	0.0000	134.0000	100.000	0	0	0
29/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	380.0000	387.0000	1.842	0	0	0
29/05/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,853.0000	2,863.0000	0.351	0	0	0
29/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	562.0000	556.0000	(1.068)	0	0	0
29/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	234.0000	231.0000	(1.282)	0	0	0
29/05/2009	£ / R	2010/06/14	10.05	Put	Currency Future	84.0000	85.0000	1.190	0	0	0
29/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,781.0000	1,789.0000	0.449	0	0	0
29/05/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,754.0000	3,768.0000	0.373	0	0	0
29/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	263.0000	260.0000	(1.141)	0	0	0
29/05/2009	£ / R	2010/06/14	11.05	Put	Currency Future	183.0000	180.0000	(1.639)	0	0	0
29/05/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,075.0000	2,084.0000	0.434	0	0	0
29/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,660.0000	4,653.0000	(0.150)	0	0	0
29/05/2009	£ / R	2010/06/14	12.05	Put	Currency Future	406.0000	400.0000	(1.478)	0	0	0
29/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	827.0000	833.0000	0.726	0	0	0
29/05/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,486.0000	1,492.0000	0.404	0	0	0
29/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,915.0000	2,907.0000	(0.274)	0	0	0
29/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	489.0000	496.0000	1.431	0	0	0
29/05/2009	£ / R	2010/06/14	18.55	Call	Currency Future	320.0000	328.0000	2.500	0	0	0
29/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,770.0000	3,763.0000	(0.186)	0	0	0
29/05/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,542.0000	2,535.0000	(0.275)	0	0	0
29/05/2009	£ / R	2010/06/14	13.05	Put	Currency Future	817.0000	808.0000	(1.102)	0	0	0
29/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	634.0000	640.0000	0.946	0	0	0
29/05/2009	£ / R	2010/06/14	15.55	Call	Currency Future	712.0000	718.0000	0.843	0	0	0
29/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	117.0000	117.0000	-	0	0	0
29/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	954.0000	961.0000	0.734	0	0	0
29/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	721.0000	728.0000	0.971	0	0	0
29/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,502.0000	2,494.0000	(0.320)	0	0	0
29/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	557.0000	564.0000	1.257	0	0	0
29/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,107.0000	2,100.0000	(0.332)	0	0	0
29/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	572.0000	579.0000	1.224	0	0	0
29/05/2009	£ / R	2010/06/14	16.65	Call	Currency Future	535.0000	542.0000	1.308	0	0	0
29/05/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,466.0000	3,459.0000	(0.202)	0	0	0
29/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,271.0000	4,284.0000	0.304	0	0	0
29/05/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,345.0000	4,338.0000	(0.161)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,735.0000	1,728.0000	(0.403)	0	0	0
29/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,295.0000	3,288.0000	(0.212)	0	0	0
29/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	436.0000	444.0000	1.835	0	0	0
29/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,062.0000	5,056.0000	(0.119)	0	0	0
29/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	332.0000	340.0000	2.410	0	0	0
29/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,167.0000	4,160.0000	(0.168)	0	0	0
29/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	564.0000	571.0000	1.241	0	0	0
29/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	731.0000	737.0000	0.821	0	0	0
29/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	764.0000	756.0000	(1.047)	0	0	0
29/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,938.0000	2,949.0000	0.374	0	0	0
29/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	168.0000	165.0000	(1.786)	0	0	0
29/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,145.0000	2,153.0000	0.373	0	0	0
29/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,534.0000	1,539.0000	0.326	0	0	0
29/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,461.0000	2,454.0000	(0.284)	0	0	0
29/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	78.0000	79.0000	1.282	0	0	0
29/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,848.0000	3,862.0000	0.364	0	0	0
29/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	376.0000	370.0000	(1.596)	0	0	0
29/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,895.0000	3,910.0000	0.385	0	0	0
29/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
29/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,180.0000	2,189.0000	0.413	0	0	0
29/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	361.0000	355.0000	(1.662)	0	0	0
29/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,558.0000	1,564.0000	0.385	0	0	0
29/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	739.0000	730.0000	(1.218)	0	0	0
29/05/2009	€ / R	2009/06/12			Currency Future	11.2937	11.3692	0.669	11.2800	11.1900	38,275
29/05/2009	€ / R	2009/06/12	15.10	Put	Currency Future	3,806.0000	3,731.0000	(1.971)	0	0	0
29/05/2009	€ / R	2009/06/12	12.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/05/2009	€ / R	2009/06/12	12.25	Put	Currency Future	966.0000	895.0000	(7.350)	0	0	0
29/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.70	Put	Currency Future	1,408.0000	1,333.0000	(5.327)	0	0	0
29/05/2009	€ / R	2009/06/12	11.45	Put	Currency Future	290.0000	242.0000	(16.552)	0	0	0
29/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	4,006.0000	3,931.0000	(1.872)	0	0	0
29/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,606.0000	2,531.0000	(2.878)	0	0	0
29/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	871.0000	802.0000	(7.922)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	93.0000	115.0000	23.656	0	0	0
29/05/2009	€ / R	2009/06/12	14.25	Put	Currency Future	2,956.0000	2,881.0000	(2.537)	0	0	0
29/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	778.0000	711.0000	(8.612)	0	0	0
29/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,557.0000	1,482.0000	(4.817)	0	0	0
29/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	99.0000	78.0000	(21.212)	0	0	0
29/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	359.0000	428.0000	19.220	0	0	0
29/05/2009	€ / R	2009/06/12	15.00	Put	Currency Future	3,706.0000	3,631.0000	(2.024)	0	0	0
29/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,557.0000	1,482.0000	(4.817)	0	0	0
29/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	293.0000	347.0000	18.430	0	0	0
29/05/2009	€ / R	2009/06/12	12.25	Call	Currency Future	10.0000	15.0000	50.000	0	0	0
29/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,607.0000	1,532.0000	(4.667)	0	0	0
29/05/2009	€ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	1,308.0000	1,234.0000	(5.657)	0	0	0
29/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,506.0000	3,431.0000	(2.139)	0	0	0
29/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	400.0000	345.0000	(13.750)	0	0	0
29/05/2009	€ / R	2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	1,111.0000	1,039.0000	(6.481)	0	0	0
29/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,856.0000	2,781.0000	(2.626)	0	0	0
29/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	99.0000	78.0000	(21.212)	0	0	0
29/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
29/05/2009	€ / R	2009/06/12	15.40	Put	Currency Future	4,106.0000	4,031.0000	(1.827)	0	0	0
29/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	22.0000	31.0000	40.909	0	0	0
29/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,756.0000	2,681.0000	(2.721)	0	0	0
29/05/2009	€ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	10.90	Call	Currency Future	446.0000	514.0000	15.247	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R	2009/06/12	11.45	Call	Currency Future	133.0000	161.0000	21.053	0	0	0
29/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,806.0000	1,731.0000	(4.153)	0	0	0
29/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,606.0000	3,531.0000	(2.080)	0	0	0
29/05/2009	€ / R	2009/06/12	14.95	Put	Currency Future	3,656.0000	3,581.0000	(2.051)	0	0	0
29/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	2,306.0000	2,231.0000	(3.252)	0	0	0
29/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	€ / R	2009/06/12	10.90	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
29/05/2009	€ / R	2009/06/12	11.80	Call	Currency Future	52.0000	70.0000	34.615	0	0	0
29/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	15.0000	21.0000	40.000	0	0	0
29/05/2009	€ / R	2009/06/12	11.95	Call	Currency Future	31.0000	43.0000	38.710	0	0	0
29/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	15.60	Put	Currency Future	4,306.0000	4,231.0000	(1.742)	0	0	0
29/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	293.0000	347.0000	18.430	0	0	0
29/05/2009	€ / R	2009/06/12	14.85	Put	Currency Future	3,556.0000	3,481.0000	(2.109)	0	0	0
29/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,358.0000	1,283.0000	(5.523)	0	0	0
29/05/2009	€ / R	2009/06/12	5.80	Call	Currency Future	5,494.0000	5,569.0000	1.365	0	0	0
29/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,756.0000	3,681.0000	(1.997)	0	0	0
29/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,507.0000	1,432.0000	(4.977)	0	0	0
29/05/2009	€ / R	2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	3,106.0000	3,031.0000	(2.415)	0	0	0
29/05/2009	€ / R	2009/06/12	13.45	Put	Currency Future	2,156.0000	2,081.0000	(3.479)	0	0	0
29/05/2009	€ / R	2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	559.0000	500.0000	(10.555)	0	0	0
29/05/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,756.0000	1,681.0000	(4.271)	0	0	0
29/05/2009	€ / R	2009/06/12	7.30	Call	Currency Future	3,994.0000	4,069.0000	1.878	0	0	0
29/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,806.0000	1,731.0000	(4.153)	0	0	0
29/05/2009	€ / R	2009/06/12	11.00	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
29/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,456.0000	2,381.0000	(3.054)	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
29/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	22.0000	31.0000	40.909	0	0	0
29/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	601.0000	540.0000	(10.150)	0	0	0
29/05/2009	€ / R	2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	4,206.0000	4,131.0000	(1.783)	0	0	0
29/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	3,306.0000	3,231.0000	(2.269)	0	0	0
29/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	1,259.0000	1,185.0000	(5.878)	0	0	0
29/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	224.0000	183.0000	(18.304)	0	0	0
29/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	44.0000	60.0000	36.364	0	0	0
29/05/2009	€ / R	2009/06/12	8.80	Call	Currency Future	2,494.0000	2,569.0000	3.007	0	0	0
29/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	15.0000	21.0000	40.000	0	0	0
29/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	168.0000	202.0000	20.238	0	0	0
29/05/2009	€ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,756.0000	2,681.0000	(2.721)	0	0	0
29/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,506.0000	3,431.0000	(2.139)	0	0	0
29/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,506.0000	2,431.0000	(2.993)	0	0	0
29/05/2009	€ / R	2009/06/12	11.70	Put	Currency Future	478.0000	422.0000	(11.715)	0	0	0
29/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	119.0000	94.0000	(21.008)	0	0	0
29/05/2009	€ / R	2009/06/12	10.30	Call	Currency Future	996.0000	1,071.0000	7.530	0	0	0
29/05/2009	€ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,358.0000	1,283.0000	(5.523)	0	0	0
29/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	263.0000	314.0000	19.392	0	0	0
29/05/2009	€ / R	2009/06/12	16.30	Put	Currency Future	5,006.0000	4,931.0000	(1.498)	0	0	0
29/05/2009	€ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	11.70	Call	Currency Future	72.0000	91.0000	26.389	0	0	0
29/05/2009	€ / R	2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	4,006.0000	3,931.0000	(1.872)	0	0	0
29/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	3,106.0000	3,031.0000	(2.415)	0	0	0
29/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,406.0000	2,331.0000	(3.117)	0	0	0
29/05/2009	€ / R	2009/06/12	11.90	Call	Currency Future	37.0000	51.0000	37.838	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	11.90	Put	Currency Future	644.0000	582.0000	(9.627)	0	0	0
29/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,306.0000	3,231.0000	(2.269)	0	0	0
29/05/2009	€ / R 2009/06/12	12.00	Call	Currency Future	26.0000	36.0000	38.462	0	0	0
29/05/2009	€ / R 2009/06/12	11.95	Put	Currency Future	688.0000	624.0000	(9.302)	0	0	0
29/05/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,456.0000	3,381.0000	(2.170)	0	0	0
29/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	871.0000	802.0000	(7.922)	0	0	0
29/05/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	44.0000	60.0000	36.364	0	0	0
29/05/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.45	Put	Currency Future	3,156.0000	3,081.0000	(2.376)	0	0	0
29/05/2009	€ / R 2009/06/12	12.00	Put	Currency Future	733.0000	667.0000	(9.004)	0	0	0
29/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,306.0000	2,231.0000	(3.252)	0	0	0
29/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	3,006.0000	2,931.0000	(2.495)	0	0	0
29/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	778.0000	711.0000	(8.612)	0	0	0
29/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	601.0000	540.0000	(10.150)	0	0	0
29/05/2009	€ / R 2009/06/12	14.70	Put	Currency Future	3,406.0000	3,331.0000	(2.202)	0	0	0
29/05/2009	€ / R 2009/06/12	14.55	Put	Currency Future	3,256.0000	3,181.0000	(2.303)	0	0	0
29/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,606.0000	2,531.0000	(2.878)	0	0	0
29/05/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,956.0000	6,881.0000	(1.078)	0	0	0
29/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	11.35	Call	Currency Future	168.0000	202.0000	20.238	0	0	0
29/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,756.0000	1,681.0000	(4.271)	0	0	0
29/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,356.0000	2,281.0000	(3.183)	0	0	0
29/05/2009	€ / R 2009/06/12	16.75	Put	Currency Future	5,456.0000	5,381.0000	(1.375)	0	0	0
29/05/2009	€ / R 2009/06/12	12.50	Call	Currency Future	3.0000	5.0000	66.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	224.0000	183.0000	(18.304)	0	0	0
29/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	2,006.0000	1,931.0000	(3.739)	0	0	0
29/05/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,044.0000	5,119.0000	1.487	0	0	0
29/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,606.0000	3,531.0000	(2.080)	0	0	0
29/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,906.0000	2,831.0000	(2.581)	0	0	0
29/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,506.0000	2,431.0000	(2.993)	0	0	0
29/05/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,856.0000	1,781.0000	(4.041)	0	0	0
29/05/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,906.0000	3,831.0000	(1.920)	0	0	0
29/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	11.20	Call	Currency Future	236.0000	282.0000	19.492	0	0	0
29/05/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,506.0000	6,431.0000	(1.153)	0	0	0
29/05/2009	€ / R 2009/06/12	14.65	Put	Currency Future	3,356.0000	3,281.0000	(2.235)	0	0	0
29/05/2009	€ / R 2009/06/12	14.50	Put	Currency Future	3,206.0000	3,131.0000	(2.339)	0	0	0
29/05/2009	€ / R 2009/06/12	11.20	Put	Currency Future	142.0000	113.0000	(20.423)	0	0	0
29/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,106.0000	2,031.0000	(3.561)	0	0	0
29/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,856.0000	1,781.0000	(4.041)	0	0	0
29/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,544.0000	3,619.0000	2.116	0	0	0
29/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,806.0000	2,731.0000	(2.673)	0	0	0
29/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	400.0000	345.0000	(13.750)	0	0	0
29/05/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,556.0000	2,481.0000	(2.934)	0	0	0
29/05/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.50	Put	Currency Future	1,210.0000	1,136.0000	(6.116)	0	0	0
29/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,856.0000	2,781.0000	(2.626)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,956.0000	3,881.0000	(1.896)	0	0	0
29/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	3,006.0000	2,931.0000	(2.495)	0	0	0
29/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	2,056.0000	1,981.0000	(3.648)	0	0	0
29/05/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,706.0000	2,631.0000	(2.772)	0	0	0
29/05/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	93.0000	115.0000	23.656	0	0	0
29/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,806.0000	2,731.0000	(2.673)	0	0	0
29/05/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	1,063.0000	991.0000	(6.773)	0	0	0
29/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	10.75	Call	Currency Future	571.0000	643.0000	12.609	0	0	0
29/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,259.0000	1,185.0000	(5.878)	0	0	0
29/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	2,006.0000	1,931.0000	(3.739)	0	0	0
29/05/2009	€ / R 2009/06/12	10.75	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
29/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	6.0000	10.0000	66.667	0	0	0
29/05/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,044.0000	2,119.0000	3.669	0	0	0
29/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	1,014.0000	943.0000	(7.002)	0	0	0
29/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,256.0000	2,181.0000	(3.324)	0	0	0
29/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	6.0000	10.0000	66.667	0	0	0
29/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	8.0000	12.0000	50.000	0	0	0
29/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,356.0000	2,281.0000	(3.183)	0	0	0
29/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.45	Put	Currency Future	1,160.0000	1,087.0000	(6.293)	0	0	0
29/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,607.0000	1,532.0000	(4.667)	0	0	0
29/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.45	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
29/05/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
29/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,256.0000	2,181.0000	(3.324)	0	0	0
29/05/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,457.0000	1,382.0000	(5.148)	0	0	0
29/05/2009	€ / R 2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,906.0000	2,831.0000	(2.581)	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
29/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	14.35	Put	Currency Future	3,056.0000	2,981.0000	(2.454)	0	0	0
29/05/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,656.0000	2,581.0000	(2.824)	0	0	0
29/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	2,056.0000	1,981.0000	(3.648)	0	0	0
29/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,906.0000	1,831.0000	(3.935)	0	0	0
29/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,106.0000	2,031.0000	(3.561)	0	0	0
29/05/2009	€ / R 2009/06/12	13.50	Put	Currency Future	2,206.0000	2,131.0000	(3.400)	0	0	0
29/05/2009	€ / R 2009/06/12	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,308.0000	1,234.0000	(5.657)	0	0	0
29/05/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,956.0000	1,881.0000	(3.834)	0	0	0
29/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,406.0000	2,331.0000	(3.117)	0	0	0
29/05/2009	€ / R 2009/06/12	17.90	Put	Currency Future	6,606.0000	6,531.0000	(1.135)	0	0	0
29/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	18.0000	26.0000	44.444	0	0	0
29/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	824.0000	756.0000	(8.252)	0	0	0
29/05/2009	€ / R 2009/06/12	11.30	Put	Currency Future	195.0000	157.0000	(19.487)	0	0	0
29/05/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	11.30	Call	Currency Future	188.0000	227.0000	20.745	0	0	0
29/05/2009	€ / R 2009/06/12	12.20	Call	Currency Future	12.0000	18.0000	50.000	0	0	0
29/05/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	824.0000	756.0000	(8.252)	0	0	0
29/05/2009	€ / R 2009/06/12	10.40	Call	Currency Future	898.0000	973.0000	8.352	0	0	0
29/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	1,063.0000	991.0000	(6.773)	0	0	0
29/05/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,394.0000	2,469.0000	3.133	0	0	0
29/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	18.0000	26.0000	44.444	0	0	0
29/05/2009	€ / R 2009/06/12	7.40	Call	Currency Future	3,894.0000	3,969.0000	1.926	0	0	0
29/05/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,707.0000	1,631.0000	(4.452)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R	2009/06/12	12.20	Put	Currency Future	918.0000	848.0000	(7.625)	0	0	0
29/05/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	10.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
29/05/2009	€ / R	2009/06/12	16.40	Put	Currency Future	5,106.0000	5,031.0000	(1.469)	0	0	0
29/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	1,111.0000	1,039.0000	(6.481)	0	0	0
29/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	1,014.0000	943.0000	(7.002)	0	0	0
29/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	8.0000	12.0000	50.000	0	0	0
29/05/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,394.0000	5,469.0000	1.390	0	0	0
29/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,507.0000	1,432.0000	(4.977)	0	0	0
29/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	518.0000	462.0000	(10.811)	0	0	0
29/05/2009	€ / R	2009/06/12	11.75	Call	Currency Future	62.0000	81.0000	30.645	0	0	0
29/05/2009	€ / R	2009/06/12	12.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
29/05/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,657.0000	1,581.0000	(4.587)	0	0	0
29/05/2009	€ / R	2009/06/12	11.50	Put	Currency Future	325.0000	275.0000	(15.385)	0	0	0
29/05/2009	€ / R	2009/06/12	11.50	Call	Currency Future	119.0000	144.0000	21.008	0	0	0
29/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	438.0000	383.0000	(12.557)	0	0	0
29/05/2009	€ / R	2009/06/12	11.55	Put	Currency Future	362.0000	309.0000	(14.641)	0	0	0
29/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	105.0000	128.0000	21.905	0	0	0
29/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	82.0000	102.0000	24.390	0	0	0
29/05/2009	€ / R	2009/06/12	11.40	Call	Currency Future	150.0000	181.0000	20.667	0	0	0
29/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	438.0000	383.0000	(12.557)	0	0	0
29/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	82.0000	102.0000	24.390	0	0	0
29/05/2009	€ / R	2009/06/12	11.40	Put	Currency Future	256.0000	212.0000	(17.188)	0	0	0
29/05/2009	€ / R	2009/06/12	11.25	Call	Currency Future	211.0000	253.0000	19.905	0	0	0
29/05/2009	€ / R	2009/06/12	11.25	Put	Currency Future	167.0000	134.0000	(19.760)	0	0	0
29/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	119.0000	94.0000	(21.008)	0	0	0
29/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	263.0000	314.0000	19.392	0	0	0
29/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	81.0000	63.0000	(22.222)	0	0	0
29/05/2009	€ / R	2009/06/12	11.05	Call	Currency Future	325.0000	382.0000	17.538	0	0	0
29/05/2009	€ / R	2009/09/14			Currency Future	11.4746	11.5553	0.703	11.5200	11.3100	8,026
29/05/2009	€ / R	2009/09/14	12.20	Put	Currency Future	1,010.0000	956.0000	(5.347)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	14.05	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
29/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,182.0000	2,109.0000	(3.346)	0	0	0
29/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	477.0000	437.0000	(8.386)	0	0	0
29/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,025.0000	4,105.0000	1.988	0	0	0
29/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
29/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,999.0000	1,927.0000	(3.602)	0	0	0
29/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	474.0000	511.0000	7.806	0	0	0
29/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,559.0000	1,493.0000	(4.233)	0	0	0
29/05/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,799.0000	2,722.0000	(2.751)	0	0	0
29/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	314.0000	343.0000	9.236	0	0	0
29/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	112.0000	125.0000	11.607	0	0	0
29/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	134.0000	149.0000	11.194	0	0	0
29/05/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,607.0000	2,531.0000	(2.915)	0	0	0
29/05/2009	€ / R 2009/09/14	12.00	Put	Currency Future	872.0000	822.0000	(5.734)	0	0	0
29/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	150.0000	166.0000	10.667	0	0	0
29/05/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,434.0000	1,370.0000	(4.463)	0	0	0
29/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	314.0000	343.0000	9.236	0	0	0
29/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,525.0000	5,605.0000	1.448	0	0	0
29/05/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,703.0000	2,626.0000	(2.849)	0	0	0
29/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
29/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,908.0000	1,838.0000	(3.669)	0	0	0
29/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
29/05/2009	€ / R 2009/09/14	14.25	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
29/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,848.0000	2,770.0000	(2.739)	0	0	0
29/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	285.0000	312.0000	9.474	0	0	0
29/05/2009	€ / R 2009/09/14	14.15	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
29/05/2009	€ / R 2009/09/14	12.95	Call	Currency Future	126.0000	141.0000	11.905	0	0	0
29/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	83.0000	93.0000	12.048	0	0	0
29/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
29/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	940.0000	888.0000	(5.532)	0	0	0
29/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,136.0000	2,063.0000	(3.418)	0	0	0
29/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,517.0000	1,452.0000	(4.285)	0	0	0
29/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
29/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,945.0000	2,867.0000	(2.649)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,528.0000	2,608.0000	3.165	0	0	0
29/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	141.0000	157.0000	11.348	0	0	0
29/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	83.0000	93.0000	12.048	0	0	0
29/05/2009	€ / R 2009/09/14	12.70	Call	Currency Future	167.0000	186.0000	11.377	0	0	0
29/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	691.0000	746.0000	7.959	0	0	0
29/05/2009	€ / R 2009/09/14	12.75	Call	Currency Future	158.0000	176.0000	11.392	0	0	0
29/05/2009	€ / R 2009/09/14	12.55	Call	Currency Future	197.0000	218.0000	10.660	0	0	0
29/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
29/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,559.0000	1,493.0000	(4.233)	0	0	0
29/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	940.0000	888.0000	(5.532)	0	0	0
29/05/2009	€ / R 2009/09/14	11.60	Put	Currency Future	600.0000	555.0000	(7.500)	0	0	0
29/05/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,393.0000	1,330.0000	(4.523)	0	0	0
29/05/2009	€ / R 2009/09/14	11.10	Put	Currency Future	317.0000	291.0000	(8.202)	0	0	0
29/05/2009	€ / R 2009/09/14	8.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/05/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,322.0000	2,248.0000	(3.187)	0	0	0
29/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	134.0000	149.0000	11.194	0	0	0
29/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,475.0000	1,411.0000	(4.339)	0	0	0
29/05/2009	€ / R 2009/09/14	11.20	Call	Currency Future	640.0000	688.0000	7.500	0	0	0
29/05/2009	€ / R 2009/09/14	10.45	Put	Currency Future	123.0000	111.0000	(9.756)	0	0	0
29/05/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,601.0000	1,535.0000	(4.122)	0	0	0
29/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
29/05/2009	€ / R 2009/09/14	11.20	Put	Currency Future	366.0000	333.0000	(9.016)	0	0	0
29/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,369.0000	2,295.0000	(3.124)	0	0	0
29/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
29/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	244.0000	268.0000	9.836	0	0	0
29/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
29/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,731.0000	1,663.0000	(3.928)	0	0	0
29/05/2009	€ / R 2009/09/14	12.05	Call	Currency Future	330.0000	360.0000	9.091	0	0	0
29/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,908.0000	1,838.0000	(3.669)	0	0	0
29/05/2009	€ / R 2009/09/14	11.30	Put	Currency Future	419.0000	383.0000	(8.592)	0	0	0
29/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	807.0000	755.0000	(6.444)	0	0	0
29/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,688.0000	1,620.0000	(4.028)	0	0	0
29/05/2009	€ / R 2009/09/14	11.30	Call	Currency Future	594.0000	638.0000	7.407	0	0	0
29/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	381.0000	410.0000	7.612	0	0	0
29/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,312.0000	1,251.0000	(4.649)	0	0	0
29/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	36.0000	41.0000	13.889	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,147.0000	1,216.0000	6.016	0	0	0
29/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
29/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
29/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	299.0000	327.0000	9.365	0	0	0
29/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	906.0000	855.0000	(5.629)	0	0	0
29/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	187.0000	207.0000	10.695	0	0	0
29/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	975.0000	922.0000	(5.436)	0	0	0
29/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,119.0000	1,063.0000	(5.004)	0	0	0
29/05/2009	€ / R 2009/09/14	14.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
29/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	177.0000	196.0000	10.734	0	0	0
29/05/2009	€ / R 2009/09/14	11.95	Put	Currency Future	839.0000	791.0000	(5.721)	0	0	0
29/05/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,273.0000	1,213.0000	(4.713)	0	0	0
29/05/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,484.0000	3,405.0000	(2.268)	0	0	0
29/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,416.0000	2,341.0000	(3.104)	0	0	0
29/05/2009	€ / R 2009/09/14	12.00	Call	Currency Future	347.0000	378.0000	8.934	0	0	0
29/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	552.0000	592.0000	7.246	0	0	0
29/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,976.0000	4,896.0000	(1.608)	0	0	0
29/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,559.0000	2,483.0000	(2.970)	0	0	0
29/05/2009	€ / R 2009/09/14	11.65	Call	Currency Future	457.0000	492.0000	7.659	0	0	0
29/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	141.0000	157.0000	11.348	0	0	0
29/05/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,655.0000	2,578.0000	(2.900)	0	0	0
29/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,517.0000	1,452.0000	(4.285)	0	0	0
29/05/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,475.0000	6,395.0000	(1.236)	0	0	0
29/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,511.0000	2,436.0000	(2.987)	0	0	0
29/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	477.0000	437.0000	(8.386)	0	0	0
29/05/2009	€ / R 2009/09/14	11.65	Put	Currency Future	632.0000	587.0000	(7.120)	0	0	0
29/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,385.0000	3,306.0000	(2.334)	0	0	0
29/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
29/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	552.0000	592.0000	7.246	0	0	0
29/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,119.0000	1,063.0000	(5.004)	0	0	0
29/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,229.0000	2,155.0000	(3.320)	0	0	0
29/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	364.0000	396.0000	8.791	0	0	0
29/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,953.0000	1,883.0000	(3.584)	0	0	0
29/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,352.0000	1,291.0000	(4.512)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	244.0000	268.0000	9.836	0	0	0
29/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	299.0000	327.0000	9.365	0	0	0
29/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
29/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,953.0000	1,883.0000	(3.584)	0	0	0
29/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,464.0000	2,388.0000	(3.084)	0	0	0
29/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	78.0000	88.0000	12.821	0	0	0
29/05/2009	€ / R 2009/09/14	13.75	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
29/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	537.0000	495.0000	(7.821)	0	0	0
29/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	975.0000	922.0000	(5.436)	0	0	0
29/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	771.0000	720.0000	(6.615)	0	0	0
29/05/2009	€ / R 2009/09/14	14.50	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
29/05/2009	€ / R 2009/09/14	14.60	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
29/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,655.0000	2,578.0000	(2.900)	0	0	0
29/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	29.0000	34.0000	17.241	0	0	0
29/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	572.0000	614.0000	7.343	0	0	0
29/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	78.0000	88.0000	12.821	0	0	0
29/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,369.0000	2,295.0000	(3.124)	0	0	0
29/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	511.0000	550.0000	7.632	0	0	0
29/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	106.0000	118.0000	11.321	0	0	0
29/05/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,140.0000	3,061.0000	(2.516)	0	0	0
29/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	448.0000	409.0000	(8.705)	0	0	0
29/05/2009	€ / R 2009/09/14	13.45	Call	Currency Future	69.0000	78.0000	13.043	0	0	0
29/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
29/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
29/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,751.0000	2,674.0000	(2.799)	0	0	0
29/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,848.0000	2,770.0000	(2.739)	0	0	0
29/05/2009	€ / R 2009/09/14	14.50	Put	Currency Future	3,042.0000	2,964.0000	(2.564)	0	0	0
29/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,945.0000	2,867.0000	(2.649)	0	0	0
29/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	53.0000	61.0000	15.094	0	0	0
29/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
29/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
29/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,416.0000	2,341.0000	(3.104)	0	0	0
29/05/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,090.0000	2,018.0000	(3.445)	0	0	0
29/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,688.0000	1,620.0000	(4.028)	0	0	0
29/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
29/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,731.0000	1,663.0000	(3.928)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,275.0000	2,201.0000	(3.253)	0	0	0
29/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
29/05/2009	€ / R 2009/09/14	13.50	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
29/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,136.0000	2,063.0000	(3.418)	0	0	0
29/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	112.0000	125.0000	11.607	0	0	0
29/05/2009	€ / R 2009/09/14	11.15	Call	Currency Future	665.0000	715.0000	7.519	0	0	0
29/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,312.0000	1,251.0000	(4.649)	0	0	0
29/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
29/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	177.0000	196.0000	10.734	0	0	0
29/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,999.0000	1,927.0000	(3.602)	0	0	0
29/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,229.0000	2,155.0000	(3.320)	0	0	0
29/05/2009	€ / R 2009/09/14	11.15	Put	Currency Future	341.0000	310.0000	(9.091)	0	0	0
29/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
29/05/2009	€ / R 2009/09/14	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	448.0000	409.0000	(8.705)	0	0	0
29/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	187.0000	207.0000	10.695	0	0	0
29/05/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,930.0000	3,850.0000	(2.036)	0	0	0
29/05/2009	€ / R 2009/09/14	11.85	Call	Currency Future	395.0000	425.0000	7.595	0	0	0
29/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,352.0000	1,291.0000	(4.512)	0	0	0
29/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,464.0000	2,388.0000	(3.084)	0	0	0
29/05/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	572.0000	614.0000	7.343	0	0	0
29/05/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,925.0000	6,845.0000	(1.155)	0	0	0
29/05/2009	€ / R 2009/09/14	12.50	Call	Currency Future	208.0000	230.0000	10.577	0	0	0
29/05/2009	€ / R 2009/09/14	15.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/05/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,426.0000	5,345.0000	(1.493)	0	0	0
29/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
29/05/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,182.0000	2,109.0000	(3.346)	0	0	0
29/05/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,234.0000	1,174.0000	(4.862)	0	0	0
29/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	2,044.0000	1,972.0000	(3.523)	0	0	0
29/05/2009	€ / R 2009/09/14	12.40	Call	Currency Future	232.0000	255.0000	9.914	0	0	0
29/05/2009	€ / R 2009/09/14	13.25	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
29/05/2009	€ / R 2009/09/14	9.40	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/05/2009	€ / R 2009/09/14	12.45	Put	Currency Future	1,195.0000	1,137.0000	(4.854)	0	0	0
29/05/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,864.0000	1,794.0000	(3.755)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/09/14	10.90	Call	Currency Future	818.0000	877.0000	7.213	0	0	0
29/05/2009	€ / R 2009/09/14	12.40	Put	Currency Future	1,157.0000	1,100.0000	(4.927)	0	0	0
29/05/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,088.0000	2,167.0000	3.784	0	0	0
29/05/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,632.0000	3,553.0000	(2.175)	0	0	0
29/05/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,575.0000	3,655.0000	2.238	0	0	0
29/05/2009	€ / R 2009/09/14	13.70	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
29/05/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,126.0000	5,045.0000	(1.580)	0	0	0
29/05/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	12.45	Call	Currency Future	220.0000	242.0000	10.000	0	0	0
29/05/2009	€ / R 2009/09/14	10.90	Put	Currency Future	243.0000	222.0000	(8.642)	0	0	0
29/05/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,625.0000	6,545.0000	(1.208)	0	0	0
29/05/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	15.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/05/2009	€ / R 2009/09/14	12.25	Call	Currency Future	270.0000	297.0000	10.000	0	0	0
29/05/2009	€ / R 2009/09/14	12.25	Put	Currency Future	1,046.0000	991.0000	(5.258)	0	0	0
29/05/2009	€ / R 2009/09/14	12.30	Put	Currency Future	1,082.0000	1,027.0000	(5.083)	0	0	0
29/05/2009	€ / R 2009/09/14	10.60	Put	Currency Future	157.0000	142.0000	(9.554)	0	0	0
29/05/2009	€ / R 2009/09/14	9.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/05/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,075.0000	5,155.0000	1.576	0	0	0
29/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,475.0000	1,411.0000	(4.339)	0	0	0
29/05/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,819.0000	1,750.0000	(3.793)	0	0	0
29/05/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,380.0000	2,460.0000	3.361	0	0	0
29/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	150.0000	166.0000	10.667	0	0	0
29/05/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	13.20	Call	Currency Future	94.0000	105.0000	11.702	0	0	0
29/05/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,875.0000	3,955.0000	2.065	0	0	0
29/05/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,375.0000	5,455.0000	1.488	0	0	0
29/05/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,031.0000	1,097.0000	6.402	0	0	0
29/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
29/05/2009	€ / R 2009/09/14	12.30	Call	Currency Future	257.0000	282.0000	9.728	0	0	0
29/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,775.0000	1,706.0000	(3.887)	0	0	0
29/05/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,644.0000	1,577.0000	(4.075)	0	0	0
29/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	381.0000	410.0000	7.612	0	0	0
29/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	100.0000	112.0000	12.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	807.0000	755.0000	(6.444)	0	0	0
29/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,775.0000	1,706.0000	(3.887)	0	0	0
29/05/2009	€ / R	2009/09/14	13.00	Call	Currency Future	119.0000	133.0000	11.765	0	0	0
29/05/2009	€ / R	2009/09/14	11.85	Put	Currency Future	771.0000	720.0000	(6.615)	0	0	0
29/05/2009	€ / R	2009/09/14	11.70	Call	Currency Future	441.0000	474.0000	7.483	0	0	0
29/05/2009	€ / R	2009/09/14	11.85	Call	Currency Future	395.0000	425.0000	7.595	0	0	0
29/05/2009	€ / R	2009/09/14	11.70	Put	Currency Future	666.0000	619.0000	(7.057)	0	0	0
29/05/2009	€ / R	2009/09/14	11.75	Put	Currency Future	700.0000	652.0000	(6.857)	0	0	0
29/05/2009	€ / R	2009/09/14	11.75	Call	Currency Future	425.0000	457.0000	7.529	0	0	0
29/05/2009	€ / R	2009/09/14	11.45	Call	Currency Future	531.0000	571.0000	7.533	0	0	0
29/05/2009	€ / R	2009/09/14	11.45	Put	Currency Future	507.0000	466.0000	(8.087)	0	0	0
29/05/2009	€ / R	2009/09/14	11.80	Put	Currency Future	735.0000	685.0000	(6.803)	0	0	0
29/05/2009	€ / R	2009/09/14	11.55	Call	Currency Future	492.0000	530.0000	7.724	0	0	0
29/05/2009	€ / R	2009/09/14	11.80	Call	Currency Future	410.0000	441.0000	7.561	0	0	0
29/05/2009	€ / R	2009/09/14	11.55	Put	Currency Future	568.0000	525.0000	(7.570)	0	0	0
29/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	474.0000	511.0000	7.806	0	0	0
29/05/2009	€ / R	2009/09/14	11.25	Put	Currency Future	392.0000	357.0000	(8.929)	0	0	0
29/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	600.0000	555.0000	(7.500)	0	0	0
29/05/2009	€ / R	2009/09/14	11.25	Call	Currency Future	617.0000	662.0000	7.293	0	0	0
29/05/2009	€ / R	2009/12/14			Currency Future	11.6374	11.7236	0.741	11.5600	11.5400	2,319
29/05/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,978.0000	1,914.0000	(3.236)	0	0	0
29/05/2009	€ / R	2009/12/14	14.90	Call	Currency Future	146.0000	160.0000	9.589	0	0	0
29/05/2009	€ / R	2009/12/14	16.00	Call	Currency Future	80.0000	90.0000	12.500	0	0	0
29/05/2009	€ / R	2009/12/14	12.90	Call	Currency Future	381.0000	406.0000	6.562	0	0	0
29/05/2009	€ / R	2009/12/14	10.85	Put	Currency Future	320.0000	292.0000	(8.750)	0	0	0
29/05/2009	€ / R	2009/12/14	16.05	Call	Currency Future	77.0000	87.0000	12.987	0	0	0
29/05/2009	€ / R	2009/12/14	12.30	Put	Currency Future	1,172.0000	1,118.0000	(4.608)	0	0	0
29/05/2009	€ / R	2009/12/14	13.30	Call	Currency Future	315.0000	338.0000	7.302	0	0	0
29/05/2009	€ / R	2009/12/14	14.90	Put	Currency Future	3,408.0000	3,337.0000	(2.083)	0	0	0
29/05/2009	€ / R	2009/12/14	15.80	Call	Currency Future	91.0000	102.0000	12.088	0	0	0
29/05/2009	€ / R	2009/12/14	13.10	Call	Currency Future	346.0000	370.0000	6.936	0	0	0
29/05/2009	€ / R	2009/12/14	15.85	Put	Currency Future	4,300.0000	4,226.0000	(1.721)	0	0	0
29/05/2009	€ / R	2009/12/14	16.10	Call	Currency Future	75.0000	85.0000	13.333	0	0	0
29/05/2009	€ / R	2009/12/14	12.30	Call	Currency Future	510.0000	541.0000	6.078	0	0	0
29/05/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,064.0000	1,999.0000	(3.149)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	341.0000	311.0000	(8.798)	0	0	0
29/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	383.0000	352.0000	(8.094)	0	0	0
29/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,316.0000	3,245.0000	(2.141)	0	0	0
29/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,643.0000	1,582.0000	(3.713)	0	0	0
29/05/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,108.0000	1,166.0000	5.235	0	0	0
29/05/2009	€ / R 2009/12/14	11.10	Put	Currency Future	429.0000	395.0000	(7.925)	0	0	0
29/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,248.0000	1,192.0000	(4.487)	0	0	0
29/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	301.0000	323.0000	7.309	0	0	0
29/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,078.0000	1,135.0000	5.288	0	0	0
29/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	138.0000	153.0000	10.870	0	0	0
29/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,253.0000	4,179.0000	(1.740)	0	0	0
29/05/2009	€ / R 2009/12/14	15.85	Call	Currency Future	88.0000	99.0000	12.500	0	0	0
29/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,135.0000	1,081.0000	(4.758)	0	0	0
29/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,501.0000	3,429.0000	(2.057)	0	0	0
29/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,808.0000	1,746.0000	(3.429)	0	0	0
29/05/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,860.0000	1,938.0000	4.194	0	0	0
29/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	485.0000	515.0000	6.186	0	0	0
29/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
29/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	200.0000	218.0000	9.000	0	0	0
29/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,021.0000	1,075.0000	5.289	0	0	0
29/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,201.0000	1,262.0000	5.079	0	0	0
29/05/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,684.0000	1,623.0000	(3.622)	0	0	0
29/05/2009	€ / R 2009/12/14	8.85	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
29/05/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,537.0000	4,461.0000	(1.675)	0	0	0
29/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,269.0000	1,333.0000	5.043	0	0	0
29/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,817.0000	1,894.0000	4.238	0	0	0
29/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	550.0000	583.0000	6.000	0	0	0
29/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,442.0000	4,367.0000	(1.688)	0	0	0
29/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	97.0000	109.0000	12.371	0	0	0
29/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	371.0000	397.0000	7.008	0	0	0
29/05/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,798.0000	3,884.0000	2.264	0	0	0
29/05/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,601.0000	3,686.0000	2.360	0	0	0
29/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,767.0000	2,852.0000	3.072	0	0	0
29/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,062.0000	1,010.0000	(4.896)	0	0	0
29/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	94.0000	84.0000	(10.638)	0	0	0
29/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	275.0000	296.0000	7.636	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/12/14	9.85	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
29/05/2009	€ / R 2009/12/14	8.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
29/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,443.0000	1,384.0000	(4.089)	0	0	0
29/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	79.0000	71.0000	(10.127)	0	0	0
29/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	523.0000	555.0000	6.119	0	0	0
29/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
29/05/2009	€ / R 2009/12/14	7.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/05/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,552.0000	3,637.0000	2.393	0	0	0
29/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,571.0000	2,656.0000	3.306	0	0	0
29/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
29/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,238.0000	2,173.0000	(2.904)	0	0	0
29/05/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,816.0000	2,901.0000	3.018	0	0	0
29/05/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,547.0000	3,475.0000	(2.030)	0	0	0
29/05/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,210.0000	1,155.0000	(4.545)	0	0	0
29/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,650.0000	3,736.0000	2.356	0	0	0
29/05/2009	€ / R 2009/12/14	15.05	Call	Currency Future	135.0000	149.0000	10.370	0	0	0
29/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	354.0000	378.0000	6.780	0	0	0
29/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/05/2009	€ / R 2009/12/14	10.05	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
29/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,767.0000	1,705.0000	(3.509)	0	0	0
29/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
29/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,749.0000	3,834.0000	2.267	0	0	0
29/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,732.0000	1,808.0000	4.388	0	0	0
29/05/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,690.0000	1,766.0000	4.497	0	0	0
29/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,594.0000	3,522.0000	(2.003)	0	0	0
29/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
29/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,669.0000	2,754.0000	3.185	0	0	0
29/05/2009	€ / R 2009/12/14	9.05	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
29/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,602.0000	1,542.0000	(3.745)	0	0	0
29/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,016.0000	4,938.0000	(1.555)	0	0	0
29/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,813.0000	2,744.0000	(2.453)	0	0	0
29/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	821.0000	774.0000	(5.725)	0	0	0
29/05/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,490.0000	4,414.0000	(1.693)	0	0	0
29/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	390.0000	416.0000	6.667	0	0	0
29/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,482.0000	6,399.0000	(1.280)	0	0	0
29/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	250.0000	270.0000	8.000	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
29/05/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,620.0000	2,705.0000	3.244	0	0	0
29/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
29/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	256.0000	277.0000	8.203	0	0	0
29/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	85.0000	96.0000	12.941	0	0	0
29/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,947.0000	4,032.0000	2.154	0	0	0
29/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	381.0000	406.0000	6.562	0	0	0
29/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,723.0000	2,655.0000	(2.497)	0	0	0
29/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
29/05/2009	€ / R 2009/12/14	10.10	Put	Currency Future	111.0000	100.0000	(9.910)	0	0	0
29/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,643.0000	1,582.0000	(3.713)	0	0	0
29/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	131.0000	145.0000	10.687	0	0	0
29/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	210.0000	228.0000	8.571	0	0	0
29/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	264.0000	239.0000	(9.470)	0	0	0
29/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,633.0000	2,566.0000	(2.545)	0	0	0
29/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	658.0000	697.0000	5.927	0	0	0
29/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	161.0000	177.0000	9.938	0	0	0
29/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	221.0000	240.0000	8.597	0	0	0
29/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	536.0000	569.0000	6.157	0	0	12,295
29/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,224.0000	3,153.0000	(2.202)	0	0	0
29/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	441.0000	468.0000	6.122	0	0	0
29/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	231.0000	210.0000	(9.091)	0	0	0
29/05/2009	€ / R 2009/12/14	10.45	Put	Currency Future	189.0000	171.0000	(9.524)	0	0	0
29/05/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,545.0000	2,478.0000	(2.633)	0	0	0
29/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,113.0000	4,038.0000	(1.823)	0	0	0
29/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,159.0000	4,085.0000	(1.779)	0	0	0
29/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,178.0000	3,107.0000	(2.234)	0	0	0
29/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,996.0000	4,081.0000	2.127	0	0	0
29/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	48.0000	56.0000	16.667	0	0	0
29/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	462.0000	491.0000	6.277	0	0	0
29/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,234.0000	1,297.0000	5.105	0	0	0
29/05/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,369.0000	2,303.0000	(2.786)	0	0	0
29/05/2009	€ / R 2009/12/14	15.65	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
29/05/2009	€ / R 2009/12/14	9.25	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
29/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,992.0000	2,072.0000	4.016	0	0	0
29/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	246.0000	224.0000	(8.943)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/12/14	13.95	Call	Currency Future	232.0000	251.0000	8.190	0	0	0
29/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,036.0000	2,120.0000	4.126	0	0	0
29/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,098.0000	1,045.0000	(4.827)	0	0	0
29/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	54.0000	48.0000	(11.111)	0	0	0
29/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,649.0000	1,724.0000	4.548	0	0	0
29/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	940.0000	992.0000	5.532	0	0	0
29/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,413.0000	2,347.0000	(2.735)	0	0	0
29/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	536.0000	569.0000	6.157	0	0	0
29/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,963.0000	3,049.0000	2.902	0	0	0
29/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	497.0000	528.0000	6.237	0	0	0
29/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	452.0000	418.0000	(7.522)	0	0	0
29/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,194.0000	2,129.0000	(2.963)	0	0	0
29/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	166.0000	181.0000	9.036	0	0	0
29/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,630.0000	6,547.0000	(1.252)	0	0	0
29/05/2009	€ / R 2009/12/14	14.80	Call	Currency Future	153.0000	168.0000	9.804	0	0	0
29/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	966.0000	1,019.0000	5.487	0	0	0
29/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	430.0000	457.0000	6.279	0	0	0
29/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,013.0000	3,098.0000	2.821	0	0	0
29/05/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,425.0000	2,510.0000	3.505	0	0	0
29/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	282.0000	303.0000	7.447	0	0	0
29/05/2009	€ / R 2009/12/14	8.65	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,098.0000	1,045.0000	(4.827)	0	0	0
29/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
29/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
29/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,734.0000	3,661.0000	(1.955)	0	0	0
29/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,325.0000	1,268.0000	(4.302)	0	0	0
29/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,348.0000	4,272.0000	(1.748)	0	0	0
29/05/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,169.0000	1,229.0000	5.133	0	0	0
29/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	441.0000	468.0000	6.122	0	0	0
29/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	694.0000	735.0000	5.908	0	0	0
29/05/2009	€ / R 2009/12/14	10.75	Put	Currency Future	282.0000	256.0000	(9.220)	0	0	0
29/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,403.0000	1,345.0000	(4.134)	0	0	0
29/05/2009	€ / R 2009/12/14	14.75	Call	Currency Future	157.0000	173.0000	10.191	0	0	0
29/05/2009	€ / R 2009/12/14	15.25	Call	Currency Future	122.0000	135.0000	10.656	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
29/05/2009	€ / R	2009/12/14	11.95	Put	Currency Future	921.0000	872.0000	(5.320)	0	0	0
29/05/2009	€ / R	2009/12/14	16.75	Put	Currency Future	5,161.0000	5,082.0000	(1.531)	0	0	0
29/05/2009	€ / R	2009/12/14	13.50	Call	Currency Future	288.0000	309.0000	7.292	0	0	0
29/05/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,403.0000	1,345.0000	(4.134)	0	0	0
29/05/2009	€ / R	2009/12/14	11.45	Put	Currency Future	609.0000	568.0000	(6.732)	0	0	0
29/05/2009	€ / R	2009/12/14	13.50	Put	Currency Future	2,151.0000	2,086.0000	(3.022)	0	0	0
29/05/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,500.0000	2,434.0000	(2.640)	0	0	0
29/05/2009	€ / R	2009/12/14	10.95	Put	Currency Future	362.0000	331.0000	(8.564)	0	0	0
29/05/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,282.0000	2,216.0000	(2.892)	0	0	0
29/05/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,376.0000	1,444.0000	4.942	0	0	0
29/05/2009	€ / R	2009/12/14	13.65	Call	Currency Future	270.0000	290.0000	7.407	0	0	0
29/05/2009	€ / R	2009/12/14	11.45	Call	Currency Future	796.0000	842.0000	5.779	0	0	0
29/05/2009	€ / R	2009/12/14	13.05	Call	Currency Future	354.0000	378.0000	6.780	0	0	0
29/05/2009	€ / R	2009/12/14	10.95	Call	Currency Future	1,049.0000	1,105.0000	5.338	0	0	0
29/05/2009	€ / R	2009/12/14	13.15	Call	Currency Future	338.0000	361.0000	6.805	0	0	0
29/05/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,194.0000	2,129.0000	(2.963)	0	0	0
29/05/2009	€ / R	2009/12/14	14.00	Call	Currency Future	226.0000	245.0000	8.407	0	0	0
29/05/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,270.0000	3,199.0000	(2.171)	0	0	0
29/05/2009	€ / R	2009/12/14	11.70	Put	Currency Future	756.0000	711.0000	(5.952)	0	0	0
29/05/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,282.0000	2,216.0000	(2.892)	0	0	0
29/05/2009	€ / R	2009/12/14	14.00	Put	Currency Future	2,589.0000	2,522.0000	(2.588)	0	0	0
29/05/2009	€ / R	2009/12/14	11.55	Put	Currency Future	666.0000	624.0000	(6.306)	0	0	0
29/05/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,767.0000	1,705.0000	(3.509)	0	0	0
29/05/2009	€ / R	2009/12/14	11.55	Call	Currency Future	753.0000	797.0000	5.843	0	0	0
29/05/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,850.0000	1,788.0000	(3.351)	0	0	0
29/05/2009	€ / R	2009/12/14	13.65	Call	Currency Future	270.0000	290.0000	7.407	0	0	0
29/05/2009	€ / R	2009/12/14	11.95	Call	Currency Future	609.0000	645.0000	5.911	0	0	0
29/05/2009	€ / R	2009/12/14	13.15	Call	Currency Future	338.0000	361.0000	6.805	0	0	0
29/05/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,456.0000	2,390.0000	(2.687)	0	0	0
29/05/2009	€ / R	2009/12/14	13.35	Call	Currency Future	308.0000	330.0000	7.143	0	0	0
29/05/2009	€ / R	2009/12/14	13.10	Call	Currency Future	346.0000	370.0000	6.936	0	0	0
29/05/2009	€ / R	2009/12/14	13.85	Call	Currency Future	244.0000	264.0000	8.197	0	0	0
29/05/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,021.0000	1,957.0000	(3.167)	0	0	0
29/05/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,808.0000	1,746.0000	(3.429)	0	0	0
29/05/2009	€ / R	2009/12/14	13.80	Call	Currency Future	250.0000	270.0000	8.000	0	0	0
29/05/2009	€ / R	2009/12/14	13.45	Put	Currency Future	2,107.0000	2,042.0000	(3.085)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,413.0000	2,347.0000	(2.735)	0	0	0
29/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	294.0000	316.0000	7.483	0	0	0
29/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	238.0000	257.0000	7.983	0	0	0
29/05/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,522.0000	1,463.0000	(3.876)	0	0	0
29/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,456.0000	2,390.0000	(2.687)	0	0	0
29/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	263.0000	284.0000	7.985	0	0	0
29/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	409.0000	436.0000	6.601	0	0	0
29/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,325.0000	2,260.0000	(2.796)	0	0	0
29/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,500.0000	2,434.0000	(2.640)	0	0	0
29/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,678.0000	2,610.0000	(2.539)	0	0	0
29/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,364.0000	1,306.0000	(4.252)	0	0	0
29/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	282.0000	303.0000	7.447	0	0	0
29/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,633.0000	2,566.0000	(2.545)	0	0	0
29/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	221.0000	240.0000	8.597	0	0	0
29/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,850.0000	1,788.0000	(3.351)	0	0	0
29/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	451.0000	480.0000	6.430	0	0	0
29/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,238.0000	2,173.0000	(2.904)	0	0	0
29/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	244.0000	264.0000	8.197	0	0	0
29/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	275.0000	296.0000	7.636	0	0	0
29/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	215.0000	234.0000	8.837	0	0	0
29/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	430.0000	457.0000	6.279	0	0	0
29/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	238.0000	257.0000	7.983	0	0	0
29/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,926.0000	6,843.0000	(1.198)	0	0	0
29/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,362.0000	3,291.0000	(2.112)	0	0	0
29/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,452.0000	5,372.0000	(1.467)	0	0	0
29/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	322.0000	345.0000	7.143	0	0	0
29/05/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,935.0000	1,872.0000	(3.256)	0	0	0
29/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	399.0000	426.0000	6.767	0	0	0
29/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,562.0000	1,502.0000	(3.841)	0	0	0
29/05/2009	€ / R 2009/12/14	14.85	Call	Currency Future	149.0000	164.0000	10.067	0	0	0
29/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,133.0000	2,217.0000	3.938	0	0	0
29/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
29/05/2009	€ / R 2009/12/14	12.45	Call	Currency Future	474.0000	503.0000	6.118	0	0	0
29/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
29/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,018.0000	3,943.0000	(1.867)	0	0	0
29/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	105.0000	117.0000	11.429	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R	2009/12/14	11.05	Put	Currency Future	406.0000	373.0000	(8.128)	0	0	0
29/05/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,286.0000	1,230.0000	(4.355)	0	0	0
29/05/2009	€ / R	2009/12/14	11.05	Call	Currency Future	993.0000	1,047.0000	5.438	0	0	0
29/05/2009	€ / R	2009/12/14	18.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
29/05/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,725.0000	1,664.0000	(3.536)	0	0	0
29/05/2009	€ / R	2009/12/14	12.70	Call	Currency Future	420.0000	447.0000	6.429	0	0	0
29/05/2009	€ / R	2009/12/14	14.60	Call	Currency Future	170.0000	185.0000	8.824	0	0	12,295
29/05/2009	€ / R	2009/12/14	13.00	Call	Currency Future	363.0000	387.0000	6.612	0	0	0
29/05/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,482.0000	1,423.0000	(3.981)	0	0	0
29/05/2009	€ / R	2009/12/14	13.40	Call	Currency Future	301.0000	323.0000	7.309	0	0	0
29/05/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,021.0000	1,957.0000	(3.167)	0	0	0
29/05/2009	€ / R	2009/12/14	12.40	Call	Currency Future	485.0000	515.0000	6.186	0	0	0
29/05/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,893.0000	1,830.0000	(3.328)	0	0	0
29/05/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,248.0000	1,192.0000	(4.487)	0	0	0
29/05/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,132.0000	3,062.0000	(2.235)	0	0	0
29/05/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,443.0000	1,384.0000	(4.089)	0	0	0
29/05/2009	€ / R	2009/12/14	13.30	Call	Currency Future	315.0000	338.0000	7.302	0	0	0
29/05/2009	€ / R	2009/12/14	12.10	Put	Currency Future	1,026.0000	974.0000	(5.068)	0	0	0
29/05/2009	€ / R	2009/12/14	12.10	Call	Currency Future	564.0000	598.0000	6.028	0	0	0
29/05/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,978.0000	1,914.0000	(3.236)	0	0	0
29/05/2009	€ / R	2009/12/14	13.35	Call	Currency Future	308.0000	330.0000	7.143	0	0	0
29/05/2009	€ / R	2009/12/14	13.20	Call	Currency Future	330.0000	353.0000	6.970	0	0	0
29/05/2009	€ / R	2009/12/14	12.05	Call	Currency Future	578.0000	613.0000	6.055	0	0	0
29/05/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,064.0000	1,999.0000	(3.149)	0	0	0
29/05/2009	€ / R	2009/12/14	12.05	Put	Currency Future	991.0000	940.0000	(5.146)	0	0	0
29/05/2009	€ / R	2009/12/14	11.85	Put	Currency Future	854.0000	806.0000	(5.621)	0	0	0
29/05/2009	€ / R	2009/12/14	11.90	Put	Currency Future	887.0000	839.0000	(5.411)	0	0	0
29/05/2009	€ / R	2009/12/14	11.90	Call	Currency Future	625.0000	662.0000	5.920	0	0	0
29/05/2009	€ / R	2009/12/14	11.85	Call	Currency Future	641.0000	680.0000	6.084	0	0	0
29/05/2009	€ / R	2009/12/14	12.00	Call	Currency Future	593.0000	629.0000	6.071	0	0	0
29/05/2009	€ / R	2009/12/14	11.65	Call	Currency Future	712.0000	755.0000	6.039	0	0	0
29/05/2009	€ / R	2009/12/14	12.00	Put	Currency Future	956.0000	906.0000	(5.230)	0	0	0
29/05/2009	€ / R	2009/12/14	11.65	Put	Currency Future	725.0000	681.0000	(6.069)	0	0	0
29/05/2009	€ / R	2009/12/14	11.75	Put	Currency Future	788.0000	742.0000	(5.838)	0	0	0
29/05/2009	€ / R	2009/12/14	11.75	Call	Currency Future	676.0000	716.0000	5.917	0	0	0
29/05/2009	€ / R	2009/12/14	7.80	Call	Currency Future	3,848.0000	3,933.0000	2.209	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R	2009/12/14	7.80	Put	Currency Future	10.0000	10.0000	-	0	0	0
29/05/2009	€ / R	2009/12/14	8.80	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
29/05/2009	€ / R	2009/12/14	8.80	Call	Currency Future	2,865.0000	2,951.0000	3.002	0	0	0
29/05/2009	€ / R	2009/12/14	9.80	Put	Currency Future	66.0000	59.0000	(10.606)	0	0	0
29/05/2009	€ / R	2009/12/14	9.80	Call	Currency Future	1,903.0000	1,982.0000	4.151	0	0	0
29/05/2009	€ / R	2009/12/14	10.80	Call	Currency Future	1,138.0000	1,197.0000	5.185	0	0	0
29/05/2009	€ / R	2009/12/14	10.80	Put	Currency Future	301.0000	273.0000	(9.302)	0	0	0
29/05/2009	€ / R	2010/03/15			Currency Future	11.8026	11.8941	0.775	0.0000	0.0000	33
29/05/2009	€ / R	2010/03/15	12.80	Put	Currency Future	0.0000	1,522.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,627.0000	3,719.0000	2.537	0	0	0
29/05/2009	€ / R	2010/03/15	14.80	Put	Currency Future	0.0000	3,208.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,656.0000	2,748.0000	3.464	0	0	0
29/05/2009	€ / R	2010/03/15	13.80	Put	Currency Future	0.0000	2,338.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	8.20	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
29/05/2009	€ / R	2010/03/15	14.80	Call	Currency Future	0.0000	303.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	16.20	Call	Currency Future	161.0000	179.0000	11.180	0	0	0
29/05/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,604.0000	4,530.0000	(1.607)	0	0	0
29/05/2009	€ / R	2010/03/15	12.80	Call	Currency Future	0.0000	616.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,639.0000	3,568.0000	(1.951)	0	0	0
29/05/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,685.0000	3,614.0000	(1.927)	0	0	0
29/05/2009	€ / R	2010/03/15	13.80	Call	Currency Future	0.0000	432.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	10.20	Put	Currency Future	175.0000	168.0000	(4.000)	0	0	0
29/05/2009	€ / R	2010/03/15	10.80	Put	Currency Future	0.0000	333.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,133.0000	1,194.0000	5.384	0	0	0
29/05/2009	€ / R	2010/03/15	8.80	Put	Currency Future	0.0000	36.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	11.20	Put	Currency Future	531.0000	500.0000	(5.838)	0	0	0
29/05/2009	€ / R	2010/03/15	9.80	Put	Currency Future	0.0000	101.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	13.20	Call	Currency Future	500.0000	531.0000	6.200	0	0	0
29/05/2009	€ / R	2010/03/15	15.80	Call	Currency Future	0.0000	213.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	14.20	Call	Currency Future	348.0000	374.0000	7.471	0	0	0
29/05/2009	€ / R	2010/03/15	7.80	Call	Currency Future	0.0000	4,112.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,558.0000	4,485.0000	(1.602)	0	0	0
29/05/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,775.0000	3,867.0000	2.437	0	0	0
29/05/2009	€ / R	2010/03/15	7.80	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	15.20	Call	Currency Future	242.0000	262.0000	8.264	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	€ / R 2010/03/15	8.05	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
29/05/2009	€ / R 2010/03/15	8.80	Call	Currency Future	0.0000	3,130.0000	100.000	0	0	0
29/05/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,746.0000	2,680.0000	(2.403)	0	0	0
29/05/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,211.0000	1,275.0000	5.285	0	0	0
29/05/2009	€ / R 2010/03/15	9.80	Call	Currency Future	0.0000	2,195.0000	100.000	0	0	0
29/05/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,897.0000	1,837.0000	(3.163)	0	0	0
29/05/2009	€ / R 2010/03/15	9.05	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
29/05/2009	€ / R 2010/03/15	10.80	Call	Currency Future	0.0000	1,427.0000	100.000	0	0	0
29/05/2009	€ / R 2010/03/15	15.10	Call	Currency Future	251.0000	272.0000	8.367	0	0	0
29/05/2009	€ / R 2010/03/15	15.05	Call	Currency Future	256.0000	277.0000	8.203	0	0	0
29/05/2009	€ / R 2010/03/15	15.80	Put	Currency Future	0.0000	4,119.0000	100.000	0	0	0
29/05/2009	€ / R 2010/03/15	16.10	Call	Currency Future	169.0000	187.0000	10.651	0	0	0
29/05/2009	€ / R 2010/03/15	16.05	Call	Currency Future	173.0000	192.0000	10.983	0	0	0
29/05/2009	€ / R 2010/03/15	9.10	Put	Currency Future	48.0000	48.0000	-	0	0	0
29/05/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,420.0000	4,348.0000	(1.629)	0	0	0
29/05/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,751.0000	2,842.0000	3.308	0	0	0
29/05/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,616.0000	2,551.0000	(2.485)	0	0	0
29/05/2009	€ / R 2010/03/15	8.10	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
29/05/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,798.0000	2,889.0000	3.252	0	0	0
29/05/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,740.0000	1,823.0000	4.770	0	0	0
29/05/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,725.0000	3,818.0000	2.497	0	0	0
29/05/2009	€ / R 2010/03/15	14.05	Call	Currency Future	369.0000	396.0000	7.317	0	0	0
29/05/2009	€ / R 2010/03/15	9.25	Put	Currency Future	57.0000	57.0000	-	0	0	0
29/05/2009	€ / R 2010/03/15	9.20	Put	Currency Future	54.0000	54.0000	-	0	0	0
29/05/2009	€ / R 2010/03/15	13.05	Call	Currency Future	528.0000	561.0000	6.250	0	0	0
29/05/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,609.0000	2,701.0000	3.526	0	0	0
29/05/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,856.0000	1,942.0000	4.634	0	0	0
29/05/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,896.0000	1,982.0000	4.536	0	0	0
29/05/2009	€ / R 2010/03/15	8.25	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
29/05/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,466.0000	4,393.0000	(1.635)	0	0	0
29/05/2009	€ / R 2010/03/15	10.05	Put	Currency Future	143.0000	138.0000	(3.497)	0	0	0
29/05/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,577.0000	3,670.0000	2.600	0	0	0
29/05/2009	€ / R 2010/03/15	10.10	Put	Currency Future	153.0000	147.0000	(3.922)	0	0	0
29/05/2009	€ / R 2010/03/15	11.05	Put	Currency Future	458.0000	431.0000	(5.895)	0	0	0
29/05/2009	€ / R 2010/03/15	10.25	Put	Currency Future	187.0000	179.0000	(4.278)	0	0	0
29/05/2009	€ / R 2010/03/15	11.10	Put	Currency Future	482.0000	454.0000	(5.809)	0	0	0

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29/05/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,776.0000	1,717.0000	(3.322)	0	0	0
29/05/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,548.0000	3,478.0000	(1.973)	0	0	0
29/05/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,503.0000	3,433.0000	(1.998)	0	0	0
29/05/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,109.0000	1,169.0000	5.410	0	0	0
29/05/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,659.0000	2,594.0000	(2.445)	0	0	0
29/05/2009	€ / R 2010/03/15	13.25	Call	Currency Future	491.0000	522.0000	6.314	0	0	0
29/05/2009	€ / R 2010/03/15	14.10	Call	Currency Future	362.0000	388.0000	7.182	0	0	0
29/05/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,816.0000	1,757.0000	(3.249)	0	0	0
29/05/2009	€ / R 2010/03/15	15.25	Call	Currency Future	238.0000	258.0000	8.403	0	0	0
29/05/2009	€ / R 2010/03/15	13.10	Call	Currency Future	519.0000	551.0000	6.166	0	0	0
29/05/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,789.0000	2,723.0000	(2.366)	0	0	0
29/05/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,185.0000	1,248.0000	5.316	0	0	0
29/05/2009	€ / R 2010/03/15	14.25	Call	Currency Future	342.0000	368.0000	7.602	0	0	0
29/05/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,778.0000	1,862.0000	4.724	0	0	0
29/05/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,938.0000	1,878.0000	(3.096)	0	0	0
29/05/2009	€ / R 2010/03/15	11.25	Put	Currency Future	556.0000	525.0000	(5.576)	0	0	0
29/05/2009	€ / R 2010/03/15	16.25	Call	Currency Future	157.0000	174.0000	10.828	0	0	0
29/05/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,657.0000	1,599.0000	(3.500)	0	0	0
29/05/2009	€ / R 2010/03/15	12.90	Call	Currency Future	559.0000	593.0000	6.082	0	0	0
29/05/2009	€ / R 2010/03/15	10.90	Put	Currency Future	392.0000	367.0000	(6.378)	0	0	0
29/05/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,294.0000	1,362.0000	5.255	0	0	0
29/05/2009	€ / R 2010/03/15	9.90	Put	Currency Future	116.0000	112.0000	(3.448)	0	0	0
29/05/2009	€ / R 2010/03/15	13.90	Call	Currency Future	390.0000	418.0000	7.179	0	0	0
29/05/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,488.0000	2,424.0000	(2.572)	0	0	0
29/05/2009	€ / R 2010/03/15	14.90	Call	Currency Future	270.0000	292.0000	8.148	0	0	0
29/05/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,368.0000	3,298.0000	(2.078)	0	0	0
29/05/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,594.0000	3,523.0000	(1.976)	0	0	0
29/05/2009	€ / R 2010/03/15	15.15	Call	Currency Future	246.0000	267.0000	8.537	0	0	0
29/05/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,018.0000	2,106.0000	4.361	0	0	0
29/05/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,702.0000	2,637.0000	(2.406)	0	0	0
29/05/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,284.0000	4,212.0000	(1.681)	0	0	0
29/05/2009	€ / R 2010/03/15	15.90	Call	Currency Future	186.0000	206.0000	10.753	0	0	0
29/05/2009	€ / R 2010/03/15	14.15	Call	Currency Future	355.0000	381.0000	7.324	0	0	0
29/05/2009	€ / R 2010/03/15	8.90	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
29/05/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,942.0000	3,032.0000	3.059	0	0	0
29/05/2009	€ / R 2010/03/15	7.90	Put	Currency Future	20.0000	21.0000	5.000	0	0	0

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29/05/2009	€ / R	2010/03/15	8.15	Call	Currency Future	3,676.0000	3,768.0000	2.503	0	0	0
29/05/2009	€ / R	2010/03/15	8.15	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
29/05/2009	€ / R	2010/03/15	16.15	Put	Currency Future	4,512.0000	4,439.0000	(1.618)	0	0	0
29/05/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,704.0000	2,795.0000	3.365	0	0	0
29/05/2009	€ / R	2010/03/15	10.15	Call	Currency Future	1,817.0000	1,902.0000	4.678	0	0	0
29/05/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,923.0000	4,015.0000	2.345	0	0	0
29/05/2009	€ / R	2010/03/15	13.15	Put	Currency Future	1,857.0000	1,797.0000	(3.231)	0	0	0
29/05/2009	€ / R	2010/03/15	9.15	Put	Currency Future	51.0000	51.0000	-	0	0	0
29/05/2009	€ / R	2010/03/15	13.15	Call	Currency Future	509.0000	541.0000	6.287	0	0	0
29/05/2009	€ / R	2010/03/15	11.15	Call	Currency Future	1,159.0000	1,221.0000	5.349	0	0	0
29/05/2009	€ / R	2010/03/15	10.15	Put	Currency Future	164.0000	158.0000	(3.659)	0	0	0
29/05/2009	€ / R	2010/03/15	11.15	Put	Currency Future	506.0000	477.0000	(5.731)	0	0	0
29/05/2009	€ / R	2010/03/15	16.15	Call	Currency Future	165.0000	183.0000	10.909	0	0	0
29/05/2009	€ / R	2010/03/15	11.80	Call	Currency Future	0.0000	922.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	11.80	Put	Currency Future	0.0000	828.0000	100.000	0	0	0
29/05/2009	€ / R	2010/03/15	12.25	Call	Currency Future	723.0000	765.0000	5.809	0	0	0
29/05/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,170.0000	1,121.0000	(4.188)	0	0	0
29/05/2009	€ / R	2010/03/15	12.10	Call	Currency Future	769.0000	813.0000	5.722	0	0	0
29/05/2009	€ / R	2010/03/15	12.05	Put	Currency Future	1,032.0000	986.0000	(4.457)	0	0	0
29/05/2009	€ / R	2010/03/15	12.05	Call	Currency Future	785.0000	830.0000	5.732	0	0	0
29/05/2009	€ / R	2010/03/15	12.10	Put	Currency Future	1,066.0000	1,019.0000	(4.409)	0	0	0
29/05/2009	€ / R	2010/03/15	11.90	Call	Currency Future	836.0000	884.0000	5.742	0	0	0
29/05/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,100.0000	1,052.0000	(4.364)	0	0	0
29/05/2009	€ / R	2010/03/15	12.15	Call	Currency Future	753.0000	797.0000	5.843	0	0	0
29/05/2009	€ / R	2010/03/15	11.90	Put	Currency Future	934.0000	889.0000	(4.818)	0	0	0
29/05/2009	€ / R	2010/03/15	12.20	Call	Currency Future	738.0000	780.0000	5.691	0	0	0
29/05/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,135.0000	1,086.0000	(4.317)	0	0	0
29/05/2009	AL13	2009/08/06			Index Future	245.9060	245.9050	-	0.0000	0.0000	7
29/05/2009	ALBI	2009/08/06			Index Future	291.7970	291.7930	(0.001)	0.0000	0.0000	551
29/05/2009	ALBI	2009/11/05			Index Future	296.8710	296.8680	(0.001)	0.0000	0.0000	0
29/05/2009	CRD1	2009/08/06			Index Future	125.0320	125.0320	-	0.0000	0.0000	2



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29/05/2009	CRD1	2009/11/05			Index Future	127.2310	127.2320	0.001	0.0000	0.0000	0
29/05/2009	GOVI	2009/08/06			jGovi	293.6640	293.6465	(0.006)	0.0000	0.0000	164
29/05/2009	GOVI	2009/11/05			jGovi	298.7700	298.7540	(0.005)	0.0000	0.0000	0
29/05/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
29/05/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
29/05/2009	J153	2010/08/31			jSwap	7.5400	7.5840	0.584	0.0000	0.0000	0
29/05/2009	J157	2015/09/15			jSwap	8.7200	8.6960	(0.275)	0.0000	0.0000	0
29/05/2009	J186	2026/12/21			jSwap	8.3850	8.3400	(0.537)	0.0000	0.0000	0
29/05/2009	J201	2014/12/22			jSwap	8.7550	8.7420	(0.148)	0.0000	0.0000	0
29/05/2009	J203	2017/09/15			jSwap	8.8280	8.7980	(0.340)	0.0000	0.0000	0
29/05/2009	J204	2018/12/21			jSwap	8.9120	8.8840	(0.314)	0.0000	0.0000	0
29/05/2009	J207	2020/01/15			jSwap	8.8800	8.8480	(0.360)	0.0000	0.0000	0
29/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
29/05/2009	JFRA	2009/08/06			jFra	6.8200	6.8770	0.836	0.0000	0.0000	0
29/05/2009	JFRA	2009/11/05			jFra	6.6700	6.7690	1.484	0.0000	0.0000	0
29/05/2009	JN02	2009/08/06			jNote	7.5000	7.5700	0.933	0.0000	0.0000	0
29/05/2009	JN05	2009/08/06			jNote	8.4670	8.4540	(0.154)	0.0000	0.0000	0
29/05/2009	JN10	2009/08/06			jNote	8.7220	8.6890	(0.378)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	JROD	2009/05/29			jRod	9.2330	9.2335	0.005	0.0000	0.0000	0
29/05/2009	JROD	2009/06/30			jRod	8.4290	8.2340	(2.313)	0.0000	0.0000	0
29/05/2009	JROD	2009/07/31			jRod	7.7110	7.5550	(2.023)	0.0000	0.0000	0
29/05/2009	JROD	2009/08/31			jRod	8.2200	7.1840	(12.603)	0.0000	0.0000	0
29/05/2009	JROD	2009/09/30			jRod	7.6910	7.7120	0.273	0.0000	0.0000	0
29/05/2009	JROD	2009/10/30			jRod	7.3530	7.3900	0.503	0.0000	0.0000	0
29/05/2009	JROD	2009/11/30			jRod	7.8770	7.2300	(8.214)	0.0000	0.0000	0
29/05/2009	JROD	2009/12/31			jRod	7.5640	7.5950	0.410	0.0000	0.0000	0
29/05/2009	OTH1	2009/08/06			Index Future	281.5020	281.5650	0.022	0.0000	0.0000	3
29/05/2009	OTH1	2009/11/05			Index Future	286.4520	286.5170	0.023	0.0000	0.0000	0
29/05/2009	R153	2009/08/06			Bond Future	6.6360	6.6370	0.015	0.0000	0.0000	0
29/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
29/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,447.0000	3,446.0000	(0.029)	0	0	0
29/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
29/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,200.0000	3,199.0000	(0.031)	0	0	0
29/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
29/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,256.0000	1,255.0000	(0.080)	0	0	0
29/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	35.0000	34.0000	(2.857)	0	0	0
29/05/2009	R157	2009/08/06			Bond Future	8.3040	8.3030	(0.012)	0.0000	0.0000	9,808
29/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	409.0000	399.0000	(2.445)	0	0	0
29/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,406.0000	5,402.0000	(0.074)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	R157	2009/11/05			Bond Future	8.3890	8.3880	(0.012)	0.0000	0.0000	0
29/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,064.0000	1,058.0000	(0.564)	0	0	0
29/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,807.0000	5,796.0000	(0.189)	0	0	0
29/05/2009	R157	2010/02/04			Bond Future	8.4770	8.4760	(0.012)	0.0000	0.0000	0
29/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,855.0000	1,850.0000	(0.270)	0	0	0
29/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,548.0000	5,539.0000	(0.162)	0	0	0
29/05/2009	R186	2009/08/06			Bond Future	8.8520	8.8410	(0.124)	0.0000	0.0000	12,632
29/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	4,459.0000	4,494.0000	0.785	0	0	0
29/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,031.0000	2,960.0000	(2.342)	0	0	0
29/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,652.0000	14,544.0000	(0.737)	0	0	0
29/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	270.0000	268.0000	(0.741)	0	0	35
29/05/2009	R186	2009/11/05			Bond Future	8.8980	8.8870	(0.124)	0.0000	0.0000	0
29/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	4,882.0000	4,916.0000	0.696	0	0	0
29/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	6,080.0000	6,121.0000	0.674	0	0	0
29/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,318.0000	6,246.0000	(1.140)	0	0	240
29/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,106.0000	5,041.0000	(1.273)	0	0	5,000
29/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,836.0000	15,738.0000	(0.619)	0	0	0
29/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	1,126.0000	1,133.0000	0.622	0	0	5,000
29/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,605.0000	1,616.0000	0.685	0	0	240
29/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,487.0000	13,392.0000	(0.704)	0	0	0
29/05/2009	R186	2010/02/04			Bond Future	8.9460	8.9350	(0.123)	0.0000	0.0000	0
29/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	4,039.0000	4,066.0000	0.668	0	0	0
29/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,937.0000	10,859.0000	(0.713)	0	0	0
29/05/2009	R201	2009/08/06			Bond Future	8.4140	8.4140	-	0.0000	0.0000	2
29/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	3,919.0000	3,911.0000	(0.204)	0	0	0
29/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	416.0000	408.0000	(1.923)	0	0	0
29/05/2009	R201	2009/11/05			Bond Future	8.4820	8.4820	-	0.0000	0.0000	0
29/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	771.0000	766.0000	(0.649)	0	0	0
29/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,908.0000	4,902.0000	(0.122)	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
29/05/2009	R201	2010/02/04			Bond Future	8.5600	8.5590	(0.012)	0.0000	0.0000	0
29/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,090.0000	1,086.0000	(0.367)	0	0	0
29/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,365.0000	5,357.0000	(0.149)	0	0	0
29/05/2009	R203	2009/08/06			Bond Future	8.8140	8.8240	0.113	0.0000	0.0000	0
29/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,152.0000	1,156.0000	0.347	0	0	0
29/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	3,547.0000	3,496.0000	(1.438)	0	0	0
29/05/2009	R203	2009/11/05			Bond Future	8.8820	8.8920	0.113	0.0000	0.0000	0
29/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,567.0000	8,606.0000	0.455	0	0	0
29/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	659.0000	644.0000	(2.276)	0	0	0
29/05/2009	R203	2010/02/04			Bond Future	8.9580	8.9690	0.123	0.0000	0.0000	0
29/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,245.0000	6,276.0000	0.496	0	0	0
29/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,124.0000	2,097.0000	(1.271)	0	0	0
29/05/2009	R204	2009/08/06			Bond Future	8.8110	8.8210	0.113	0.0000	0.0000	488
29/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	3,868.0000	3,812.0000	(1.448)	0	0	0
29/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,249.0000	1,253.0000	0.320	0	0	0
29/05/2009	R204	2009/11/05			Bond Future	8.8710	8.8800	0.101	0.0000	0.0000	0
29/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	733.0000	718.0000	(2.046)	0	0	0
29/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,360.0000	9,398.0000	0.406	0	0	0
29/05/2009	R204	2010/02/04			Bond Future	8.9350	8.9450	0.112	0.0000	0.0000	0
29/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,785.0000	6,815.0000	0.442	0	0	0
29/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,384.0000	2,356.0000	(1.174)	0	0	0
29/05/2009	R206	2009/08/06			Bond Future	8.4230	8.4220	(0.012)	0.0000	0.0000	1,214
29/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,238.0000	3,234.0000	(0.124)	0	0	0
29/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	350.0000	343.0000	(2.000)	0	0	0
29/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,298.0000	5,292.0000	(0.113)	0	0	0
29/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	71.0000	69.0000	(2.817)	0	0	300
29/05/2009	R206	2009/11/05			Bond Future	8.4980	8.4970	(0.012)	0.0000	0.0000	0
29/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	621.0000	617.0000	(0.644)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,073.0000	4,066.0000	(0.172)	0	0	0
29/05/2009	R206	2010/02/04			Bond Future	8.5880	8.5860	(0.023)	0.0000	0.0000	0
29/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,430.0000	4,422.0000	(0.181)	0	0	0
29/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	863.0000	861.0000	(0.232)	0	0	0
29/05/2009	R207	2009/08/06			Bond Future	8.9630	8.9830	0.223	0.0000	0.0000	0
29/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,609.0000	1,639.0000	1.865	0	0	0
29/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	3,358.0000	3,264.0000	(2.799)	0	0	0
29/05/2009	R207	2009/11/05			Bond Future	9.0210	9.0410	0.222	0.0000	0.0000	0
29/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,517.0000	10,615.0000	0.932	0	0	0
29/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	637.0000	613.0000	(3.768)	0	0	0
29/05/2009	R207	2010/02/04			Bond Future	9.0840	9.1050	0.231	0.0000	0.0000	0
29/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,431.0000	7,505.0000	0.996	0	0	0
29/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,286.0000	2,236.0000	(2.187)	0	0	0
29/05/2009	R208	2009/08/06			Bond Future	9.0800	9.1290	0.540	0.0000	0.0000	0
29/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,954.0000	2,068.0000	5.834	0	0	0
29/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	3,014.0000	2,821.0000	(6.403)	0	0	0
29/05/2009	R208	2009/11/05			Bond Future	9.1490	9.1980	0.536	0.0000	0.0000	0
29/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,060.0000	10,305.0000	2.435	0	0	0
29/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	779.0000	722.0000	(7.317)	0	0	0
29/05/2009	R208	2010/02/04			Bond Future	9.2330	9.2840	0.552	0.0000	0.0000	0
29/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,199.0000	7,388.0000	2.625	0	0	0
29/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	2,588.0000	2,468.0000	(4.637)	0	0	0
29/05/2009	R209	2009/08/06			Bond Future	8.4170	8.4070	(0.119)	0.0000	0.0000	4,513
29/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,331.0000	5,254.0000	(1.444)	0	0	0
29/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	1,617.0000	1,626.0000	0.557	0	0	1,950
29/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	4,680.0000	4,716.0000	0.769	0	0	0
29/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,908.0000	1,859.0000	(2.568)	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
29/05/2009	R209	2009/11/05			Bond Future	8.4430	8.4320	(0.130)	0.0000	0.0000	0
29/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,513.0000	12,428.0000	(0.679)	0	0	0
29/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,154.0000	1,163.0000	0.780	0	0	0
29/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,218.0000	11,285.0000	0.597	0	0	0
29/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,274.0000	1,248.0000	(2.041)	0	0	2,500
29/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,849.0000	14,761.0000	(0.593)	0	0	0
29/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	773.0000	779.0000	0.776	0	0	5,000
29/05/2009	R209	2010/02/04			Bond Future	8.4700	8.4590	(0.130)	0.0000	0.0000	0
29/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	2,533.0000	2,552.0000	0.750	0	0	2,500
29/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,513.0000	11,438.0000	(0.651)	0	0	0
29/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,815.0000	1,789.0000	(1.433)	0	0	0
29/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,178.0000	13,246.0000	0.516	0	0	0
29/05/2009	TRT1	2009/08/06			Index Future	289.8720	289.8580	(0.005)	0.0000	0.0000	100
29/05/2009	TRT1	2009/11/05			Index Future	294.9700	294.9560	(0.005)	0.0000	0.0000	0
29/05/2009	ZAAD	2009/06/12			Currency Future	6.3450	6.4197	1.177	0.0000	0.0000	10,413
29/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,695.0000	2,770.0000	2.783	0	0	0
29/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
29/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	210.0000	150.0000	(28.571)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	105.0000	63.0000	(40.000)	0	0	0
29/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	0.0000	479.0000	100.000	0	0	0
29/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	2,945.0000	3,020.0000	2.547	0	0	0
29/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,205.0000	1,130.0000	(6.224)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	56.0000	34.0000	(39.286)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	610.0000	537.0000	(11.967)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	100.0000	133.0000	33.000	0	0	0
29/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,305.0000	3,230.0000	(2.269)	0	0	0
29/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	14.0000	18.0000	28.571	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
29/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
29/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	151.0000	203.0000	34.437	0	0	0
29/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,445.0000	4,520.0000	1.687	0	0	0
29/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,955.0000	1,880.0000	(3.836)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	423.0000	353.0000	(16.548)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	334.0000	267.0000	(20.060)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	55.0000	69.0000	25.455	0	0	0
29/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	562.0000	490.0000	(12.811)	0	0	0
29/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,805.0000	1,730.0000	(4.155)	0	0	0
29/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	550.0000	622.0000	13.091	0	0	0
29/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	515.0000	443.0000	(13.981)	0	0	0
29/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
29/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,445.0000	1,520.0000	5.190	0	0	0
29/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	515.0000	443.0000	(13.981)	0	0	0
29/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	456.0000	526.0000	15.351	0	0	0
29/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	562.0000	490.0000	(12.811)	0	0	0
29/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	5,945.0000	6,020.0000	1.262	0	0	0
29/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,855.0000	1,780.0000	(4.043)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	659.0000	585.0000	(11.229)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	250.0000	187.0000	(25.200)	0	0	0
29/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,195.0000	4,270.0000	1.788	0	0	0
29/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	82.0000	107.0000	30.488	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
29/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	45.0000	56.0000	24.444	0	0	0
29/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,695.0000	5,770.0000	1.317	0	0	0
29/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,855.0000	1,780.0000	(4.043)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	222.0000	293.0000	31.982	0	0	0
29/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	707.0000	633.0000	(10.467)	0	0	0
29/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	469.0000	398.0000	(15.139)	0	0	0
29/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,155.0000	6,080.0000	(1.219)	0	0	0
29/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	3,055.0000	2,980.0000	(2.455)	0	0	0
29/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,755.0000	1,680.0000	(4.274)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	137.0000	87.0000	(36.496)	0	0	0
29/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,345.0000	4,420.0000	1.726	0	0	0
29/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	378.0000	309.0000	(18.254)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	291.0000	226.0000	(22.337)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,305.0000	6,230.0000	(1.190)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	316.0000	387.0000	22.468	0	0	0
29/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
29/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	67.0000	86.0000	28.358	0	0	0
29/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,195.0000	1,270.0000	6.276	0	0	0
29/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,845.0000	2,920.0000	2.636	0	0	0
29/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	757.0000	682.0000	(9.908)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
29/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	39.0000	26.0000	(33.333)	0	0	0
29/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,805.0000	4,730.0000	(1.561)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
29/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	45.0000	56.0000	24.444	0	0	0
29/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	123.0000	163.0000	32.520	0	0	0
29/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	502.0000	574.0000	14.343	0	0	0
29/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	184.0000	246.0000	33.696	0	0	0
29/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,845.0000	5,920.0000	1.283	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	806.0000	732.0000	(9.181)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	67.0000	86.0000	28.358	0	0	0
29/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	184.0000	246.0000	33.696	0	0	0
29/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,255.0000	1,180.0000	(5.976)	0	0	0
29/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	469.0000	398.0000	(15.139)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	707.0000	633.0000	(10.467)	0	0	0
29/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
29/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	16.0000	9.0000	(43.750)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	39.0000	26.0000	(33.333)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
29/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	411.0000	479.0000	16.545	0	0	0
29/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
29/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	598.0000	671.0000	12.207	0	0	0
29/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,555.0000	4,480.0000	(1.647)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	222.0000	293.0000	31.982	0	0	0
29/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	172.0000	116.0000	(32.558)	0	0	0
29/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	123.0000	163.0000	32.520	0	0	0
29/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	1,005.0000	931.0000	(7.363)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	172.0000	116.0000	(32.558)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
29/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	363.0000	433.0000	19.284	0	0	0
29/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,345.0000	1,420.0000	5.576	0	0	0
29/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	269.0000	341.0000	26.766	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
29/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,105.0000	1,030.0000	(6.787)	0	0	0
29/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
29/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	82.0000	107.0000	30.488	0	0	0
29/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,655.0000	4,580.0000	(1.611)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,155.0000	1,080.0000	(6.494)	0	0	0
29/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	334.0000	267.0000	(20.060)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	250.0000	187.0000	(25.200)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	955.0000	881.0000	(7.749)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	137.0000	87.0000	(36.496)	0	0	0
29/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,155.0000	3,080.0000	(2.377)	0	0	0
29/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	6,055.0000	5,980.0000	(1.239)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,055.0000	980.0000	(7.109)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	610.0000	537.0000	(11.967)	0	0	0
29/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,055.0000	980.0000	(7.109)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	78.0000	43.0000	(44.872)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	906.0000	831.0000	(8.278)	0	0	0
29/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	316.0000	387.0000	22.468	0	0	0
29/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	78.0000	43.0000	(44.872)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,555.0000	1,480.0000	(4.823)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
29/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	856.0000	781.0000	(8.762)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	378.0000	309.0000	(18.254)	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
29/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,455.0000	1,380.0000	(5.155)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	856.0000	781.0000	(8.762)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	806.0000	732.0000	(9.181)	0	0	0
29/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,205.0000	1,130.0000	(6.224)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,355.0000	1,280.0000	(5.535)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,555.0000	1,480.0000	(4.823)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,305.0000	1,230.0000	(5.747)	0	0	0
29/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,655.0000	1,580.0000	(4.532)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	955.0000	881.0000	(7.749)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,355.0000	1,280.0000	(5.535)	0	0	0
29/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,455.0000	1,380.0000	(5.155)	0	0	0
29/05/2009	ZAAD	2009/09/14			Currency Future	6.4086	6.4857	1.203	0.0000	0.0000	51,174
29/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	868.0000	807.0000	(7.028)	0	0	0
29/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	83.0000	66.0000	(20.482)	0	0	0
29/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,141.0000	6,064.0000	(1.254)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	165.0000	183.0000	10.909	0	0	0
29/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	77.0000	92.0000	19.481	0	0	0
29/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	61.0000	47.0000	(22.951)	0	0	0
29/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,859.0000	2,936.0000	2.693	0	0	0
29/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	0.0000	364.0000	100.000	0	0	0
29/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	167.0000	136.0000	(18.563)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	375.0000	422.0000	12.533	0	0	0
29/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	954.0000	890.0000	(6.709)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	827.0000	766.0000	(7.376)	0	0	0
29/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,359.0000	4,436.0000	1.766	0	0	0
29/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	0.0000	179.0000	100.000	0	0	0
29/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	375.0000	422.0000	12.533	0	0	0
29/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	167.0000	136.0000	(18.563)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	63.0000	76.0000	20.635	0	0	0
29/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	620.0000	683.0000	10.161	0	0	0
29/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	63.0000	76.0000	20.635	0	0	0
29/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	706.0000	649.0000	(8.074)	0	0	0
29/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	303.0000	339.0000	11.881	0	0	0
29/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	216.0000	179.0000	(17.130)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	56.0000	68.0000	21.429	0	0	0
29/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	661.0000	725.0000	9.682	0	0	0
29/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	911.0000	848.0000	(6.915)	0	0	0
29/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,859.0000	5,936.0000	1.314	0	0	0
29/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	336.0000	289.0000	(13.988)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	349.0000	392.0000	12.321	0	0	0
29/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	94.0000	112.0000	19.149	0	0	0
29/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	325.0000	364.0000	12.000	0	0	0
29/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	77.0000	92.0000	19.481	0	0	0
29/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	542.0000	601.0000	10.886	0	0	0
29/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	580.0000	641.0000	10.517	0	0	0
29/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	70.0000	84.0000	20.000	0	0	0
29/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	557.0000	498.0000	(10.592)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	245.0000	275.0000	12.245	0	0	0
29/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	405.0000	353.0000	(12.840)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,132.0000	1,064.0000	(6.007)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	436.0000	488.0000	11.927	0	0	0
29/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	85.0000	102.0000	20.000	0	0	0
29/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	557.0000	498.0000	(10.592)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	191.0000	156.0000	(18.325)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	868.0000	807.0000	(7.028)	0	0	0
29/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	52.0000	40.0000	(23.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	304.0000	259.0000	(14.803)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	114.0000	135.0000	18.421	0	0	0
29/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,360.0000	1,437.0000	5.662	0	0	0
29/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	165.0000	183.0000	10.909	0	0	0
29/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	370.0000	321.0000	(13.243)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	786.0000	726.0000	(7.634)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	998.0000	933.0000	(6.513)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	96.0000	76.0000	(20.833)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	229.0000	256.0000	11.790	0	0	0
29/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	629.0000	576.0000	(8.426)	0	0	0
29/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	304.0000	259.0000	(14.803)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	214.0000	239.0000	11.682	0	0	0
29/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	51.0000	62.0000	21.569	0	0	0
29/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	72.0000	56.0000	(22.222)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	954.0000	890.0000	(6.709)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	273.0000	230.0000	(15.751)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	244.0000	204.0000	(16.393)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	745.0000	687.0000	(7.785)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	200.0000	223.0000	11.500	0	0	0
29/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	41.0000	50.0000	21.951	0	0	0
29/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	505.0000	562.0000	11.287	0	0	0
29/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	51.0000	62.0000	21.569	0	0	0
29/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	138.0000	162.0000	17.391	0	0	0
29/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	442.0000	388.0000	(12.217)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	282.0000	316.0000	12.057	0	0	0
29/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	442.0000	388.0000	(12.217)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,042.0000	976.0000	(6.334)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	263.0000	295.0000	12.167	0	0	0
29/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,659.0000	5,736.0000	1.361	0	0	0
29/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	200.0000	223.0000	11.500	0	0	0
29/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	229.0000	256.0000	11.790	0	0	0
29/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	85.0000	102.0000	20.000	0	0	0
29/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	45.0000	55.0000	22.222	0	0	0
29/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	111.0000	89.0000	(19.820)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	370.0000	321.0000	(13.243)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	629.0000	576.0000	(8.426)	0	0	0
29/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	104.0000	123.0000	18.269	0	0	0
29/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,087.0000	1,020.0000	(6.164)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,042.0000	976.0000	(6.334)	0	0	0
29/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,159.0000	4,236.0000	1.851	0	0	0
29/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	188.0000	209.0000	11.170	0	0	0
29/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	827.0000	766.0000	(7.376)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	36.0000	45.0000	25.000	0	0	0
29/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	138.0000	162.0000	17.391	0	0	0
29/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	479.0000	423.0000	(11.691)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	479.0000	423.0000	(11.691)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	667.0000	612.0000	(8.246)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,178.0000	1,109.0000	(5.857)	0	0	0
29/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
29/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,652.0000	1,578.0000	(4.479)	0	0	0
29/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,641.0000	4,564.0000	(1.659)	0	0	0
29/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,659.0000	2,736.0000	2.896	0	0	0
29/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	151.0000	172.0000	13.907	0	0	0
29/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	592.0000	536.0000	(9.459)	0	0	0
29/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
29/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	127.0000	102.0000	(19.685)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	94.0000	112.0000	19.149	0	0	0
29/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,142.0000	3,065.0000	(2.451)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	405.0000	454.0000	12.099	0	0	0
29/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	146.0000	118.0000	(19.178)	0	0	0
29/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	126.0000	148.0000	17.460	0	0	0
29/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	263.0000	295.0000	12.167	0	0	0
29/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	517.0000	460.0000	(11.025)	0	0	0
29/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	786.0000	726.0000	(7.634)	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
29/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	176.0000	196.0000	11.364	0	0	0
29/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,410.0000	1,486.0000	5.390	0	0	0
29/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	188.0000	209.0000	11.170	0	0	0
29/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	470.0000	524.0000	11.489	0	0	0
29/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	126.0000	148.0000	17.460	0	0	0
29/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	273.0000	230.0000	(15.751)	0	0	0
29/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,848.0000	1,773.0000	(4.058)	0	0	0
29/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,909.0000	2,986.0000	2.647	0	0	0
29/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	667.0000	612.0000	(8.246)	0	0	0
29/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,164.0000	1,239.0000	6.443	0	0	0
29/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
29/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	282.0000	316.0000	12.057	0	0	0
29/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,341.0000	3,264.0000	(2.305)	0	0	0
29/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,604.0000	1,530.0000	(4.613)	0	0	0
29/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,841.0000	4,764.0000	(1.591)	0	0	0
29/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,092.0000	3,015.0000	(2.490)	0	0	0
29/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,091.0000	6,014.0000	(1.264)	0	0	0
29/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,341.0000	6,264.0000	(1.214)	0	0	0
29/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,409.0000	4,486.0000	1.746	0	0	0
29/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,591.0000	4,514.0000	(1.677)	0	0	0
29/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	745.0000	687.0000	(7.785)	0	0	0
29/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,909.0000	5,986.0000	1.303	0	0	0
29/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	104.0000	123.0000	18.269	0	0	0
29/05/2009	ZAAD	2009/12/14			Currency Future	6.4653	6.5447	1.228	6.5100	6.5100	215
29/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	791.0000	739.0000	(6.574)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	555.0000	607.0000	9.369	0	0	0
29/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	234.0000	200.0000	(14.530)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	211.0000	179.0000	(15.166)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	0.0000	641.0000	100.000	0	0	0
29/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	259.0000	222.0000	(14.286)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	451.0000	491.0000	8.869	0	0	0
29/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	207.0000	233.0000	12.560	0	0	0
29/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	154.0000	132.0000	(14.286)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	500.0000	544.0000	8.800	0	0	0
29/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	526.0000	573.0000	8.935	0	0	0
29/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	267.0000	289.0000	8.240	0	0	0
29/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	438.0000	390.0000	(10.959)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	190.0000	162.0000	(14.737)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	374.0000	329.0000	(12.032)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	353.0000	385.0000	9.065	0	0	0
29/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	500.0000	544.0000	8.800	0	0	0
29/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	181.0000	205.0000	13.260	0	0	0
29/05/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	0.0000	146.0000	100.000	0	0	0
29/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	720.0000	670.0000	(6.944)	0	0	0
29/05/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	652.0000	595.0000	(8.742)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	235.0000	264.0000	12.340	0	0	0
29/05/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	371.0000	404.0000	8.895	0	0	0
29/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	148.0000	168.0000	13.514	0	0	0
29/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	390.0000	424.0000	8.718	0	0	0
29/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,885.0000	4,805.0000	(1.638)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	474.0000	516.0000	8.861	0	0	0
29/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	390.0000	424.0000	8.718	0	0	0
29/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	982.0000	924.0000	(5.906)	0	0	0
29/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	866.0000	811.0000	(6.351)	0	0	0
29/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	405.0000	359.0000	(11.358)	0	0	0
29/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	221.0000	249.0000	12.670	0	0	0
29/05/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
29/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	158.0000	180.0000	13.924	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,387.0000	3,308.0000	(2.332)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	279.0000	303.0000	8.602	0	0	0
29/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	374.0000	329.0000	(12.032)	0	0	0
29/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	755.0000	704.0000	(6.755)	0	0	0
29/05/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,088.0000	3,010.0000	(2.526)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	720.0000	670.0000	(6.944)	0	0	0
29/05/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,385.0000	6,305.0000	(1.253)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	614.0000	558.0000	(9.121)	0	0	0
29/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	904.0000	848.0000	(6.195)	0	0	0
29/05/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	181.0000	205.0000	13.260	0	0	0
29/05/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,365.0000	4,445.0000	1.833	0	0	0
29/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	344.0000	300.0000	(12.791)	0	0	0
29/05/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	194.0000	219.0000	12.887	0	0	0
29/05/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,585.0000	4,506.0000	(1.723)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	344.0000	300.0000	(12.791)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	251.0000	276.0000	9.960	0	0	0
29/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	306.0000	333.0000	8.824	0	0	0
29/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	321.0000	349.0000	8.723	0	0	0
29/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	169.0000	192.0000	13.609	0	0	0
29/05/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	943.0000	885.0000	(6.151)	0	0	0
29/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,865.0000	2,945.0000	2.792	0	0	0
29/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	614.0000	558.0000	(9.121)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	336.0000	366.0000	8.929	0	0	0
29/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	541.0000	488.0000	(9.797)	0	0	0
29/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	828.0000	774.0000	(6.522)	0	0	0
29/05/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,426.0000	1,503.0000	5.400	0	0	0
29/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	866.0000	811.0000	(6.351)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	685.0000	632.0000	(7.737)	0	0	0
29/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	541.0000	488.0000	(9.797)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	471.0000	422.0000	(10.403)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	409.0000	445.0000	8.802	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
29/05/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	430.0000	467.0000	8.605	0	0	0
29/05/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,378.0000	1,454.0000	5.515	0	0	0
29/05/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,115.0000	4,195.0000	1.944	0	0	0
29/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	505.0000	454.0000	(10.099)	0	0	0
29/05/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	409.0000	445.0000	8.802	0	0	0
29/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
29/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	791.0000	739.0000	(6.574)	0	0	0
29/05/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
29/05/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,914.0000	1,841.0000	(3.814)	0	0	0
29/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,085.0000	6,005.0000	(1.315)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	315.0000	272.0000	(13.651)	0	0	0
29/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,915.0000	2,995.0000	2.744	0	0	0
29/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	207.0000	233.0000	12.560	0	0	0
29/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,865.0000	5,945.0000	1.364	0	0	0
29/05/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	279.0000	303.0000	8.602	0	0	0
29/05/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,915.0000	5,995.0000	1.352	0	0	0
29/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	235.0000	264.0000	12.340	0	0	0
29/05/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,615.0000	5,695.0000	1.425	0	0	0
29/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	292.0000	317.0000	8.562	0	0	0
29/05/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,415.0000	4,495.0000	1.812	0	0	0
29/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	234.0000	200.0000	(14.530)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	286.0000	246.0000	(13.986)	0	0	0
29/05/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	577.0000	523.0000	(9.359)	0	0	0
29/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	451.0000	491.0000	8.869	0	0	0
29/05/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,635.0000	4,556.0000	(1.704)	0	0	0
29/05/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,615.0000	2,695.0000	3.059	0	0	0
29/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	685.0000	632.0000	(7.737)	0	0	0
29/05/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	48.0000	57.0000	18.750	0	0	0
29/05/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,135.0000	6,055.0000	(1.304)	0	0	0
29/05/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,145.0000	1,218.0000	6.376	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/05/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,633.0000	1,562.0000	(4.348)	0	0	0
29/05/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	353.0000	385.0000	9.065	0	0	0
29/05/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	251.0000	276.0000	9.960	0	0	0
29/05/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	620.0000	676.0000	9.032	0	0	0
29/05/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	45.0000	53.0000	17.778	0	0	0
29/05/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
29/05/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	125.0000	106.0000	(15.200)	0	0	0
29/05/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	438.0000	390.0000	(10.959)	0	0	0
29/05/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
29/05/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	30.0000	23.0000	(23.333)	0	0	0
29/05/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	690.0000	750.0000	8.696	0	0	0
29/05/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
29/05/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,138.0000	3,059.0000	(2.518)	0	0	0
29/05/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	505.0000	454.0000	(10.099)	0	0	0
29/05/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,679.0000	1,608.0000	(4.229)	0	0	0
29/05/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	321.0000	349.0000	8.723	0	0	0
29/05/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	306.0000	333.0000	8.824	0	0	0
29/05/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	286.0000	246.0000	(13.986)	0	0	0

**Grand Total:** **972,566**