



Derivatives High/Low Report

High/Low for 20/05/2009

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
20/05/2009	\$ / R 2009/06/12			Currency Future	8.4941	8.3620	(1.555)	8.5100	8.3500	348,025
20/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,369.0000	1,493.0000	9.058	0	0	0
20/05/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,059.0000	2,190.0000	6.362	0	0	0
20/05/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,418.0000	1,543.0000	8.815	0	0	0
20/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	14.0000	6.0000	(57.143)	0	0	0
20/05/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	37.0000	19.0000	(48.649)	0	0	0
20/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,406.0000	3,538.0000	3.876	0	0	0
20/05/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,175.0000	1,296.0000	10.298	0	0	0
20/05/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,861.0000	1,990.0000	6.932	0	0	0
20/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,358.0000	2,489.0000	5.556	0	0	0
20/05/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	85.0000	51.0000	(40.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,223.0000	1,345.0000	9.975	0	0	0
20/05/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	3,256.0000	3,388.0000	4.054	0	0	0
20/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	19.0000	8.0000	(57.895)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	1,960.0000	2,090.0000	6.633	0	0	0
20/05/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,156.0000	3,288.0000	4.183	0	0	0
20/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	491.0000	589.0000	19.959	0	0	0
20/05/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
20/05/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,109.0000	2,239.0000	6.164	0	0	0
20/05/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	56.0000	31.0000	(44.643)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,056.0000	3,188.0000	4.319	0	0	0
20/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	162.0000	213.0000	31.481	0	0	0
20/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,861.0000	1,990.0000	6.932	0	0	0
20/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	124.0000	162.0000	30.645	0	0	0
20/05/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	2,258.0000	2,389.0000	5.802	0	0	0
20/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	256.0000	175.0000	(31.641)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	12.0000	5.0000	(58.333)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	662.0000	769.0000	16.163	0	0	0
20/05/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	201.0000	138.0000	(31.343)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	228.0000	156.0000	(31.579)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	318.0000	224.0000	(29.560)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,663.0000	1,791.0000	7.697	0	0	0
20/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,556.0000	3,688.0000	3.712	0	0	0
20/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	183.0000	244.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	797.0000	909.0000	14.053	0	0	0
20/05/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	142.0000	184.0000	29.577	0	0	0
20/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	30.0000	15.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,456.0000	3,588.0000	3.819	0	0	0
20/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	146.0000	96.0000	(34.247)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	118.0000	75.0000	(36.441)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	1
20/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	352.0000	254.0000	(27.841)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	936.0000	1,053.0000	12.500	0	0	0
20/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,656.0000	3,788.0000	3.611	0	0	0
20/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,565.0000	1,691.0000	8.051	0	0	0
20/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,657.0000	2,789.0000	4.968	0	0	0
20/05/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	108.0000	142.0000	31.481	0	0	0
20/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	207.0000	276.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	374.0000	463.0000	23.797	0	0	0
20/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,712.0000	1,841.0000	7.535	0	0	0
20/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,308.0000	2,439.0000	5.676	0	0	0
20/05/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	286.0000	196.0000	(31.469)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	2,500
20/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	56.0000	31.0000	(44.643)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,757.0000	2,889.0000	4.788	0	0	0
20/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	2,957.0000	3,088.0000	4.430	0	0	0
20/05/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	62.0000	35.0000	(43.548)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,175.0000	1,296.0000	10.298	0	0	0
20/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	503.0000	392.0000	(22.068)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,657.0000	2,789.0000	4.968	0	0	0
20/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,807.0000	2,938.0000	4.667	0	0	0
20/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	302.0000	384.0000	27.152	0	0	0
20/05/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	50.0000	27.0000	(46.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	843.0000	957.0000	13.523	0	0	0
20/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,418.0000	1,543.0000	8.815	0	0	0
20/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	19.0000	8.0000	(57.895)	0	0	1
20/05/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	2,009.0000	2,140.0000	6.521	0	0	0
20/05/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	59.0000	80.0000	35.593	0	0	0
20/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,607.0000	2,739.0000	5.063	0	0	0
20/05/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	3,106.0000	3,238.0000	4.250	0	0	0
20/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	37.0000	19.0000	(48.649)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	17.0000	7.0000	(58.824)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	424.0000	320.0000	(24.528)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	491.0000	589.0000	19.959	0	0	0
20/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	9.0000	3.0000	(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
20/05/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	337.0000	422.0000	25.223	0	0	0
20/05/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	2,507.0000	2,639.0000	5.265	0	0	0
20/05/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	41.0000	21.0000	(48.780)	0	0	2,000
20/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,126.0000	1,247.0000	10.746	0	0	0
20/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,223.0000	1,345.0000	9.975	0	0	0
20/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,857.0000	2,988.0000	4.585	0	0	0
20/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	106.0000	66.0000	(37.736)	0	0	0
20/05/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	146.0000	96.0000	(34.247)	0	0	0
20/05/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	412.0000	504.0000	22.330	0	0	0
20/05/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,811.0000	1,940.0000	7.123	0	0	0
20/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	12.0000	5.0000	(58.333)	0	0	0
20/05/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	412.0000	504.0000	22.330	0	0	0
20/05/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	843.0000	957.0000	13.523	0	0	0
20/05/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	3,206.0000	3,338.0000	4.117	0	0	0
20/05/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	131.0000	84.0000	(35.878)	0	0	0
20/05/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	106.0000	66.0000	(37.736)	0	0	50
20/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	269.0000	346.0000	28.625	0	0	0
20/05/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	3,007.0000	3,138.0000	4.357	0	0	0
20/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	302.0000	384.0000	27.152	0	0	0
20/05/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	751.0000	862.0000	14.780	0	0	0
20/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	14.0000	6.0000	(57.143)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,158.0000	2,289.0000	6.070	0	0	0
20/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,109.0000	2,239.0000	6.164	0	0	0
20/05/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	2,457.0000	2,589.0000	5.372	0	0	0
20/05/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	163.0000	108.0000	(33.742)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,078.0000	1,198.0000	11.132	0	0	0
20/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,320.0000	1,444.0000	9.394	0	0	0
20/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	162.0000	213.0000	31.481	0	0	0
20/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,907.0000	3,038.0000	4.506	0	0	0
20/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	20.0000	9.0000	(55.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,506.0000	3,638.0000	3.765	0	0	0
20/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,356.0000	3,488.0000	3.933	0	0	0
20/05/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	80.0000	108.0000	35.000	0	0	0
20/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,756.0000	3,888.0000	3.514	0	0	0
20/05/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,565.0000	1,691.0000	8.051	0	0	0
20/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	2,707.0000	2,839.0000	4.876	0	0	0
20/05/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	451.0000	546.0000	21.064	0	0	0
20/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	85.0000	51.0000	(40.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	23.0000	10.0000	(56.522)	0	0	0
20/05/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	4,306.0000	4,438.0000	3.065	0	0	0
20/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	9.0000	3.0000	(66.667)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,557.0000	2,689.0000	5.162	0	0	0
20/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	387.0000	286.0000	(26.098)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	45.0000	24.0000	(46.667)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,811.0000	1,940.0000	7.123	0	0	0
20/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,358.0000	2,489.0000	5.556	0	0	0
20/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	256.0000	175.0000	(31.641)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,407.0000	2,539.0000	5.484	0	0	0
20/05/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	93.0000	124.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	237.0000	310.0000	30.802	0	0	0
20/05/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	95.0000	58.0000	(38.947)	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
20/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	662.0000	769.0000	16.163	0	0	0
20/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,607.0000	2,739.0000	5.063	0	0	0
20/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	181.0000	122.0000	(32.597)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	618.0000	723.0000	16.990	0	0	0
20/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	77.0000	45.0000	(41.558)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,306.0000	3,438.0000	3.993	0	0	0
20/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	269.0000	346.0000	28.625	0	0	0
20/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	20.0000	9.0000	(55.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,407.0000	2,539.0000	5.484	0	0	0
20/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	131.0000	84.0000	(35.878)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	163.0000	108.0000	(33.742)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,126.0000	1,247.0000	10.746	0	0	0
20/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,059.0000	2,190.0000	6.362	0	0	0
20/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	30.0000	15.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	181.0000	122.0000	(32.597)	0	0	0
20/05/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	3,694.0000	3,562.0000	(3.573)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	751.0000	862.0000	14.780	0	0	0
20/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	25.0000	11.0000	(56.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	936.0000	1,053.0000	12.500	0	0	0
20/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	237.0000	310.0000	30.802	0	0	0
20/05/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,910.0000	2,040.0000	6.806	0	0	0
20/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	77.0000	45.0000	(41.558)	0	0	0
20/05/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,806.0000	6,938.0000	1.939	0	0	0
20/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	45.0000	24.0000	(46.667)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,762.0000	1,890.0000	7.264	0	0	0
20/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	533.0000	633.0000	18.762	0	0	0
20/05/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	69.0000	40.0000	(42.029)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	228.0000	156.0000	(31.579)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,320.0000	1,444.0000	9.394	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	5,306.0000	5,438.0000	2.488	0	0	0
20/05/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	337.0000	422.0000	25.223	0	0	0
20/05/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	1,271.0000	1,394.0000	9.677	0	0	0
20/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	183.0000	244.0000	33.333	0	0	0
20/05/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	575.0000	678.0000	17.913	0	0	5
20/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	533.0000	633.0000	18.762	0	0	0
20/05/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	16.0000	6.0000	(62.500)	0	0	0
20/05/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	1,031.0000	1,149.0000	11.445	0	0	0
20/05/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	200
20/05/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,208.0000	2,339.0000	5.933	0	0	0
20/05/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	706.0000	815.0000	15.439	0	0	0
20/05/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	100
20/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,614.0000	1,741.0000	7.869	0	0	0
20/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,712.0000	1,841.0000	7.535	0	0	0
20/05/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,910.0000	2,040.0000	6.806	0	0	0
20/05/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,308.0000	2,439.0000	5.676	0	0	0
20/05/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
20/05/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,467.0000	1,592.0000	8.521	0	0	0
20/05/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,078.0000	1,198.0000	11.132	0	0	0
20/05/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
20/05/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	220
20/05/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,158.0000	2,289.0000	6.070	0	0	0
20/05/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	3,806.0000	3,938.0000	3.468	0	0	0
20/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,663.0000	1,791.0000	7.697	0	0	0
20/05/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	23.0000	10.0000	(56.522)	0	0	0
20/05/2009	\$ / R 2009/06/12	3.30	Call	Currency Future	5,194.0000	5,062.0000	(2.541)	0	0	0
20/05/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	2,194.0000	2,062.0000	(6.016)	0	0	0
20/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
20/05/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,369.0000	1,493.0000	9.058	0	0	0
20/05/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	24.0000	35.0000	45.833	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	889.0000	1,005.0000	13.048	0	0	0
20/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	719.0000	597.0000	(16.968)	0	0	0
20/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,614.0000	1,741.0000	7.869	0	0	0
20/05/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,516.0000	1,642.0000	8.311	0	0	0
20/05/2009	\$ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	2,000
20/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	124.0000	162.0000	30.645	0	0	0
20/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	4,056.0000	4,188.0000	3.254	0	0	0
20/05/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,456.0000	4,588.0000	2.962	0	0	0
20/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
20/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	3,044.0000	2,912.0000	(4.336)	0	0	0
20/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	2,045.0000	1,913.0000	(6.455)	0	0	0
20/05/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	1,050.0000	921.0000	(12.286)	0	0	0
20/05/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	4,044.0000	3,912.0000	(3.264)	0	0	0
20/05/2009	\$ / R	2009/06/12	13.10	Put	Currency Future	4,606.0000	4,738.0000	2.866	0	0	0
20/05/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	3,944.0000	3,812.0000	(3.347)	0	0	0
20/05/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	5,444.0000	5,312.0000	(2.425)	0	0	0
20/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	2,944.0000	2,812.0000	(4.484)	0	0	0
20/05/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,444.0000	2,312.0000	(5.401)	0	0	0
20/05/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,945.0000	1,813.0000	(6.787)	0	0	0
20/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,606.0000	3,738.0000	3.661	0	0	0
20/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,056.0000	5,188.0000	2.611	0	0	0
20/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,556.0000	6,688.0000	2.013	0	0	0
20/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,056.0000	3,188.0000	4.319	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	318.0000	224.0000	(29.560)	0	0	0
20/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
20/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,894.0000	2,762.0000	(4.561)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,467.0000	1,592.0000	8.521	0	0	0
20/05/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,557.0000	2,689.0000	5.162	0	0	0
20/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	905.0000	779.0000	(13.923)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
20/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	953.0000	826.0000	(13.326)	0	0	0
20/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
20/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	983.0000	1,101.0000	12.004	0	0	0
20/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,907.0000	3,038.0000	4.506	0	0	0
20/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,895.0000	1,763.0000	(6.966)	0	0	0
20/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,556.0000	3,688.0000	3.712	0	0	0
20/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	3,894.0000	3,762.0000	(3.390)	0	0	0
20/05/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,807.0000	2,938.0000	4.667	0	0	0
20/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,106.0000	4,238.0000	3.215	0	0	0
20/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,857.0000	2,988.0000	4.585	0	0	0
20/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	27.0000	13.0000	(51.852)	0	0	0
20/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,406.0000	4,538.0000	2.996	0	0	0
20/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	33.0000	17.0000	(48.485)	0	0	0
20/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,406.0000	3,538.0000	3.876	0	0	0
20/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	33.0000	17.0000	(48.485)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	889.0000	1,005.0000	13.048	0	0	0
20/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	6.65	Call	Currency Future	1,845.0000	1,713.0000	(7.154)	0	0	0
20/05/2009	\$ / R	2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	7.65	Call	Currency Future	858.0000	733.0000	(14.569)	0	0	0
20/05/2009	\$ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	7.65	Put	Currency Future	14.0000	21.0000	50.000	0	0	0
20/05/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	4,656.0000	4,788.0000	2.835	0	0	0
20/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	27.0000	13.0000	(51.852)	0	0	0
20/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	983.0000	1,101.0000	12.004	0	0	0
20/05/2009	\$ / R	2009/06/12	5.65	Call	Currency Future	2,844.0000	2,712.0000	(4.641)	0	0	0
20/05/2009	\$ / R	2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,844.0000	3,712.0000	(3.434)	0	0	0
20/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,744.0000	3,612.0000	(3.526)	0	0	0
20/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,256.0000	4,388.0000	3.102	0	0	0
20/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,744.0000	2,612.0000	(4.810)	0	0	0
20/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	764.0000	642.0000	(15.969)	0	0	0
20/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,745.0000	1,613.0000	(7.564)	0	0	0
20/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	20.0000	30.0000	50.000	0	0	0
20/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,556.0000	4,688.0000	2.897	0	0	0
20/05/2009	\$ / R	2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	5.50	Call	Currency Future	0.0000	2,862.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	4.50	Call	Currency Future	0.0000	3,862.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/06/12	6.50	Call	Currency Future	0.0000	1,863.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/06/12	6.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/06/12	7.50	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/06/12	13.00	Put	Currency Future	0.0000	4,638.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/06/12	7.50	Call	Currency Future	0.0000	873.0000	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
20/05/2009	\$ / R	2009/09/14			Currency Future	8.6353	8.5000	(1.567)	8.5900	8.5000	14,402
20/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	1,105.0000	994.0000	(10.045)	0	0	13,157
20/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	127.0000	108.0000	(14.961)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	111.0000	94.0000	(15.315)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	66.0000	55.0000	(16.667)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,566.0000	1,679.0000	7.216	0	0	0
20/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,976.0000	2,094.0000	5.972	0	0	0
20/05/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,731.0000	2,855.0000	4.540	0	0	0
20/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	628.0000	716.0000	14.013	0	0	0
20/05/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	94.0000	79.0000	(15.957)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	157.0000	134.0000	(14.650)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	363.0000	316.0000	(12.948)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,009.0000	1,112.0000	10.208	0	0	0
20/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,209.0000	2,329.0000	5.432	0	0	0
20/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,792.0000	1,908.0000	6.473	0	0	0
20/05/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	69.0000	94.0000	36.232	0	0	0
20/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,883.0000	2,001.0000	6.267	0	0	0
20/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	136.0000	116.0000	(14.706)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	104.0000	88.0000	(15.385)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,701.0000	1,816.0000	6.761	0	0	0
20/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,346.0000	1,455.0000	8.098	0	0	0
20/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	169.0000	144.0000	(14.793)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	91.0000	77.0000	(15.385)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,303.0000	2,424.0000	5.254	0	0	0
20/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	182.0000	155.0000	(14.835)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,521.0000	1,634.0000	7.429	0	0	0
20/05/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	433.0000	508.0000	17.321	0	0	0
20/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	119.0000	101.0000	(15.126)	0	0	1,000
20/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,256.0000	2,377.0000	5.363	0	0	0
20/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	468.0000	408.0000	(12.821)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,022.0000	2,141.0000	5.885	0	0	0
20/05/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	462.0000	541.0000	17.100	0	0	0
20/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,837.0000	1,954.0000	6.369	0	0	0
20/05/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	448.0000	391.0000	(12.723)	0	0	100
20/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	123.0000	104.0000	(15.447)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	204.0000	174.0000	(14.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	245.0000	212.0000	(13.469)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	107.0000	91.0000	(14.953)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	404.0000	476.0000	17.822	0	0	0
20/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,701.0000	1,816.0000	6.761	0	0	0
20/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	107.0000	91.0000	(14.953)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	97.0000	82.0000	(15.464)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,350.0000	2,472.0000	5.191	0	0	0
20/05/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	489.0000	426.0000	(12.883)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	736.0000	829.0000	12.636	0	0	0
20/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	136.0000	116.0000	(14.706)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	559.0000	643.0000	15.027	0	0	0
20/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	850.0000	947.0000	11.412	0	0	0
20/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	411.0000	358.0000	(12.895)	0	0	13,157
20/05/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	526.0000	608.0000	15.589	0	0	0
20/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	285.0000	247.0000	(13.333)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	189.0000	161.0000	(14.815)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,539.0000	2,663.0000	4.884	0	0	0
20/05/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	395.0000	343.0000	(13.165)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	494.0000	574.0000	16.194	0	0	0
20/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	321.0000	279.0000	(13.084)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	429.0000	374.0000	(12.821)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,303.0000	1,411.0000	8.289	0	0	0
20/05/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	115.0000	98.0000	(14.783)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,610.0000	1,724.0000	7.081	0	0	0
20/05/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,397.0000	2,519.0000	5.090	0	0	0
20/05/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,929.0000	2,048.0000	6.169	0	0	0
20/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,069.0000	2,188.0000	5.752	0	0	0
20/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,883.0000	2,001.0000	6.267	0	0	0
20/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	146.0000	124.0000	(15.068)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,162.0000	2,282.0000	5.550	0	0	0
20/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,350.0000	2,472.0000	5.191	0	0	0
20/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,069.0000	2,188.0000	5.752	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	80.0000	67.0000	(16.250)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	254.0000	220.0000	(13.386)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,022.0000	2,141.0000	5.885	0	0	0
20/05/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,444.0000	2,567.0000	5.033	0	0	0
20/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	169.0000	144.0000	(14.793)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,134.0000	1,239.0000	9.259	0	0	0
20/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	309.0000	268.0000	(13.269)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	969.0000	1,070.0000	10.423	0	0	0
20/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,683.0000	2,807.0000	4.622	0	0	0
20/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	219.0000	189.0000	(13.699)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	245.0000	212.0000	(13.469)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	82.0000	69.0000	(15.854)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	104.0000	88.0000	(15.385)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	119.0000	101.0000	(15.126)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	773.0000	868.0000	12.290	0	0	0
20/05/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	929.0000	1,029.0000	10.764	0	0	0
20/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,433.0000	1,544.0000	7.746	0	0	0
20/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,116.0000	2,235.0000	5.624	0	0	0
20/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,346.0000	1,455.0000	8.098	0	0	0
20/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	88.0000	74.0000	(15.909)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	182.0000	155.0000	(14.835)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,009.0000	1,112.0000	10.208	0	0	0
20/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,303.0000	2,424.0000	5.254	0	0	0
20/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	88.0000	74.0000	(15.909)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	141.0000	120.0000	(14.894)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	264.0000	229.0000	(13.258)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	236.0000	204.0000	(13.559)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,792.0000	1,908.0000	6.473	0	0	0
20/05/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	811.0000	907.0000	11.837	0	0	0
20/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	175.0000	149.0000	(14.857)	0	0	0
20/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,438.0000	2,305.0000	(5.455)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	211.0000	181.0000	(14.218)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,655.0000	1,770.0000	6.949	0	0	0
20/05/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	297.0000	257.0000	(13.468)	0	0	0
20/05/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,261.0000	1,368.0000	8.485	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,050.0000	1,154.0000	9.905	0	0	0
20/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,390.0000	1,499.0000	7.842	0	0	0
20/05/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,602.0000	3,730.0000	3.554	0	0	0
20/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	196.0000	168.0000	(14.286)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,176.0000	1,281.0000	8.929	0	0	0
20/05/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,134.0000	1,239.0000	9.259	0	0	0
20/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	204.0000	174.0000	(14.706)	0	0	0
20/05/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,746.0000	1,862.0000	6.644	0	0	0
20/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	127.0000	108.0000	(14.961)	0	0	0
20/05/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	123.0000	104.0000	(15.447)	0	0	0
20/05/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	196.0000	168.0000	(14.286)	0	0	0
20/05/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	146.0000	124.0000	(15.068)	0	0	0
20/05/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,075.0000	5,208.0000	2.621	0	0	0
20/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,261.0000	1,368.0000	8.485	0	0	0
20/05/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	2,779.0000	2,904.0000	4.498	0	0	0
20/05/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	141.0000	120.0000	(14.894)	0	0	0
20/05/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,837.0000	1,954.0000	6.369	0	0	0
20/05/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,610.0000	1,724.0000	7.081	0	0	0
20/05/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,587.0000	2,711.0000	4.793	0	0	0
20/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,218.0000	1,324.0000	8.703	0	0	0
20/05/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	101.0000	85.0000	(15.842)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	162.0000	139.0000	(14.198)	0	0	0
20/05/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	64.0000	54.0000	(15.625)	0	0	0
20/05/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/05/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,488.0000	2,354.0000	(5.386)	0	0	0
20/05/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
20/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,655.0000	1,770.0000	6.949	0	0	0
20/05/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
20/05/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,567.0000	6,702.0000	2.056	0	0	0
20/05/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	101.0000	85.0000	(15.842)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,433.0000	1,544.0000	7.746	0	0	0
20/05/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,477.0000	1,589.0000	7.583	0	0	0
20/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	285.0000	247.0000	(13.333)	0	0	0
20/05/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	558.0000	488.0000	(12.545)	0	0	0
20/05/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	534.0000	466.0000	(12.734)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,385.0000	4,515.0000	2.965	0	0	0
20/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,116.0000	2,235.0000	5.624	0	0	0
20/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	211.0000	181.0000	(14.218)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	42.0000	60.0000	42.857	0	0	0
20/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	378.0000	329.0000	(12.963)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	726.0000	640.0000	(11.846)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,092.0000	1,196.0000	9.524	0	0	0
20/05/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	323.0000	388.0000	20.124	0	0	0
20/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	349.0000	416.0000	19.198	0	0	0
20/05/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	664.0000	585.0000	(11.898)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	131.0000	112.0000	(14.504)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	593.0000	679.0000	14.503	0	0	0
20/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	229.0000	285.0000	24.454	0	0	0
20/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
20/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,566.0000	1,679.0000	7.216	0	0	0
20/05/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,899.0000	1,766.0000	(7.004)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	24.0000	36.0000	50.000	0	0	0
20/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	6,767.0000	6,901.0000	1.980	0	0	0
20/05/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
20/05/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	1,278.0000	1,160.0000	(9.233)	0	0	0
20/05/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,460.0000	1,336.0000	(8.493)	0	0	0
20/05/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,189.0000	4,319.0000	3.103	0	0	0
20/05/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,949.0000	1,815.0000	(6.875)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,213.0000	3,340.0000	3.953	0	0	0
20/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	274.0000	334.0000	21.898	0	0	0
20/05/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	5,235.0000	5,100.0000	(2.579)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,492.0000	2,615.0000	4.936	0	0	0
20/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	348.0000	303.0000	(12.931)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	609.0000	534.0000	(12.315)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	87.0000	115.0000	32.184	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	663.0000	753.0000	13.575	0	0	0
20/05/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
20/05/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	254.0000	220.0000	(13.386)	0	0	0
20/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,241.0000	2,109.0000	(5.890)	0	0	0
20/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,735.0000	3,600.0000	(3.614)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	1,022.0000	915.0000	(10.470)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	867.0000	767.0000	(11.534)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,176.0000	1,281.0000	8.929	0	0	0
20/05/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,435.0000	5,300.0000	(2.484)	0	0	0
20/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
20/05/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
20/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,273.0000	5,406.0000	2.522	0	0	0
20/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,935.0000	3,800.0000	(3.431)	0	0	0
20/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/05/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	108.0000	139.0000	28.704	0	0	0
20/05/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	32.0000	47.0000	46.875	0	0	0
20/05/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,797.0000	3,926.0000	3.397	0	0	0
20/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	969.0000	1,070.0000	10.423	0	0	0
20/05/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	943.0000	839.0000	(11.029)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	132.0000	167.0000	26.515	0	0	0
20/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	850.0000	947.0000	11.412	0	0	0
20/05/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,850.0000	1,717.0000	(7.189)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,477.0000	1,589.0000	7.583	0	0	0
20/05/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
20/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,390.0000	1,499.0000	7.842	0	0	0
20/05/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	1,368.0000	1,247.0000	(8.845)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	274.0000	238.0000	(13.139)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	191.0000	240.0000	25.654	0	0	0
20/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,492.0000	2,615.0000	4.936	0	0	0
20/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	78.0000	104.0000	33.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	2,046.0000	1,913.0000	(6.500)	0	0	0
20/05/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
20/05/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/05/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/05/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,025.0000	5,158.0000	2.647	0	0	0
20/05/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,555.0000	1,428.0000	(8.167)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	227.0000	196.0000	(13.656)	0	0	0
20/05/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/05/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
20/05/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,587.0000	2,711.0000	4.793	0	0	0
20/05/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	889.0000	988.0000	11.136	0	0	0
20/05/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,517.0000	6,652.0000	2.072	0	0	0
20/05/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	162.0000	139.0000	(14.198)	0	0	0
20/05/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	1,063.0000	954.0000	(10.254)	0	0	0
20/05/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/05/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,553.0000	3,681.0000	3.603	0	0	0
20/05/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	208.0000	262.0000	25.962	0	0	0
20/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,218.0000	1,324.0000	8.703	0	0	0
20/05/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,539.0000	2,663.0000	4.884	0	0	0
20/05/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	236.0000	204.0000	(13.559)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	736.0000	829.0000	12.636	0	0	0
20/05/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	91.0000	77.0000	(15.385)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,050.0000	1,154.0000	9.905	0	0	0
20/05/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,506.0000	1,382.0000	(8.234)	0	0	0
20/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	175.0000	149.0000	(14.857)	0	0	0
20/05/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	21.0000	32.0000	52.381	0	0	0
20/05/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,256.0000	2,377.0000	5.363	0	0	0
20/05/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
20/05/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	693.0000	612.0000	(11.688)	0	0	0
20/05/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	3,993.0000	4,123.0000	3.256	0	0	0
20/05/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
20/05/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,635.0000	2,759.0000	4.706	0	0	0
20/05/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,020.0000	3,146.0000	4.172	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
20/05/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,998.0000	1,864.0000	(6.707)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	1,414.0000	1,291.0000	(8.699)	0	0	0
20/05/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,485.0000	5,350.0000	(2.461)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	28.0000	41.0000	46.429	0	0	0
20/05/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,985.0000	3,850.0000	(3.388)	0	0	0
20/05/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,752.0000	1,618.0000	(7.648)	0	0	0
20/05/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	97.0000	127.0000	30.928	0	0	0
20/05/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	982.0000	877.0000	(10.692)	0	0	0
20/05/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
20/05/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	699.0000	791.0000	13.162	0	0	0
20/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	309.0000	268.0000	(13.269)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	636.0000	559.0000	(12.107)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	773.0000	868.0000	12.290	0	0	0
20/05/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	335.0000	291.0000	(13.134)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	219.0000	189.0000	(13.699)	0	0	0
20/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	321.0000	279.0000	(13.084)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	251.0000	309.0000	23.108	0	0	0
20/05/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,165.0000	3,291.0000	3.981	0	0	0
20/05/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,140.0000	4,270.0000	3.140	0	0	0
20/05/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
20/05/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,116.0000	3,243.0000	4.076	0	0	0
20/05/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
20/05/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,091.0000	4,220.0000	3.153	0	0	0
20/05/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
20/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	494.0000	574.0000	16.194	0	0	0
20/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	429.0000	374.0000	(12.821)	0	0	0
20/05/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	21.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	0.0000	3,194.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	44.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	0.0000	4,171.0000	100.000	0	0	0
20/05/2009	\$ / R	2009/12/14			Currency Future	8.7681	8.6285	(1.592)	8.8000	8.6700	2,407
20/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,883.0000	1,999.0000	6.160	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	944.0000	865.0000	(8.369)	0	0	0
20/05/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	731.0000	823.0000	12.585	0	0	0
20/05/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	447.0000	408.0000	(8.725)	0	0	0
20/05/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
20/05/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,495.0000	3,623.0000	3.662	0	0	0
20/05/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	533.0000	487.0000	(8.630)	0	0	0
20/05/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,162.0000	3,289.0000	4.016	0	0	0
20/05/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	113.0000	101.0000	(10.619)	0	0	0
20/05/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	549.0000	502.0000	(8.561)	0	0	0
20/05/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	765.0000	859.0000	12.288	0	0	0
20/05/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	473.0000	433.0000	(8.457)	0	0	0
20/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	130.0000	117.0000	(10.000)	0	0	0
20/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,927.0000	3,052.0000	4.271	0	0	0
20/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	905.0000	1,004.0000	10.939	0	0	0
20/05/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,637.0000	3,765.0000	3.519	0	0	0
20/05/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,059.0000	2,177.0000	5.731	0	0	0
20/05/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,890.0000	5,023.0000	2.720	0	0	0
20/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	146.0000	131.0000	(10.274)	0	0	0
20/05/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	698.0000	789.0000	13.037	0	0	0
20/05/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	106.0000	94.0000	(11.321)	0	0	114
20/05/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,308.0000	4,439.0000	3.041	0	0	0
20/05/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,881.0000	3,005.0000	4.304	0	0	0
20/05/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	96.0000	85.0000	(11.458)	0	0	0
20/05/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
20/05/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	979.0000	1,080.0000	10.317	0	0	0
20/05/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	149.0000	134.0000	(10.067)	0	0	0
20/05/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,828.0000	3,957.0000	3.370	0	0	0
20/05/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,015.0000	2,132.0000	5.806	0	0	0
20/05/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,974.0000	3,099.0000	4.203	0	0	0
20/05/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
20/05/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,550.0000	4,682.0000	2.901	0	0	0
20/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	285.0000	260.0000	(8.772)	0	0	0
20/05/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	233.0000	211.0000	(9.442)	0	0	9,530
20/05/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	641.0000	585.0000	(8.736)	0	0	0
20/05/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	566.0000	517.0000	(8.657)	0	0	0
20/05/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	641.0000	585.0000	(8.736)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,170.0000	1,276.0000	9.060	0	0	0
20/05/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,971.0000	2,088.0000	5.936	0	0	0
20/05/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	633.0000	721.0000	13.902	0	0	0
20/05/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	698.0000	789.0000	13.037	0	0	0
20/05/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	573.0000	656.0000	14.485	0	0	0
20/05/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,581.0000	1,694.0000	7.147	0	0	0
20/05/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,988.0000	5,121.0000	2.666	0	0	0
20/05/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	620.0000	567.0000	(8.548)	0	0	0
20/05/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	299.0000	273.0000	(8.696)	0	0	0
20/05/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	292.0000	266.0000	(8.904)	0	0	0
20/05/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	142.0000	128.0000	(9.859)	0	0	0
20/05/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,404.0000	4,536.0000	2.997	0	0	0
20/05/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,374.0000	2,495.0000	5.097	0	0	0
20/05/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	0
20/05/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	602.0000	689.0000	14.452	0	0	0
20/05/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	388.0000	355.0000	(8.505)	0	0	0
20/05/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,667.0000	1,781.0000	6.839	0	0	0
20/05/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	251.0000	227.0000	(9.562)	0	0	0
20/05/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
20/05/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,331.0000	1,440.0000	8.189	0	0	0
20/05/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,304.0000	3,431.0000	3.844	0	0	0
20/05/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	196.0000	177.0000	(9.694)	0	0	0
20/05/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,624.0000	1,738.0000	7.020	0	0	0
20/05/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	601.0000	550.0000	(8.486)	0	0	0
20/05/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,741.0000	2,865.0000	4.524	0	0	0
20/05/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,923.0000	4,053.0000	3.314	0	0	0
20/05/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	94.0000	83.0000	(11.702)	0	0	0
20/05/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,372.0000	1,482.0000	8.017	0	0	0
20/05/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	239.0000	216.0000	(9.623)	0	0	0
20/05/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	91.0000	81.0000	(10.989)	0	0	0
20/05/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
20/05/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	869.0000	967.0000	11.277	0	0	0
20/05/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	340.0000	310.0000	(8.824)	0	0	0
20/05/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,598.0000	4,730.0000	2.871	0	0	0
20/05/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,036.0000	5,170.0000	2.661	0	0	0
20/05/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	265.0000	240.0000	(9.434)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	778.0000	712.0000	(8.483)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,037.0000	953.0000	(8.100)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,875.0000	4,005.0000	3.355	0	0	0
20/05/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,457.0000	1,344.0000	(7.756)	0	0	13,513
20/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	9,530
20/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,163.0000	4,294.0000	3.147	0	0	0
20/05/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	706.0000	645.0000	(8.640)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	159.0000	143.0000	(10.063)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	89.0000	115.0000	29.213	0	0	0
20/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	487.0000	445.0000	(8.624)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,797.0000	1,911.0000	6.344	0	0	0
20/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	216.0000	195.0000	(9.722)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	115.0000	103.0000	(10.435)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	219.0000	275.0000	25.571	0	0	0
20/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	386.0000	457.0000	18.394	0	0	0
20/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,447.0000	3,575.0000	3.713	0	0	0
20/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	349.0000	318.0000	(8.883)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	804.0000	735.0000	(8.582)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	573.0000	656.0000	14.485	0	0	0
20/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	488.0000	566.0000	15.984	0	0	0
20/05/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	81.0000	72.0000	(11.111)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	410.0000	483.0000	17.805	0	0	0
20/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,092.0000	1,196.0000	9.524	0	0	0
20/05/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,210.0000	1,317.0000	8.843	0	0	0
20/05/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	237.0000	295.0000	24.473	0	0	0
20/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	665.0000	755.0000	13.534	0	0	0
20/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	411.0000	375.0000	(8.759)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,788.0000	2,912.0000	4.448	0	0	0
20/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,213.0000	1,115.0000	(8.079)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	473.0000	433.0000	(8.457)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	583.0000	533.0000	(8.576)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	378.0000	345.0000	(8.730)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	905.0000	1,004.0000	10.939	0	0	0
20/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,465.0000	2,587.0000	4.949	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,103.0000	2,222.0000	5.659	0	0	0
20/05/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	156.0000	140.0000	(10.256)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	447.0000	408.0000	(8.725)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	183.0000	165.0000	(9.836)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,174.0000	1,081.0000	(7.922)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	163.0000	147.0000	(9.816)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	278.0000	253.0000	(8.993)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	566.0000	517.0000	(8.657)	0	0	13,513
20/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,413.0000	1,524.0000	7.856	0	0	0
20/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	156.0000	203.0000	30.128	0	0	0
20/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	179.0000	161.0000	(10.056)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,710.0000	1,824.0000	6.667	0	0	0
20/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	516.0000	595.0000	15.310	0	0	0
20/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	979.0000	1,080.0000	10.317	0	0	0
20/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	331.0000	302.0000	(8.761)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	221.0000	200.0000	(9.502)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,148.0000	2,267.0000	5.540	0	0	0
20/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,511.0000	2,633.0000	4.859	0	0	0
20/05/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,290.0000	1,398.0000	8.372	0	0	0
20/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	684.0000	624.0000	(8.772)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	206.0000	186.0000	(9.709)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,647.0000	4,779.0000	2.841	0	0	0
20/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	317.0000	383.0000	20.820	0	0	0
20/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	136.0000	122.0000	(10.294)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	62.0000	81.0000	30.645	0	0	0
20/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	211.0000	191.0000	(9.479)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	296.0000	359.0000	21.284	0	0	0
20/05/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	79.0000	70.0000	(11.392)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,630.0000	1,510.0000	(7.362)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,238.0000	2,357.0000	5.317	0	0	0
20/05/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,328.0000	2,449.0000	5.198	0	0	0
20/05/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	914.0000	838.0000	(8.315)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,685.0000	3,813.0000	3.474	0	0	0
20/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	285.0000	260.0000	(8.772)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,557.0000	2,679.0000	4.771	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	30.0000	40.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,744.0000	4,877.0000	2.804	0	0	0
20/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,695.0000	2,818.0000	4.564	0	0	0
20/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	974.0000	894.0000	(8.214)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,115.0000	3,241.0000	4.045	0	0	0
20/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,667.0000	1,781.0000	6.839	0	0	0
20/05/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	171.0000	154.0000	(9.942)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	77.0000	69.0000	(10.390)	0	0	0
20/05/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,539.0000	1,651.0000	7.277	0	0	0
20/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,637.0000	3,765.0000	3.519	0	0	0
20/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	830.0000	760.0000	(8.434)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,259.0000	4,390.0000	3.076	0	0	0
20/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	601.0000	550.0000	(8.486)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	307.0000	280.0000	(8.795)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	227.0000	205.0000	(9.692)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	106.0000	94.0000	(11.321)	0	0	10,100
20/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	256.0000	315.0000	23.047	0	0	0
20/05/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	362.0000	431.0000	19.061	0	0	0
20/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	633.0000	721.0000	13.902	0	0	0
20/05/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,722.0000	3,584.0000	(3.708)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	258.0000	233.0000	(9.690)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,927.0000	2,043.0000	6.020	0	0	0
20/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	206.0000	186.0000	(9.709)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	175.0000	158.0000	(9.714)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	885.0000	811.0000	(8.362)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,542.0000	1,426.0000	(7.523)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	4,841.0000	4,974.0000	2.747	0	0	0
20/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	830.0000	760.0000	(8.434)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,183.0000	5,317.0000	2.585	0	0	0
20/05/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,948.0000	1,819.0000	(6.622)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	2,238.0000	2,102.0000	(6.077)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,840.0000	1,955.0000	6.250	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	362.0000	431.0000	19.061	0	0	0
20/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,162.0000	3,289.0000	4.016	0	0	0
20/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	145.0000	187.0000	28.966	0	0	0
20/05/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
20/05/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,808.0000	6,944.0000	1.998	0	0	0
20/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,238.0000	2,357.0000	5.317	0	0	0
20/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,213.0000	1,115.0000	(8.079)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	133.0000	120.0000	(9.774)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	163.0000	147.0000	(9.816)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,131.0000	1,236.0000	9.284	0	0	0
20/05/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,603.0000	2,726.0000	4.725	0	0	0
20/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	145.0000	187.0000	28.966	0	0	0
20/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	130.0000	117.0000	(10.000)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,695.0000	2,818.0000	4.564	0	0	0
20/05/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,754.0000	1,868.0000	6.499	0	0	0
20/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	544.0000	625.0000	14.890	0	0	0
20/05/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
20/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	885.0000	811.0000	(8.362)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	804.0000	735.0000	(8.582)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	422.0000	386.0000	(8.531)	0	0	0
20/05/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,710.0000	1,824.0000	6.667	0	0	0
20/05/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	186.0000	237.0000	27.419	0	0	0
20/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	317.0000	383.0000	20.820	0	0	0
20/05/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	187.0000	169.0000	(9.626)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	1,104.0000	1,015.0000	(8.062)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,497.0000	1,608.0000	7.415	0	0	0
20/05/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,054.0000	1,157.0000	9.772	0	0	0
20/05/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	5,218.0000	5,079.0000	(2.664)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,419.0000	2,541.0000	5.043	0	0	0
20/05/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,562.0000	6,697.0000	2.057	0	0	0
20/05/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	315.0000	287.0000	(8.889)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	662.0000	603.0000	(8.912)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,193.0000	2,312.0000	5.426	0	0	0
20/05/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,016.0000	1,118.0000	10.039	0	0	0
20/05/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	399.0000	365.0000	(8.521)	0	0	1,000
20/05/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	323.0000	294.0000	(8.978)	0	0	10,115
20/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	170.0000	219.0000	28.824	0	0	0
20/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	684.0000	624.0000	(8.772)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	516.0000	595.0000	15.310	0	0	0
20/05/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	192.0000	173.0000	(9.896)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,856.0000	1,728.0000	(6.897)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,455.0000	1,566.0000	7.629	0	0	0
20/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	278.0000	253.0000	(8.993)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
20/05/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,793.0000	4,925.0000	2.754	0	0	0
20/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	411.0000	375.0000	(8.759)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	1,139.0000	1,048.0000	(7.989)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,211.0000	4,342.0000	3.111	0	0	0
20/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,163.0000	4,294.0000	3.147	0	0	0
20/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,257.0000	3,384.0000	3.899	0	0	0
20/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	38.0000	50.0000	31.579	0	0	0
20/05/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,356.0000	4,487.0000	3.007	0	0	0
20/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	245.0000	222.0000	(9.388)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	156.0000	203.0000	30.128	0	0	0
20/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,092.0000	1,196.0000	9.524	0	0	0
20/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	331.0000	302.0000	(8.761)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	74.0000	97.0000	31.081	0	0	0
20/05/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,068.0000	3,194.0000	4.107	0	0	0
20/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	81.0000	72.0000	(11.111)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	1,005.0000	923.0000	(8.159)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,174.0000	1,081.0000	(7.922)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,413.0000	1,524.0000	7.856	0	0	0
20/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,971.0000	4,101.0000	3.274	0	0	0
20/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	292.0000	266.0000	(8.904)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	110.0000	99.0000	(10.000)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,209.0000	3,336.0000	3.958	0	0	0
20/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,330.0000	5,464.0000	2.514	0	0	0
20/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	272.0000	246.0000	(9.559)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	434.0000	397.0000	(8.525)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	1,070.0000	984.0000	(8.037)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,542.0000	3,670.0000	3.614	0	0	0
20/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	834.0000	930.0000	11.511	0	0	0
20/05/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,695.0000	4,828.0000	2.833	0	0	0
20/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	502.0000	459.0000	(8.566)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,624.0000	1,738.0000	7.020	0	0	0
20/05/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	3,028.0000	2,890.0000	(4.557)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,115.0000	4,245.0000	3.159	0	0	0
20/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	202.0000	255.0000	26.238	0	0	0
20/05/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,660.0000	6,796.0000	2.042	0	0	0
20/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	488.0000	566.0000	15.984	0	0	0
20/05/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
20/05/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,590.0000	3,718.0000	3.565	0	0	0
20/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	219.0000	275.0000	25.571	0	0	0
20/05/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	2,042.0000	1,911.0000	(6.415)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	834.0000	930.0000	11.511	0	0	0
20/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	115.0000	103.0000	(10.435)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	128.0000	115.0000	(10.156)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	24.0000	32.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	34.0000	45.0000	32.353	0	0	0
20/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	706.0000	645.0000	(8.640)	0	0	0
20/05/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	4,021.0000	3,882.0000	(3.457)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,902.0000	1,773.0000	(6.782)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,499.0000	1,385.0000	(7.605)	0	0	0
20/05/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
20/05/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,971.0000	3,832.0000	(3.500)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	145.0000	187.0000	28.966	0	0	0
20/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,037.0000	953.0000	(8.100)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,484.0000	2,347.0000	(5.515)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,213.0000	1,115.0000	(8.079)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	81.0000	106.0000	30.864	0	0	0
20/05/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,468.0000	5,329.0000	(2.542)	0	0	0
20/05/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,281.0000	5,415.0000	2.537	0	0	0
20/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
20/05/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,085.0000	5,219.0000	2.635	0	0	0
20/05/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,513.0000	6,648.0000	2.073	0	0	0
20/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	358.0000	327.0000	(8.659)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	435.0000	510.0000	17.241	0	0	0
20/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	139.0000	125.0000	(10.072)	0	0	0
20/05/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	5,871.0000	6,006.0000	2.299	0	0	0
20/05/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,021.0000	3,147.0000	4.171	0	0	0
20/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	139.0000	125.0000	(10.072)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	276.0000	337.0000	22.101	0	0	0
20/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	974.0000	894.0000	(8.214)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	256.0000	315.0000	23.047	0	0	0
20/05/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	134.0000	171.0000	27.612	0	0	0
20/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	502.0000	459.0000	(8.566)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	460.0000	420.0000	(8.696)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,649.0000	2,772.0000	4.643	0	0	0
20/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,465.0000	2,587.0000	4.949	0	0	0
20/05/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	167.0000	150.0000	(10.180)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	183.0000	165.0000	(9.836)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	1,252.0000	1,150.0000	(8.147)	0	0	0
20/05/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	942.0000	1,042.0000	10.616	0	0	0
20/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	665.0000	755.0000	13.534	0	0	0
20/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,021.0000	3,147.0000	4.171	0	0	0
20/05/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,414.0000	6,550.0000	2.120	0	0	0
20/05/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	339.0000	407.0000	20.059	0	0	0
20/05/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,352.0000	3,479.0000	3.789	0	0	0
20/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,332.0000	1,226.0000	(7.958)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,995.0000	1,865.0000	(6.516)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,447.0000	3,575.0000	3.713	0	0	0
20/05/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	857.0000	785.0000	(8.401)	0	0	0
20/05/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
20/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	583.0000	533.0000	(8.576)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,732.0000	3,861.0000	3.457	0	0	0
20/05/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,978.0000	2,841.0000	(4.600)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,019.0000	4,149.0000	3.235	0	0	0
20/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,292.0000	1,187.0000	(8.127)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,404.0000	4,536.0000	2.997	0	0	0
20/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	124.0000	159.0000	28.226	0	0	0
20/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	729.0000	666.0000	(8.642)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	114.0000	147.0000	28.947	0	0	0
20/05/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	461.0000	538.0000	16.703	0	0	0
20/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	101.0000	89.0000	(11.881)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,647.0000	4,779.0000	2.841	0	0	0
20/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,257.0000	3,384.0000	3.899	0	0	0
20/05/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	201.0000	182.0000	(9.453)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,685.0000	3,813.0000	3.474	0	0	0
20/05/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	731.0000	823.0000	12.585	0	0	0
20/05/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,501.0000	4,633.0000	2.933	0	0	0
20/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,927.0000	3,052.0000	4.271	0	0	0
20/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,856.0000	1,728.0000	(6.897)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	128.0000	115.0000	(10.156)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,283.0000	2,403.0000	5.256	0	0	0
20/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,115.0000	4,245.0000	3.159	0	0	0
20/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	549.0000	502.0000	(8.561)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	38.0000	50.0000	31.579	0	0	0
20/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	83.0000	74.0000	(10.843)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	146.0000	131.0000	(10.274)	0	0	0
20/05/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
20/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,209.0000	3,336.0000	3.958	0	0	0
20/05/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,781.0000	2,643.0000	(4.962)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,780.0000	3,909.0000	3.413	0	0	0
20/05/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/05/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	753.0000	689.0000	(8.499)	0	0	0
20/05/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
20/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,879.0000	2,742.0000	(4.759)	0	0	0
20/05/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,939.0000	5,072.0000	2.693	0	0	0
20/05/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	42.0000	55.0000	30.952	0	0	0
20/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,810.0000	1,684.0000	(6.961)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	386.0000	457.0000	18.394	0	0	0
20/05/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	27.0000	36.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
20/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,872.0000	3,733.0000	(3.590)	0	0	0
20/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
20/05/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	68.0000	89.0000	30.882	0	0	0
20/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,586.0000	1,467.0000	(7.503)	0	0	0
20/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,015.0000	2,132.0000	5.806	0	0	0
20/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	662.0000	603.0000	(8.912)	0	0	0
20/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	544.0000	625.0000	14.890	0	0	0
20/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,971.0000	4,101.0000	3.274	0	0	0
20/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	233.0000	211.0000	(9.442)	0	0	0
20/05/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
20/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,772.0000	3,633.0000	(3.685)	0	0	0
20/05/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,611.0000	6,747.0000	2.057	0	0	0
20/05/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
20/05/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/05/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/05/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,929.0000	2,791.0000	(4.712)	0	0	0
20/05/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,921.0000	3,782.0000	(3.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2010/03/15			Currency Future	8.9009	8.7570	(1.617)	0.0000	0.0000	0
20/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,846.0000	2,976.0000	4.568	0	0	0
20/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	440.0000	418.0000	(5.000)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,936.0000	3,067.0000	4.462	0	0	0
20/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	746.0000	705.0000	(5.496)	0	0	0
20/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	804.0000	759.0000	(5.597)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,272.0000	1,389.0000	9.198	0	0	0
20/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,710.0000	2,840.0000	4.797	0	0	0
20/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	745.0000	848.0000	13.826	0	0	0
20/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	842.0000	948.0000	12.589	0	0	0
20/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	714.0000	815.0000	14.146	0	0	0
20/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	523.0000	496.0000	(5.163)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	237.0000	224.0000	(5.485)	0	0	0
20/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	653.0000	752.0000	15.161	0	0	0
20/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	299.0000	283.0000	(5.351)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,891.0000	3,021.0000	4.497	0	0	0
20/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	693.0000	655.0000	(5.483)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	459.0000	436.0000	(5.011)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	261.0000	247.0000	(5.364)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	560.0000	531.0000	(5.179)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	547.0000	519.0000	(5.119)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,179.0000	2,305.0000	5.782	0	0	0
20/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,531.0000	2,660.0000	5.097	0	0	0
20/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	330.0000	312.0000	(5.455)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	237.0000	224.0000	(5.485)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	614.0000	582.0000	(5.212)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,159.0000	1,274.0000	9.922	0	0	0
20/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	282.0000	267.0000	(5.319)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	266.0000	252.0000	(5.263)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,936.0000	3,067.0000	4.462	0	0	0
20/05/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	629.0000	596.0000	(5.246)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,196.0000	1,312.0000	9.699	0	0	0
20/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,665.0000	2,795.0000	4.878	0	0	0
20/05/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,398.0000	2,526.0000	5.338	0	0	0
20/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	242.0000	228.0000	(5.785)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	253.0000	238.0000	(5.929)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,817.0000	3,951.0000	3.511	0	0	0
20/05/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,013.0000	1,125.0000	11.056	0	0	0
20/05/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,468.0000	1,588.0000	8.174	0	0	0
20/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,671.0000	1,794.0000	7.361	0	0	0
20/05/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	317.0000	300.0000	(5.363)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	261.0000	247.0000	(5.364)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	247.0000	233.0000	(5.668)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,508.0000	1,629.0000	8.024	0	0	0
20/05/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,266.0000	2,393.0000	5.605	0	0	0
20/05/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,710.0000	2,840.0000	4.797	0	0	0
20/05/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,839.0000	1,962.0000	6.688	0	0	0
20/05/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	764.0000	722.0000	(5.497)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,792.0000	2,921.0000	4.620	0	0	0
20/05/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	586.0000	556.0000	(5.119)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	479.0000	455.0000	(5.010)	0	0	27,539
20/05/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,085.0000	1,199.0000	10.507	0	0	0
20/05/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	573.0000	543.0000	(5.236)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,583.0000	3,716.0000	3.712	0	0	0
20/05/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	469.0000	445.0000	(5.117)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,428.0000	1,548.0000	8.403	0	0	0
20/05/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,576.0000	2,705.0000	5.008	0	0	0
20/05/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	323.0000	306.0000	(5.263)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	293.0000	277.0000	(5.461)	0	0	16,483
20/05/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,223.0000	2,349.0000	5.668	0	0	0
20/05/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	252.0000	237.0000	(5.952)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	133.0000	125.0000	(6.015)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	131.0000	122.0000	(6.870)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,122.0000	1,236.0000	10.160	0	0	0
20/05/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,801.0000	2,930.0000	4.605	0	0	0
20/05/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	109.0000	100.0000	(8.257)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,530.0000	4,665.0000	2.980	0	0	0
20/05/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,589.0000	1,711.0000	7.678	0	0	0
20/05/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	184.0000	173.0000	(5.978)	0	0	27,539
20/05/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	224.0000	211.0000	(5.804)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	147.0000	138.0000	(6.122)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,908.0000	5,043.0000	2.751	0	0	0
20/05/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	422.0000	401.0000	(4.976)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,073.0000	3,204.0000	4.263	0	0	0
20/05/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,839.0000	1,962.0000	6.688	0	0	0
20/05/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	614.0000	582.0000	(5.212)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	276.0000	262.0000	(5.072)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	390.0000	369.0000	(5.385)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	317.0000	300.0000	(5.363)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	431.0000	410.0000	(4.872)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,671.0000	1,794.0000	7.361	0	0	0
20/05/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	2,982.0000	3,113.0000	4.393	0	0	0
20/05/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,196.0000	4,331.0000	3.217	0	0	0
20/05/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,049.0000	1,162.0000	10.772	0	0	0
20/05/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	233.0000	220.0000	(5.579)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,013.0000	1,125.0000	11.056	0	0	0
20/05/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	600.0000	569.0000	(5.167)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	909.0000	1,017.0000	11.881	0	0	0
20/05/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,442.0000	2,570.0000	5.242	0	0	0
20/05/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,720.0000	4,853.0000	2.818	0	0	0
20/05/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	486.0000	576.0000	18.519	0	0	0
20/05/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,482.0000	4,618.0000	3.034	0	0	0
20/05/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,266.0000	2,393.0000	5.605	0	0	0
20/05/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	776.0000	881.0000	13.531	0	0	0
20/05/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	523.0000	496.0000	(5.163)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,767.0000	4,901.0000	2.811	0	0	0
20/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	727.0000	688.0000	(5.365)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,272.0000	1,389.0000	9.198	0	0	0
20/05/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,756.0000	2,885.0000	4.681	0	0	0
20/05/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	539.0000	632.0000	17.254	0	0	0
20/05/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,027.0000	3,158.0000	4.328	0	0	0
20/05/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	459.0000	436.0000	(5.011)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,620.0000	2,750.0000	4.962	0	0	0
20/05/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	890.0000	839.0000	(5.730)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	220.0000	207.0000	(5.909)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,508.0000	1,629.0000	8.024	0	0	0
20/05/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,119.0000	3,250.0000	4.200	0	0	0
20/05/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	271.0000	257.0000	(5.166)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	710.0000	671.0000	(5.493)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	98.0000	90.0000	(8.163)	0	0	0
20/05/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	156.0000	203.0000	30.128	0	0	0
20/05/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	1,213.0000	1,141.0000	(5.936)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	660.0000	624.0000	(5.455)	0	0	16,483
20/05/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,050.0000	2,175.0000	6.098	0	0	0
20/05/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	382.0000	361.0000	(5.497)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,097.0000	5,233.0000	2.668	0	0	0
20/05/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,507.0000	1,410.0000	(6.437)	0	0	0
20/05/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	566.0000	661.0000	16.784	0	0	0
20/05/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	228.0000	215.0000	(5.702)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	600.0000	569.0000	(5.167)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,677.0000	3,810.0000	3.617	0	0	0
20/05/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	867.0000	818.0000	(5.652)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	177.0000	167.0000	(5.650)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	351.0000	332.0000	(5.413)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	305.0000	288.0000	(5.574)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,050.0000	2,175.0000	6.098	0	0	0
20/05/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,882.0000	2,004.0000	6.482	0	0	0
20/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,389.0000	1,508.0000	8.567	0	0	0
20/05/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,008.0000	2,132.0000	6.175	0	0	0
20/05/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	374.0000	354.0000	(5.348)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	337.0000	319.0000	(5.341)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	152.0000	143.0000	(5.921)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	875.0000	983.0000	12.343	0	0	0
20/05/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,797.0000	1,920.0000	6.845	0	0	0
20/05/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,354.0000	2,481.0000	5.395	0	0	0
20/05/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,310.0000	2,437.0000	5.498	0	0	0
20/05/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	144.0000	136.0000	(5.556)	0	0	0
20/05/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,789.0000	6,929.0000	2.062	0	0	0
20/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,310.0000	1,428.0000	9.008	0	0	0
20/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	398.0000	377.0000	(5.276)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,923.0000	2,047.0000	6.448	0	0	0
20/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	351.0000	332.0000	(5.413)	0	0	0
20/05/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,386.0000	4,522.0000	3.101	0	0	0
20/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
20/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	784.0000	740.0000	(5.612)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,630.0000	1,753.0000	7.546	0	0	0
20/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	359.0000	339.0000	(5.571)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	311.0000	294.0000	(5.466)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,630.0000	1,753.0000	7.546	0	0	0
20/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	216.0000	204.0000	(5.556)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,136.0000	2,262.0000	5.899	0	0	0
20/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	3,911.0000	4,046.0000	3.452	0	0	0
20/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,578.0000	4,712.0000	2.927	0	0	0
20/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	431.0000	410.0000	(4.872)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,165.0000	3,297.0000	4.171	0	0	0
20/05/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	137.0000	129.0000	(5.839)	0	0	0
20/05/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	45.0000	58.0000	28.889	0	0	0
20/05/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	129.0000	119.0000	(7.752)	0	0	0
20/05/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	411.0000	497.0000	20.925	0	0	0
20/05/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	96.0000	88.0000	(8.333)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,049.0000	1,162.0000	10.772	0	0	0
20/05/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,243.0000	4,379.0000	3.205	0	0	0
20/05/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,531.0000	2,660.0000	5.097	0	0	0
20/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	414.0000	393.0000	(5.072)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	390.0000	369.0000	(5.385)	0	0	0
20/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,145.0000	5,281.0000	2.643	0	0	0
20/05/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	187.0000	176.0000	(5.882)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	489.0000	465.0000	(4.908)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	311.0000	294.0000	(5.466)	0	0	0
20/05/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,101.0000	4,236.0000	3.292	0	0	0
20/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	162.0000	153.0000	(5.556)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,310.0000	2,437.0000	5.498	0	0	0
20/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,713.0000	1,836.0000	7.180	0	0	0
20/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,755.0000	1,879.0000	7.066	0	0	0
20/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,536.0000	3,669.0000	3.761	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	281.0000	355.0000	26.335	0	0	0
20/05/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	535.0000	507.0000	(5.234)	0	0	0
20/05/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	937.0000	883.0000	(5.763)	0	0	0
20/05/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,762.0000	3,620.0000	(3.775)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,756.0000	2,885.0000	4.681	0	0	0
20/05/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	511.0000	485.0000	(5.088)	0	0	0
20/05/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	1,182.0000	1,112.0000	(5.922)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	293.0000	277.0000	(5.461)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,589.0000	1,711.0000	7.678	0	0	0
20/05/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	262.0000	334.0000	27.481	0	0	0
20/05/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,442.0000	2,570.0000	5.242	0	0	0
20/05/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,814.0000	4,948.0000	2.784	0	0	0
20/05/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	366.0000	346.0000	(5.464)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	115.0000	105.0000	(8.696)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	3,959.0000	4,093.0000	3.385	0	0	0
20/05/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	406.0000	386.0000	(4.926)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	676.0000	640.0000	(5.325)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	181.0000	170.0000	(6.077)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	282.0000	267.0000	(5.319)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,234.0000	1,350.0000	9.400	0	0	0
20/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	287.0000	272.0000	(5.226)	0	0	0
20/05/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,501.0000	5,357.0000	(2.618)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,093.0000	2,218.0000	5.972	0	0	0
20/05/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	1,012.0000	954.0000	(5.731)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,486.0000	2,615.0000	5.189	0	0	0
20/05/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	35.0000	44.0000	25.714	0	0	0
20/05/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	344.0000	325.0000	(5.523)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	644.0000	610.0000	(5.280)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,966.0000	2,089.0000	6.256	0	0	0
20/05/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	323.0000	306.0000	(5.263)	0	0	0
20/05/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,434.0000	4,570.0000	3.067	0	0	0
20/05/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	943.0000	1,053.0000	11.665	0	0	0
20/05/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	422.0000	401.0000	(4.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,223.0000	2,349.0000	5.668	0	0	0
20/05/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,544.0000	6,684.0000	2.139	0	0	0
20/05/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	511.0000	485.0000	(5.088)	0	0	0
20/05/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	683.0000	783.0000	14.641	0	0	0
20/05/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	244.0000	314.0000	28.689	0	0	0
20/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	287.0000	272.0000	(5.226)	0	0	0
20/05/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,826.0000	2,689.0000	(4.848)	0	0	0
20/05/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,536.0000	2,401.0000	(5.323)	0	0	0
20/05/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	1,245.0000	1,171.0000	(5.944)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	127.0000	116.0000	(8.661)	0	0	0
20/05/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
20/05/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,960.0000	3,818.0000	(3.586)	0	0	0
20/05/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/05/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,295.0000	2,165.0000	(5.664)	0	0	0
20/05/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,626.0000	4,759.0000	2.875	0	0	0
20/05/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	25.0000	32.0000	28.000	0	0	0
20/05/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,093.0000	2,218.0000	5.972	0	0	0
20/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,310.0000	1,428.0000	9.008	0	0	0
20/05/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
20/05/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,251.0000	5,107.0000	(2.742)	0	0	0
20/05/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	776.0000	881.0000	13.531	0	0	0
20/05/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	4,009.0000	3,867.0000	(3.542)	0	0	0
20/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	727.0000	688.0000	(5.365)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	344.0000	325.0000	(5.523)	0	0	0
20/05/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	301.0000	377.0000	25.249	0	0	0
20/05/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	204.0000	193.0000	(5.392)	0	0	0
20/05/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,972.0000	2,834.0000	(4.643)	0	0	0
20/05/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,336.0000	5,472.0000	2.549	0	0	0
20/05/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	1,152.0000	1,084.0000	(5.903)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,234.0000	1,350.0000	9.400	0	0	0
20/05/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	2,013.0000	1,896.0000	(5.812)	0	0	0
20/05/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,303.0000	3,436.0000	4.027	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,350.0000	3,482.0000	3.940	0	0	0
20/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	479.0000	455.0000	(5.010)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,428.0000	1,548.0000	8.403	0	0	0
20/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,389.0000	1,508.0000	8.567	0	0	0
20/05/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	174.0000	164.0000	(5.747)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	535.0000	507.0000	(5.234)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	489.0000	465.0000	(4.908)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	943.0000	1,053.0000	11.665	0	0	0
20/05/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	22.0000	27.0000	22.727	0	0	0
20/05/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
20/05/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,665.0000	2,795.0000	4.878	0	0	0
20/05/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	644.0000	610.0000	(5.280)	0	0	0
20/05/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	2,105.0000	1,983.0000	(5.796)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	266.0000	252.0000	(5.263)	0	0	0
20/05/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,723.0000	3,857.0000	3.599	0	0	0
20/05/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	54.0000	76.0000	40.741	0	0	0
20/05/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	201.0000	189.0000	(5.970)	0	0	0
20/05/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,710.0000	1,604.0000	(6.199)	0	0	0
20/05/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	62.0000	89.0000	43.548	0	0	0
20/05/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	1,281.0000	1,201.0000	(6.245)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,257.0000	3,389.0000	4.053	0	0	0
20/05/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	109.0000	147.0000	34.862	0	0	0
20/05/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	230.0000	294.0000	27.826	0	0	0
20/05/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	208.0000	196.0000	(5.769)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	676.0000	640.0000	(5.325)	0	0	0
20/05/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	3,071.0000	2,931.0000	(4.559)	0	0	0
20/05/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	875.0000	983.0000	12.343	0	0	0
20/05/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
20/05/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,165.0000	3,297.0000	4.171	0	0	0
20/05/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	216.0000	204.0000	(5.556)	0	0	0
20/05/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	4,059.0000	3,917.0000	(3.498)	0	0	0
20/05/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	220.0000	207.0000	(5.909)	0	0	0
20/05/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,008.0000	2,132.0000	6.175	0	0	0
20/05/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,119.0000	3,250.0000	4.200	0	0	0
20/05/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,211.0000	3,343.0000	4.111	0	0	0
20/05/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	809.0000	914.0000	12.979	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
20/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	167.0000	216.0000	29.341	0	0	0
20/05/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,349.0000	1,468.0000	8.821	0	0	0
20/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	3,021.0000	2,882.0000	(4.601)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	440.0000	418.0000	(5.000)	0	0	0
20/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,486.0000	2,615.0000	5.189	0	0	0
20/05/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	500.0000	475.0000	(5.000)	0	0	0
20/05/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	146.0000	191.0000	30.822	0	0	0
20/05/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,468.0000	1,373.0000	(6.471)	0	0	0
20/05/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,673.0000	4,806.0000	2.846	0	0	0
20/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	124.0000	113.0000	(8.871)	0	0	0
20/05/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,003.0000	5,138.0000	2.698	0	0	0
20/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	2,058.0000	1,939.0000	(5.782)	0	0	0
20/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	57.0000	82.0000	43.860	0	0	0
20/05/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
20/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
20/05/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	978.0000	1,089.0000	11.350	0	0	0
20/05/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,861.0000	4,995.0000	2.757	0	0	0
20/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	181.0000	170.0000	(6.077)	0	0	0
20/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,192.0000	5,328.0000	2.619	0	0	0
20/05/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,430.0000	1,336.0000	(6.573)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	179.0000	229.0000	27.933	0	0	0
20/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	573.0000	543.0000	(5.236)	0	0	0
20/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,122.0000	1,236.0000	10.160	0	0	0
20/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,630.0000	3,763.0000	3.664	0	0	0
20/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	212.0000	200.0000	(5.660)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,881.0000	1,768.0000	(6.007)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	359.0000	339.0000	(5.571)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	80.0000	111.0000	38.750	0	0	0
20/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	197.0000	186.0000	(5.584)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,547.0000	1,448.0000	(6.399)	0	0	0
20/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,630.0000	3,763.0000	3.664	0	0	0
20/05/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	322.0000	400.0000	24.224	0	0	0
20/05/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	1,123.0000	1,057.0000	(5.877)	0	0	0
20/05/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,396.0000	3,529.0000	3.916	0	0	0
20/05/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	449.0000	427.0000	(4.900)	0	0	0
20/05/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	140.0000	132.0000	(5.714)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,548.0000	1,670.0000	7.881	0	0	0
20/05/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,339.0000	4,475.0000	3.134	0	0	0
20/05/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	171.0000	161.0000	(5.848)	0	0	0
20/05/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	1,094.0000	1,030.0000	(5.850)	0	0	0
20/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	343.0000	423.0000	23.324	0	0	0
20/05/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,770.0000	3,904.0000	3.554	0	0	0
20/05/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,148.0000	4,283.0000	3.255	0	0	0
20/05/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	913.0000	861.0000	(5.696)	0	0	0
20/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,861.0000	3,719.0000	(3.678)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	414.0000	393.0000	(5.072)	0	0	0
20/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,713.0000	1,836.0000	7.180	0	0	0
20/05/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	512.0000	604.0000	17.969	0	0	0
20/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
20/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,797.0000	1,920.0000	6.845	0	0	0
20/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
20/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,875.0000	2,737.0000	(4.800)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	74.0000	103.0000	39.189	0	0	0
20/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	398.0000	377.0000	(5.276)	0	0	0
20/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,925.0000	1,810.0000	(5.974)	0	0	0
20/05/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,811.0000	3,669.0000	(3.726)	0	0	0
20/05/2009	\$ / R	2010/06/14			Currency Future	9.0291	8.8841	(1.606)	0.0000	0.0000	0
20/05/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	835.0000	792.0000	(5.150)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	737.0000	700.0000	(5.020)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	737.0000	700.0000	(5.020)	0	0	26,596
20/05/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,397.0000	3,529.0000	3.886	0	0	0
20/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,107.0000	1,216.0000	9.846	0	0	0
20/05/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	817.0000	775.0000	(5.141)	0	0	21,978
20/05/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	551.0000	526.0000	(4.537)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,250.0000	1,362.0000	8.960	0	0	0
20/05/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,672.0000	1,792.0000	7.177	0	0	0
20/05/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	276.0000	263.0000	(4.710)	0	0	26,596
20/05/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	852.0000	808.0000	(5.164)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	889.0000	843.0000	(5.174)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	679.0000	647.0000	(4.713)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	873.0000	974.0000	11.569	0	0	0
20/05/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,361.0000	1,476.0000	8.450	0	0	0
20/05/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	641.0000	610.0000	(4.836)	0	0	0
20/05/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	810.0000	909.0000	12.222	0	0	0
20/05/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	842.0000	942.0000	11.876	0	0	0
20/05/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	871.0000	826.0000	(5.166)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	938.0000	1,041.0000	10.981	0	0	0
20/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,875.0000	1,997.0000	6.507	0	0	0
20/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	504.0000	481.0000	(4.563)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	693.0000	659.0000	(4.906)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	707.0000	673.0000	(4.809)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,553.0000	1,671.0000	7.598	0	0	0
20/05/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	800.0000	760.0000	(5.000)	0	0	0
20/05/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	748.0000	845.0000	12.968	0	0	0
20/05/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,178.0000	1,288.0000	9.338	0	0	0
20/05/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	971.0000	1,075.0000	10.711	0	0	0
20/05/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	927.0000	879.0000	(5.178)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	905.0000	1,008.0000	11.381	0	0	0
20/05/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	582.0000	555.0000	(4.639)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,214.0000	1,325.0000	9.143	0	0	0
20/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,107.0000	1,216.0000	9.846	0	0	0
20/05/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,324.0000	1,438.0000	8.610	0	0	0
20/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,834.0000	1,956.0000	6.652	0	0	0
20/05/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	653.0000	622.0000	(4.747)	0	0	0
20/05/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	300.0000	286.0000	(4.667)	0	0	21,978
20/05/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,171.0000	3,302.0000	4.131	0	0	0
20/05/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	251.0000	239.0000	(4.781)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	1,999.0000	2,121.0000	6.103	0	0	0
20/05/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,443.0000	3,575.0000	3.834	0	0	0
20/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	478.0000	455.0000	(4.812)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,916.0000	2,038.0000	6.367	0	0	0
20/05/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	666.0000	634.0000	(4.805)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	495.0000	472.0000	(4.646)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	461.0000	439.0000	(4.772)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,712.0000	1,832.0000	7.009	0	0	0
20/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	228.0000	217.0000	(4.825)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	541.0000	516.0000	(4.621)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,081.0000	2,205.0000	5.959	0	0	0
20/05/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,287.0000	1,400.0000	8.780	0	0	0
20/05/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	3,948.0000	4,083.0000	3.419	0	0	0
20/05/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	272.0000	259.0000	(4.779)	0	0	0
20/05/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	6,787.0000	6,929.0000	2.092	0	0	0
20/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,834.0000	1,956.0000	6.652	0	0	0
20/05/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,557.0000	1,466.0000	(5.845)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,592.0000	1,711.0000	7.475	0	0	0
20/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	571.0000	545.0000	(4.553)	0	0	0
20/05/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	374.0000	357.0000	(4.545)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,399.0000	1,514.0000	8.220	0	0	0
20/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	628.0000	598.0000	(4.777)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	513.0000	490.0000	(4.483)	0	0	0
20/05/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	204.0000	254.0000	24.510	0	0	0
20/05/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,633.0000	1,538.0000	(5.818)	0	0	0
20/05/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	54.0000	68.0000	25.926	0	0	0
20/05/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	423.0000	504.0000	19.149	0	0	0
20/05/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	471.0000	555.0000	17.834	0	0	0
20/05/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,488.0000	3,621.0000	3.813	0	0	0
20/05/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,583.0000	2,452.0000	(5.072)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	767.0000	729.0000	(4.954)	0	0	0
20/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	71.0000	91.0000	28.169	0	0	0
20/05/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	1,150.0000	1,089.0000	(5.304)	0	0	0
20/05/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
20/05/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,038.0000	1,145.0000	10.308	0	0	0
20/05/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
20/05/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	407.0000	388.0000	(4.668)	0	0	0
20/05/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	5,280.0000	5,135.0000	(2.746)	0	0	0
20/05/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,343.0000	1,271.0000	(5.361)	0	0	0
20/05/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	4,043.0000	3,900.0000	(3.537)	0	0	0
20/05/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,202.0000	1,138.0000	(5.324)	0	0	0
20/05/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	267.0000	255.0000	(4.494)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	616.0000	587.0000	(4.708)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	247.0000	235.0000	(4.858)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	693.0000	659.0000	(4.906)	0	0	0
20/05/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	335.0000	409.0000	22.090	0	0	0
20/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
20/05/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
20/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,143.0000	1,252.0000	9.536	0	0	0
20/05/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,314.0000	1,243.0000	(5.403)	0	0	0
20/05/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,545.0000	6,686.0000	2.154	0	0	0
20/05/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	210.0000	201.0000	(4.286)	0	0	0
20/05/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,350.0000	2,225.0000	(5.319)	0	0	0
20/05/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,595.0000	1,501.0000	(5.893)	0	0	0
20/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
20/05/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,796.0000	3,654.0000	(3.741)	0	0	0
20/05/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	216.0000	267.0000	23.611	0	0	0
20/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,437.0000	1,553.0000	8.072	0	0	0
20/05/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,116.0000	5,253.0000	2.678	0	0	0
20/05/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	752.0000	714.0000	(5.053)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,514.0000	1,631.0000	7.728	0	0	0
20/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,718.0000	3,851.0000	3.577	0	0	0
20/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,592.0000	1,711.0000	7.475	0	0	0
20/05/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,764.0000	3,897.0000	3.533	0	0	0
20/05/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,073.0000	1,180.0000	9.972	0	0	0
20/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	593.0000	566.0000	(4.553)	0	0	0
20/05/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	571.0000	545.0000	(4.553)	0	0	0
20/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	722.0000	686.0000	(4.986)	0	0	0
20/05/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,752.0000	1,873.0000	6.906	0	0	0
20/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,378.0000	2,504.0000	5.299	0	0	0
20/05/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	0
20/05/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	243.0000	232.0000	(4.527)	0	0	0
20/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,261.0000	3,393.0000	4.048	0	0	0
20/05/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,351.0000	5,489.0000	2.579	0	0	0
20/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,437.0000	1,553.0000	8.072	0	0	0
20/05/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	452.0000	431.0000	(4.646)	0	0	0
20/05/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,595.0000	2,723.0000	4.933	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	616.0000	587.0000	(4.708)	0	0	0
20/05/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	322.0000	306.0000	(4.969)	0	0	0
20/05/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	2,992.0000	3,122.0000	4.345	0	0	0
20/05/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,123.0000	2,247.0000	5.841	0	0	0
20/05/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	2,122.0000	2,008.0000	(5.372)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	3,902.0000	4,037.0000	3.460	0	0	0
20/05/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	150.0000	192.0000	28.000	0	0	0
20/05/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	93.0000	124.0000	33.333	0	0	0
20/05/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	4,837.0000	4,972.0000	2.791	0	0	0
20/05/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,829.0000	1,726.0000	(5.631)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	290.0000	277.0000	(4.483)	0	0	0
20/05/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	166.0000	156.0000	(6.024)	0	0	0
20/05/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
20/05/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
20/05/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	377.0000	455.0000	20.690	0	0	0
20/05/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,256.0000	1,189.0000	(5.334)	0	0	0
20/05/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	3,058.0000	2,919.0000	(4.545)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	231.0000	221.0000	(4.329)	0	0	0
20/05/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	513.0000	490.0000	(4.483)	0	0	0
20/05/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,181.0000	4,317.0000	3.253	0	0	0
20/05/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	3,107.0000	2,967.0000	(4.506)	0	0	0
20/05/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	487.0000	464.0000	(4.723)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	784.0000	744.0000	(5.102)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	239.0000	228.0000	(4.603)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,004.0000	1,110.0000	10.558	0	0	0
20/05/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	4,092.0000	3,950.0000	(3.470)	0	0	0
20/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,793.0000	1,914.0000	6.748	0	0	0
20/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	522.0000	498.0000	(4.598)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,475.0000	1,592.0000	7.932	0	0	0
20/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	605.0000	576.0000	(4.793)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,810.0000	3,944.0000	3.517	0	0	0
20/05/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
20/05/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	400.0000	479.0000	19.750	0	0	0
20/05/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	89.0000	116.0000	30.337	0	0	0
20/05/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,229.0000	1,163.0000	(5.370)	0	0	0
20/05/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	2,168.0000	2,050.0000	(5.443)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	1,958.0000	2,080.0000	6.231	0	0	0
20/05/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	362.0000	346.0000	(4.420)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,672.0000	3,805.0000	3.622	0	0	0
20/05/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	228.0000	282.0000	23.684	0	0	0
20/05/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	259.0000	247.0000	(4.633)	0	0	0
20/05/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,683.0000	2,812.0000	4.808	0	0	0
20/05/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	531.0000	507.0000	(4.520)	0	0	0
20/05/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,521.0000	1,431.0000	(5.917)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,626.0000	3,759.0000	3.668	0	0	0
20/05/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	241.0000	297.0000	23.237	0	0	0
20/05/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	255.0000	243.0000	(4.706)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,399.0000	1,514.0000	8.220	0	0	0
20/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	722.0000	686.0000	(4.986)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	628.0000	598.0000	(4.777)	0	0	0
20/05/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	314.0000	386.0000	22.930	0	0	0
20/05/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,529.0000	5,384.0000	(2.623)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	605.0000	576.0000	(4.793)	0	0	0
20/05/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,580.0000	3,713.0000	3.715	0	0	0
20/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,475.0000	1,592.0000	7.932	0	0	0
20/05/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	189.0000	181.0000	(4.233)	0	0	0
20/05/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	561.0000	535.0000	(4.635)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,143.0000	1,252.0000	9.536	0	0	0
20/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,793.0000	1,914.0000	6.748	0	0	0
20/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	522.0000	498.0000	(4.598)	0	0	0
20/05/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	380.0000	363.0000	(4.474)	0	0	0
20/05/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,632.0000	1,751.0000	7.292	0	0	0
20/05/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	123.0000	160.0000	30.081	0	0	0
20/05/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,514.0000	1,631.0000	7.728	0	0	0
20/05/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,551.0000	2,679.0000	5.018	0	0	0
20/05/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,369.0000	4,505.0000	3.113	0	0	0
20/05/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	198.0000	189.0000	(4.545)	0	0	0
20/05/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	593.0000	566.0000	(4.553)	0	0	0
20/05/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,953.0000	1,844.0000	(5.581)	0	0	0
20/05/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	37.0000	46.0000	24.324	0	0	0
20/05/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	299.0000	365.0000	22.074	0	0	0
20/05/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,866.0000	2,730.0000	(4.745)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	2,771.0000	2,900.0000	4.655	0	0	0
20/05/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	351.0000	334.0000	(4.843)	0	0	0
20/05/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	327.0000	312.0000	(4.587)	0	0	0
20/05/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,510.0000	4,647.0000	3.038	0	0	0
20/05/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	115.0000	150.0000	30.435	0	0	0
20/05/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	184.0000	175.0000	(4.891)	0	0	0
20/05/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,994.0000	1,885.0000	(5.466)	0	0	0
20/05/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,846.0000	3,703.0000	(3.718)	0	0	0
20/05/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,378.0000	1,299.0000	(5.733)	0	0	0
20/05/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
20/05/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
20/05/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,605.0000	4,740.0000	2.932	0	0	0
20/05/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	2,948.0000	3,077.0000	4.376	0	0	0
20/05/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	3,856.0000	3,990.0000	3.475	0	0	0
20/05/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	235.0000	224.0000	(4.681)	0	0	0
20/05/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	4,790.0000	4,926.0000	2.839	0	0	0
20/05/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	169.0000	160.0000	(5.325)	0	0	0
20/05/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,914.0000	2,777.0000	(4.701)	0	0	0
20/05/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,895.0000	3,752.0000	(3.671)	0	0	0
20/05/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
20/05/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	333.0000	317.0000	(4.805)	0	0	0
20/05/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	173.0000	163.0000	(5.780)	0	0	0
20/05/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	4,744.0000	4,879.0000	2.846	0	0	0
20/05/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	2,904.0000	3,033.0000	4.442	0	0	0
20/05/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,962.0000	2,824.0000	(4.659)	0	0	0
20/05/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,126.0000	3,257.0000	4.191	0	0	0
20/05/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	469.0000	447.0000	(4.691)	0	0	0
20/05/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	305.0000	291.0000	(4.590)	0	0	0
20/05/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	108.0000	141.0000	30.556	0	0	0
20/05/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	1,285.0000	1,216.0000	(5.370)	0	0	0
20/05/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	356.0000	431.0000	21.067	0	0	0
20/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,214.0000	1,325.0000	9.143	0	0	0
20/05/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,040.0000	2,163.0000	6.029	0	0	0
20/05/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	2,037.0000	1,925.0000	(5.498)	0	0	0
20/05/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,944.0000	3,802.0000	(3.600)	0	0	0
20/05/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	15.0000	18.0000	20.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
20/05/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	0.0000	328.0000	100.000	0	0	0
20/05/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	0.0000	2,944.0000	100.000	0	0	0
20/05/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	0.0000	171.0000	100.000	0	0	0
20/05/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	0.0000	4,787.0000	100.000	0	0	0
20/05/2009	£ / R	2009/06/12			Currency Future	13.1626	13.0840	(0.597)	13.1500	13.0700	22,253
20/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,408.0000	1,482.0000	5.256	0	0	0
20/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,738.0000	2,816.0000	2.849	0	0	0
20/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,314.0000	1,386.0000	5.479	0	0	0
20/05/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	182.0000	156.0000	(14.286)	0	0	0
20/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,237.0000	5,316.0000	1.508	0	0	0
20/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,438.0000	2,517.0000	3.240	0	0	0
20/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
20/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
20/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,387.0000	6,466.0000	1.237	0	0	0
20/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	470.0000	522.0000	11.064	0	0	0
20/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,637.0000	5,716.0000	1.401	0	0	0
20/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,488.0000	2,567.0000	3.175	0	0	0
20/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	121.0000	140.0000	15.702	0	0	0
20/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	746.0000	807.0000	8.177	0	0	0
20/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,938.0000	3,016.0000	2.655	0	0	0
20/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,222.0000	1,292.0000	5.728	0	0	0
20/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,713.0000	5,634.0000	(1.383)	0	0	0
20/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,087.0000	5,166.0000	1.553	0	0	0
20/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,697.0000	1,773.0000	4.478	0	0	0
20/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,487.0000	5,566.0000	1.440	0	0	0
20/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,287.0000	6,366.0000	1.257	0	0	0
20/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,687.0000	5,766.0000	1.389	0	0	0
20/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,738.0000	2,816.0000	2.849	0	0	0
20/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,237.0000	6,316.0000	1.267	0	0	0
20/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	483.0000	424.0000	(12.215)	0	0	0
20/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,787.0000	5,866.0000	1.365	0	0	0
20/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	109.0000	91.0000	(16.514)	0	0	0
20/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	890.0000	816.0000	(8.315)	0	0	0
20/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,463.0000	4,384.0000	(1.770)	0	0	0
20/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,638.0000	2,716.0000	2.957	0	0	0
20/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,737.0000	5,816.0000	1.377	0	0	0
20/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,220.0000	1,142.0000	(6.393)	0	0	0
20/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,538.0000	2,616.0000	3.073	0	0	0
20/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	117.0000	98.0000	(16.239)	0	0	0
20/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
20/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	197.0000	227.0000	15.228	0	0	0
20/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,137.0000	6,216.0000	1.287	0	0	0
20/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
20/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,187.0000	5,266.0000	1.523	0	0	0
20/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	518.0000	457.0000	(11.776)	0	0	0
20/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	955.0000	1,019.0000	6.702	0	0	0
20/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,963.0000	2,884.0000	(2.666)	0	0	0
20/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,488.0000	2,567.0000	3.175	0	0	0
20/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	673.0000	605.0000	(10.104)	0	0	0
20/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,465.0000	1,387.0000	(5.324)	0	0	0
20/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,987.0000	6,066.0000	1.320	0	0	0
20/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	61.0000	71.0000	16.393	0	0	0
20/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,387.0000	5,466.0000	1.466	0	0	0
20/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
20/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	359.0000	311.0000	(13.370)	0	0	0
20/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,688.0000	2,766.0000	2.902	0	0	0
20/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,537.0000	3,616.0000	2.234	0	0	0
20/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	623.0000	681.0000	9.310	0	0	0
20/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,087.0000	4,166.0000	1.933	0	0	0
20/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,389.0000	2,467.0000	3.265	0	0	0
20/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,991.0000	2,069.0000	3.918	0	0	0
20/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,713.0000	2,634.0000	(2.912)	0	0	0
20/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,837.0000	5,916.0000	1.353	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
20/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,738.0000	2,816.0000	2.849	0	0	0
20/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,268.0000	1,339.0000	5.599	0	0	0
20/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,140.0000	2,218.0000	3.645	0	0	0
20/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,237.0000	4,316.0000	1.865	0	0	0
20/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,213.0000	4,134.0000	(1.875)	0	0	0
20/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,287.0000	5,366.0000	1.494	0	0	0
20/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
20/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,737.0000	6,816.0000	1.173	0	0	0
20/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,361.0000	1,434.0000	5.364	0	0	0
20/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	399.0000	447.0000	12.030	0	0	0
20/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,587.0000	5,666.0000	1.414	0	0	0
20/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,887.0000	5,966.0000	1.342	0	0	0
20/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	705.0000	764.0000	8.369	0	0	0
20/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,239.0000	2,317.0000	3.484	0	0	0
20/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
20/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,437.0000	4,516.0000	1.780	0	0	0
20/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,237.0000	3,316.0000	2.441	0	0	0
20/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	136.0000	115.0000	(15.441)	0	0	0
20/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,988.0000	3,066.0000	2.610	0	0	0
20/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,987.0000	5,066.0000	1.584	0	0	0
20/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	101.0000	82.0000	(18.812)	0	0	0
20/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,942.0000	2,019.0000	3.965	0	0	0
20/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,456.0000	1,530.0000	5.082	0	0	0
20/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,041.0000	2,118.0000	3.773	0	0	0
20/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,838.0000	2,916.0000	2.748	0	0	0
20/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	789.0000	848.0000	7.478	0	0	0
20/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	38.0000	45.0000	18.421	0	0	0
20/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,456.0000	1,530.0000	5.082	0	0	0
20/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,737.0000	4,816.0000	1.668	0	0	0
20/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
20/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	801.0000	729.0000	(8.989)	0	0	0
20/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,038.0000	3,116.0000	2.567	0	0	0
20/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,176.0000	1,246.0000	5.952	0	0	0
20/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
20/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,937.0000	5,016.0000	1.600	0	0	0
20/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,687.0000	4,766.0000	1.686	0	0	0
20/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
20/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,963.0000	5,884.0000	(1.325)	0	0	0
20/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,037.0000	5,116.0000	1.568	0	0	0
20/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,237.0000	3,316.0000	2.441	0	0	0
20/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,190.0000	2,267.0000	3.516	0	0	0
20/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,888.0000	2,966.0000	2.701	0	0	0
20/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,537.0000	4,616.0000	1.741	0	0	0
20/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	93.0000	108.0000	16.129	0	0	0
20/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,137.0000	3,216.0000	2.518	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	109.0000	91.0000	(16.514)	0	0	0
20/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,788.0000	2,866.0000	2.798	0	0	0
20/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,187.0000	6,266.0000	1.277	0	0	0
20/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,337.0000	3,416.0000	2.367	0	0	0
20/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	507.0000	560.0000	10.454	0	0	0
20/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	220.0000	254.0000	15.455	0	0	0
20/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,837.0000	4,916.0000	1.633	0	0	0
20/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	211.0000	181.0000	(14.218)	0	0	0
20/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	555.0000	492.0000	(11.351)	0	0	0
20/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,437.0000	3,516.0000	2.299	0	0	0
20/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	169.0000	144.0000	(14.793)	0	0	0
20/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	757.0000	687.0000	(9.247)	0	0	0
20/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,389.0000	2,467.0000	3.265	0	0	0
20/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,637.0000	4,716.0000	1.704	0	0	0
20/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,222.0000	1,292.0000	5.728	0	0	0
20/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,339.0000	2,417.0000	3.335	0	0	0
20/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	829.0000	890.0000	7.358	0	0	0
20/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,537.0000	3,616.0000	2.234	0	0	0
20/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,887.0000	4,966.0000	1.617	0	0	0
20/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	45.0000	53.0000	17.778	0	0	0
20/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,648.0000	1,724.0000	4.612	0	0	0
20/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,190.0000	2,267.0000	3.516	0	0	0
20/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	155.0000	180.0000	16.129	0	0	0
20/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,263.0000	5,184.0000	(1.501)	0	0	0
20/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,537.0000	5,616.0000	1.427	0	0	0
20/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,637.0000	3,716.0000	2.172	0	0	0
20/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	333.0000	288.0000	(13.514)	0	0	0
20/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	418.0000	364.0000	(12.919)	0	0	0
20/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,137.0000	3,216.0000	2.518	0	0	0
20/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,263.0000	2,184.0000	(3.491)	0	0	0
20/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	92.0000	74.0000	(19.565)	0	0	0
20/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,588.0000	2,666.0000	3.014	0	0	0
20/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,090.0000	2,168.0000	3.732	0	0	0
20/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
20/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,787.0000	4,866.0000	1.650	0	0	0
20/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,763.0000	3,684.0000	(2.099)	0	0	0
20/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,086.0000	1,154.0000	6.262	0	0	0
20/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	583.0000	640.0000	9.777	0	0	0
20/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,438.0000	2,517.0000	3.240	0	0	0
20/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
20/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	106.0000	123.0000	16.038	0	0	0
20/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,038.0000	3,116.0000	2.567	0	0	0
20/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,437.0000	5,516.0000	1.453	0	0	0
20/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	146.0000	124.0000	(15.068)	0	0	0
20/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,140.0000	2,218.0000	3.645	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,131.0000	1,199.0000	6.012	0	0	0
20/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,187.0000	3,266.0000	2.479	0	0	0
20/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	746.0000	807.0000	8.177	0	0	0
20/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	38.0000	45.0000	18.421	0	0	0
20/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,087.0000	6,166.0000	1.298	0	0	0
20/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,938.0000	3,016.0000	2.655	0	0	0
20/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,893.0000	1,970.0000	4.068	0	0	0
20/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,687.0000	3,766.0000	2.143	0	0	0
20/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	308.0000	266.0000	(13.636)	0	0	0
20/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	998.0000	1,063.0000	6.513	0	0	0
20/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,638.0000	2,716.0000	2.957	0	0	0
20/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	801.0000	729.0000	(8.989)	0	0	0
20/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	92.0000	74.0000	(19.565)	0	0	0
20/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,838.0000	2,916.0000	2.748	0	0	0
20/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,041.0000	1,108.0000	6.436	0	0	0
20/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,187.0000	4,266.0000	1.887	0	0	0
20/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,237.0000	5,316.0000	1.508	0	0	0
20/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,337.0000	5,416.0000	1.480	0	0	0
20/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
20/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,287.0000	4,366.0000	1.843	0	0	0
20/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	246.0000	282.0000	14.634	0	0	0
20/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	60.0000	47.0000	(21.667)	0	0	0
20/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	434.0000	484.0000	11.521	0	0	0
20/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	912.0000	976.0000	7.018	0	0	0
20/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,937.0000	6,016.0000	1.331	0	0	0
20/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,991.0000	2,069.0000	3.918	0	0	0
20/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,687.0000	3,766.0000	2.143	0	0	0
20/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	75.0000	60.0000	(20.000)	0	0	0
20/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,437.0000	3,516.0000	2.299	0	0	0
20/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,552.0000	1,626.0000	4.768	0	0	0
20/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	196.0000	168.0000	(14.286)	0	0	0
20/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,737.0000	5,816.0000	1.377	0	0	0
20/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
20/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,887.0000	3,966.0000	2.032	0	0	0
20/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,187.0000	3,266.0000	2.479	0	0	0
20/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	663.0000	722.0000	8.899	0	0	0
20/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,487.0000	5,566.0000	1.440	0	0	0
20/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	845.0000	772.0000	(8.639)	0	0	0
20/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,237.0000	4,316.0000	1.865	0	0	0
20/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,337.0000	4,416.0000	1.822	0	0	0
20/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,795.0000	1,871.0000	4.234	0	0	0
20/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	126.0000	106.0000	(15.873)	0	0	0
20/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	829.0000	890.0000	7.358	0	0	0
20/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,037.0000	6,116.0000	1.309	0	0	0
20/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,289.0000	2,367.0000	3.408	0	0	0
20/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,697.0000	1,773.0000	4.478	0	0	0
20/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	870.0000	932.0000	7.126	0	0	0
20/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
20/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,587.0000	3,666.0000	2.202	0	0	0
20/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	175.0000	203.0000	16.000	0	0	0
20/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	955.0000	1,019.0000	6.702	0	0	0
20/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,887.0000	5,966.0000	1.342	0	0	0
20/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,137.0000	4,216.0000	1.910	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,987.0000	4,066.0000	1.981	0	0	0
20/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	387.0000	337.0000	(12.920)	0	0	0
20/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,239.0000	2,317.0000	3.484	0	0	0
20/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	83.0000	66.0000	(20.482)	0	0	0
20/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
20/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,988.0000	3,066.0000	2.610	0	0	0
20/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	286.0000	247.0000	(13.636)	0	0	0
20/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,787.0000	4,866.0000	1.650	0	0	0
20/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	935.0000	861.0000	(7.914)	0	0	0
20/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,037.0000	4,116.0000	1.957	0	0	0
20/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,746.0000	1,822.0000	4.353	0	0	0
20/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,041.0000	1,108.0000	6.436	0	0	0
20/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,687.0000	5,766.0000	1.389	0	0	0
20/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	715.0000	645.0000	(9.790)	0	0	0
20/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,737.0000	4,816.0000	1.668	0	0	0
20/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,637.0000	3,716.0000	2.172	0	0	0
20/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,504.0000	1,578.0000	4.920	0	0	0
20/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	273.0000	313.0000	14.652	0	0	0
20/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
20/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,987.0000	5,066.0000	1.584	0	0	0
20/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,387.0000	4,466.0000	1.801	0	0	0
20/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,504.0000	1,578.0000	4.920	0	0	0
20/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / 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
20/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,088.0000	3,166.0000	2.526	0	0	0
20/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,937.0000	4,016.0000	2.007	0	0	0
20/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,287.0000	3,366.0000	2.403	0	0	0
20/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,648.0000	1,724.0000	4.612	0	0	0
20/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,487.0000	3,566.0000	2.266	0	0	0
20/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,287.0000	5,366.0000	1.494	0	0	0
20/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,937.0000	4,016.0000	2.007	0	0	0
20/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	81.0000	94.0000	16.049	0	0	0
20/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,387.0000	3,466.0000	2.332	0	0	0
20/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,688.0000	2,766.0000	2.902	0	0	0
20/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,387.0000	4,466.0000	1.801	0	0	0
20/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,737.0000	3,816.0000	2.114	0	0	0
20/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,600.0000	1,675.0000	4.688	0	0	0
20/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,487.0000	4,566.0000	1.761	0	0	0
20/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	155.0000	180.0000	16.129	0	0	0
20/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,487.0000	3,566.0000	2.266	0	0	0
20/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	246.0000	211.0000	(14.228)	0	0	0
20/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
20/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,187.0000	4,266.0000	1.887	0	0	0
20/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	633.0000	566.0000	(10.585)	0	0	0
20/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,287.0000	3,366.0000	2.403	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
20/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,737.0000	3,816.0000	2.114	0	0	0
20/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	418.0000	364.0000	(12.919)	0	0	0
20/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,746.0000	1,822.0000	4.353	0	0	0
20/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,837.0000	3,916.0000	2.059	0	0	0
20/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	70.0000	82.0000	17.143	0	0	0
20/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,887.0000	3,966.0000	2.032	0	0	0
20/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	333.0000	377.0000	13.213	0	0	0
20/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,787.0000	3,866.0000	2.086	0	0	0
20/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,176.0000	1,246.0000	5.952	0	0	0
20/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	594.0000	528.0000	(11.111)	0	0	0
20/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,844.0000	1,920.0000	4.121	0	0	0
20/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
20/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,987.0000	4,066.0000	1.981	0	0	0
20/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	434.0000	484.0000	11.521	0	0	0
20/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	273.0000	313.0000	14.652	0	0	0
20/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,942.0000	2,019.0000	3.965	0	0	0
20/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	365.0000	412.0000	12.877	0	0	0
20/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	196.0000	168.0000	(14.286)	0	0	0
20/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	246.0000	282.0000	14.634	0	0	0
20/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	228.0000	196.0000	(14.035)	0	0	0
20/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	308.0000	266.0000	(13.636)	0	0	0
20/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	101.0000	82.0000	(18.812)	0	0	0
20/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,893.0000	1,970.0000	4.068	0	0	0
20/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	789.0000	848.0000	7.478	0	0	0
20/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	633.0000	566.0000	(10.585)	0	0	0
20/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
20/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	70.0000	82.0000	17.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,408.0000	1,482.0000	5.256	0	0	0
20/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	286.0000	247.0000	(13.636)	0	0	0
20/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	265.0000	228.0000	(13.962)	0	0	0
20/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
20/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	302.0000	344.0000	13.907	0	0	0
20/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,268.0000	1,339.0000	5.599	0	0	0
20/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	137.0000	159.0000	16.058	0	0	0
20/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	545.0000	599.0000	9.908	0	0	0
20/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	157.0000	133.0000	(15.287)	0	0	0
20/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	594.0000	528.0000	(11.111)	0	0	0
20/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	81.0000	94.0000	16.049	0	0	0
20/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	450.0000	393.0000	(12.667)	0	0	0
20/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	623.0000	681.0000	9.310	0	0	0
20/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	157.0000	133.0000	(15.287)	0	0	0
20/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	545.0000	599.0000	9.908	0	0	0
20/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	136.0000	115.0000	(15.441)	0	0	0
20/05/2009	£ / R	2009/09/14			Currency Future	13.3758	13.2922	(0.625)	13.3500	13.3000	3,572
20/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,290.0000	2,363.0000	3.188	0	0	0
20/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	485.0000	524.0000	8.041	0	0	0
20/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,059.0000	999.0000	(5.666)	0	0	0
20/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	512.0000	552.0000	7.813	0	0	0
20/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
20/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	283.0000	307.0000	8.481	0	0	0
20/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	134.0000	122.0000	(8.955)	0	0	0
20/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,026.0000	6,109.0000	1.377	0	0	0
20/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
20/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,498.0000	1,560.0000	4.139	0	0	0
20/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,536.0000	1,599.0000	4.102	0	0	0
20/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,290.0000	2,363.0000	3.188	0	0	0
20/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,276.0000	5,192.0000	(1.592)	0	0	0
20/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,226.0000	4,142.0000	(1.988)	0	0	0
20/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,158.0000	2,230.0000	3.336	0	0	0
20/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,859.0000	1,927.0000	3.658	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	761.0000	716.0000	(5.913)	0	0	0
20/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	202.0000	185.0000	(8.416)	0	0	0
20/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	410.0000	381.0000	(7.073)	0	0	0
20/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	262.0000	242.0000	(7.634)	0	0	0
20/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,306.0000	2,226.0000	(3.469)	0	0	0
20/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
20/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	185.0000	169.0000	(8.649)	0	0	0
20/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,533.0000	4,616.0000	1.831	0	0	0
20/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	147.0000	134.0000	(8.844)	0	0	0
20/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,470.0000	2,544.0000	2.996	0	0	0
20/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,777.0000	3,693.0000	(2.224)	0	0	0
20/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,335.0000	2,408.0000	3.126	0	0	0
20/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,275.0000	6,359.0000	1.339	0	0	0
20/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	815.0000	866.0000	6.258	0	0	0
20/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,655.0000	1,720.0000	3.927	0	0	0
20/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	116.0000	105.0000	(9.483)	0	0	0
20/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,747.0000	3,828.0000	2.162	0	0	0
20/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,071.0000	2,142.0000	3.428	0	0	0
20/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,726.0000	5,642.0000	(1.467)	0	0	0
20/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	541.0000	508.0000	(6.100)	0	0	0
20/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	95.0000	87.0000	(8.421)	0	0	0
20/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,985.0000	2,055.0000	3.526	0	0	0
20/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	749.0000	798.0000	6.542	0	0	0
20/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	334.0000	361.0000	8.084	0	0	0
20/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	350.0000	325.0000	(7.143)	0	0	0
20/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,561.0000	2,636.0000	2.929	0	0	0
20/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,591.0000	1,519.0000	(4.525)	0	0	0
20/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
20/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	161.0000	147.0000	(8.696)	0	0	0
20/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	539.0000	581.0000	7.792	0	0	0
20/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	230.0000	212.0000	(7.826)	0	0	0
20/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	134.0000	122.0000	(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
20/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
20/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,776.0000	1,843.0000	3.773	0	0	0
20/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	715.0000	673.0000	(5.874)	0	0	0
20/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,274.0000	1,332.0000	4.553	0	0	0
20/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,027.0000	1,083.0000	5.453	0	0	0
20/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,655.0000	1,720.0000	3.927	0	0	0
20/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	737.0000	694.0000	(5.834)	0	0	0
20/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	439.0000	413.0000	(5.923)	0	0	0
20/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,976.0000	5,892.0000	(1.406)	0	0	0
20/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	230.0000	212.0000	(7.826)	0	0	0
20/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	575.0000	540.0000	(6.087)	0	0	0
20/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	960.0000	903.0000	(5.938)	0	0	0
20/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,063.0000	1,120.0000	5.362	0	0	0
20/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,459.0000	1,521.0000	4.249	0	0	0
20/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,073.0000	3,152.0000	2.571	0	0	0
20/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,515.0000	2,590.0000	2.982	0	0	0
20/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	452.0000	425.0000	(5.973)	0	0	0
20/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,476.0000	4,392.0000	(1.877)	0	0	0
20/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
20/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,982.0000	2,900.0000	(2.750)	0	0	0
20/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	990.0000	1,045.0000	5.556	0	0	0
20/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
20/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	163.0000	179.0000	9.816	0	0	0
20/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	395.0000	367.0000	(7.089)	0	0	0
20/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
20/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,606.0000	2,682.0000	2.916	0	0	0
20/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	115.0000	127.0000	10.435	0	0	0
20/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,114.0000	2,186.0000	3.406	0	0	0
20/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
20/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	147.0000	134.0000	(8.844)	0	0	0
20/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	694.0000	652.0000	(6.052)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
20/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
20/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,071.0000	2,142.0000	3.428	0	0	0
20/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	568.0000	610.0000	7.394	0	0	0
20/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,575.0000	1,639.0000	4.063	0	0	0
20/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,459.0000	1,521.0000	4.249	0	0	0
20/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,169.0000	1,224.0000	4.705	0	0	0
20/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	300.0000	324.0000	8.000	0	0	0
20/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
20/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,781.0000	4,864.0000	1.736	0	0	0
20/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	466.0000	438.0000	(6.009)	0	0	0
20/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,424.0000	2,499.0000	3.094	0	0	0
20/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	285.0000	263.0000	(7.719)	0	0	0
20/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	652.0000	612.0000	(6.135)	0	0	0
20/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,725.0000	6,808.0000	1.234	0	0	0
20/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	251.0000	231.0000	(7.968)	0	0	0
20/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,312.0000	3,391.0000	2.385	0	0	0
20/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
20/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	435.0000	470.0000	8.046	0	0	0
20/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,158.0000	2,230.0000	3.336	0	0	0
20/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,735.0000	1,802.0000	3.862	0	0	0
20/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,738.0000	2,656.0000	(2.995)	0	0	0
20/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,979.0000	3,057.0000	2.618	0	0	0
20/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
20/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,699.0000	2,775.0000	2.816	0	0	0
20/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
20/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,389.0000	1,321.0000	(4.896)	0	0	0
20/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,791.0000	2,868.0000	2.759	0	0	0
20/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	626.0000	670.0000	7.029	0	0	0
20/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	211.0000	194.0000	(8.057)	0	0	0
20/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,246.0000	2,318.0000	3.206	0	0	0
20/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	427.0000	397.0000	(7.026)	0	0	0
20/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	395.0000	367.0000	(7.089)	0	0	0
20/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	954.0000	1,009.0000	5.765	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
20/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,026.0000	967.0000	(5.750)	0	0	0
20/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,384.0000	1,444.0000	4.335	0	0	0
20/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,169.0000	1,224.0000	4.705	0	0	0
20/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,379.0000	2,453.0000	3.111	0	0	0
20/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	411.0000	445.0000	8.273	0	0	0
20/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	494.0000	464.0000	(6.073)	0	0	0
20/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
20/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	310.0000	287.0000	(7.419)	0	0	0
20/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	285.0000	263.0000	(7.719)	0	0	0
20/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
20/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,901.0000	1,969.0000	3.577	0	0	0
20/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	122.0000	111.0000	(9.016)	0	0	0
20/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	811.0000	763.0000	(5.919)	0	0	0
20/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	91.0000	82.0000	(9.890)	0	0	0
20/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	297.0000	275.0000	(7.407)	0	0	0
20/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	262.0000	242.0000	(7.634)	0	0	0
20/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,515.0000	2,590.0000	2.982	0	0	0
20/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	350.0000	325.0000	(7.143)	0	0	0
20/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,228.0000	5,311.0000	1.588	0	0	0
20/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	379.0000	352.0000	(7.124)	0	0	0
20/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	897.0000	842.0000	(6.132)	0	0	0
20/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	837.0000	787.0000	(5.974)	0	0	0
20/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,606.0000	2,682.0000	2.916	0	0	0
20/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	177.0000	162.0000	(8.475)	0	0	0
20/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	169.0000	154.0000	(8.876)	0	0	0
20/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,202.0000	2,274.0000	3.270	0	0	0
20/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	391.0000	421.0000	7.673	0	0	0
20/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	238.0000	259.0000	8.824	0	0	0
20/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,101.0000	1,155.0000	4.905	0	0	0
20/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,093.0000	1,033.0000	(5.489)	0	0	0
20/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,536.0000	1,599.0000	4.102	0	0	0
20/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	919.0000	972.0000	5.767	0	0	0
20/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	867.0000	813.0000	(6.228)	0	0	0
20/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	509.0000	478.0000	(6.090)	0	0	0
20/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	612.0000	575.0000	(6.046)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,274.0000	1,332.0000	4.553	0	0	0
20/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	268.0000	290.0000	8.209	0	0	0
20/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	494.0000	464.0000	(6.073)	0	0	0
20/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,347.0000	1,407.0000	4.454	0	0	0
20/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	919.0000	972.0000	5.767	0	0	0
20/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,164.0000	1,101.0000	(5.412)	0	0	0
20/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,943.0000	2,012.0000	3.551	0	0	0
20/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	185.0000	169.0000	(8.649)	0	0	0
20/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	480.0000	451.0000	(6.042)	0	0	0
20/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	686.0000	733.0000	6.851	0	0	0
20/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	372.0000	400.0000	7.527	0	0	0
20/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,347.0000	1,407.0000	4.454	0	0	0
20/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,135.0000	1,189.0000	4.758	0	0	0
20/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	128.0000	116.0000	(9.375)	0	0	0
20/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	884.0000	936.0000	5.882	0	0	0
20/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,101.0000	1,155.0000	4.905	0	0	0
20/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	323.0000	299.0000	(7.430)	0	0	0
20/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	323.0000	299.0000	(7.430)	0	0	0
20/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,859.0000	1,927.0000	3.658	0	0	0
20/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,135.0000	1,189.0000	4.758	0	0	0
20/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
20/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	105.0000	96.0000	(8.571)	0	0	0
20/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	656.0000	701.0000	6.860	0	0	0
20/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,695.0000	1,761.0000	3.894	0	0	0
20/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,745.0000	2,822.0000	2.805	0	0	0
20/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	221.0000	203.0000	(8.145)	0	0	0
20/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	558.0000	524.0000	(6.093)	0	0	0
20/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,652.0000	2,728.0000	2.866	0	0	0
20/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	177.0000	162.0000	(8.475)	0	0	0
20/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	410.0000	381.0000	(7.073)	0	0	0
20/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
20/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,901.0000	1,969.0000	3.577	0	0	0
20/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	391.0000	421.0000	7.673	0	0	0
20/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	336.0000	312.0000	(7.143)	0	0	0
20/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	632.0000	593.0000	(6.171)	0	0	0
20/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	597.0000	639.0000	7.035	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	990.0000	1,045.0000	5.556	0	0	0
20/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	867.0000	813.0000	(6.228)	0	0	0
20/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,817.0000	1,885.0000	3.742	0	0	0
20/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	427.0000	397.0000	(7.026)	0	0	0
20/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	656.0000	701.0000	6.860	0	0	0
20/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,204.0000	1,260.0000	4.651	0	0	0
20/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	193.0000	177.0000	(8.290)	0	0	0
20/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	632.0000	593.0000	(6.171)	0	0	0
20/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	954.0000	1,009.0000	5.765	0	0	0
20/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	782.0000	831.0000	6.266	0	0	0
20/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,311.0000	1,369.0000	4.424	0	0	0
20/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	317.0000	342.0000	7.886	0	0	0
20/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	211.0000	194.0000	(8.057)	0	0	0
20/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	353.0000	380.0000	7.649	0	0	0
20/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	993.0000	935.0000	(5.841)	0	0	0
20/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	672.0000	632.0000	(5.952)	0	0	0
20/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,735.0000	1,802.0000	3.862	0	0	0
20/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	253.0000	274.0000	8.300	0	0	0
20/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
20/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,128.0000	1,066.0000	(5.496)	0	0	0
20/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,615.0000	1,679.0000	3.963	0	0	0
20/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	761.0000	716.0000	(5.913)	0	0	0
20/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,028.0000	2,098.0000	3.452	0	0	0
20/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	485.0000	524.0000	8.041	0	0	0
20/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	154.0000	141.0000	(8.442)	0	0	0
20/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	928.0000	872.0000	(6.034)	0	0	0
20/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	593.0000	557.0000	(6.071)	0	0	0
20/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	480.0000	451.0000	(6.042)	0	0	0
20/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,335.0000	2,408.0000	3.126	0	0	0
20/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,422.0000	1,483.0000	4.290	0	0	0
20/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	365.0000	338.0000	(7.397)	0	0	0
20/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	466.0000	438.0000	(6.009)	0	0	0
20/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
20/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,114.0000	2,186.0000	3.406	0	0	0
20/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	169.0000	154.0000	(8.876)	0	0	0
20/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,239.0000	1,296.0000	4.600	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,943.0000	2,012.0000	3.551	0	0	0
20/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	717.0000	765.0000	6.695	0	0	0
20/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	849.0000	901.0000	6.125	0	0	0
20/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	782.0000	831.0000	6.266	0	0	0
20/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	525.0000	493.0000	(6.095)	0	0	0
20/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
20/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,498.0000	1,560.0000	4.139	0	0	0
20/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
20/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	558.0000	524.0000	(6.093)	0	0	0
20/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,695.0000	1,761.0000	3.894	0	0	0
20/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	372.0000	400.0000	7.527	0	0	0
20/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	897.0000	842.0000	(6.132)	0	0	0
20/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	221.0000	203.0000	(8.145)	0	0	0
20/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	785.0000	739.0000	(5.860)	0	0	0
20/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	460.0000	497.0000	8.043	0	0	0
20/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	336.0000	312.0000	(7.143)	0	0	0
20/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,311.0000	1,369.0000	4.424	0	0	0
20/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	815.0000	866.0000	6.258	0	0	0
20/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	737.0000	694.0000	(5.834)	0	0	0
20/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	626.0000	670.0000	7.029	0	0	0
20/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	541.0000	508.0000	(6.100)	0	0	0
20/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	512.0000	552.0000	7.813	0	0	0
20/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	652.0000	612.0000	(6.135)	0	0	0
20/05/2009	£ / R	2009/12/14			Currency Future	13.5785	13.4885	(0.663)	0.0000	0.0000	1,426
20/05/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	530.0000	499.0000	(5.849)	0	0	0
20/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	768.0000	814.0000	5.990	0	0	0
20/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,729.0000	5,639.0000	(1.571)	0	0	0
20/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,501.0000	1,561.0000	3.997	0	0	0
20/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	947.0000	903.0000	(4.646)	0	0	0
20/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	950.0000	1,001.0000	5.368	0	0	0
20/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	739.0000	785.0000	6.225	0	0	0
20/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	988.0000	944.0000	(4.453)	0	0	0
20/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	666.0000	629.0000	(5.556)	0	0	0
20/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,081.0000	1,135.0000	4.995	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	710.0000	756.0000	6.479	0	0	0
20/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	968.0000	923.0000	(4.649)	0	0	0
20/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	759.0000	723.0000	(4.743)	0	0	0
20/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	829.0000	789.0000	(4.825)	0	0	0
20/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	515.0000	485.0000	(5.825)	0	0	0
20/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,536.0000	1,596.0000	3.906	0	0	0
20/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	521.0000	554.0000	6.334	0	0	0
20/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,237.0000	1,291.0000	4.365	0	0	0
20/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,269.0000	1,323.0000	4.255	0	0	0
20/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	647.0000	612.0000	(5.410)	0	0	0
20/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,145.0000	1,196.0000	4.454	0	0	0
20/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,206.0000	1,259.0000	4.395	0	0	0
20/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,175.0000	1,227.0000	4.426	0	0	0
20/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	500.0000	470.0000	(6.000)	0	0	0
20/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	357.0000	335.0000	(6.162)	0	0	0
20/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	768.0000	814.0000	5.990	0	0	0
20/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	380.0000	357.0000	(6.053)	0	0	0
20/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	704.0000	666.0000	(5.398)	0	0	0
20/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	947.0000	903.0000	(4.646)	0	0	0
20/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	471.0000	443.0000	(5.945)	0	0	0
20/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	243.0000	226.0000	(6.996)	0	0	0
20/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,979.0000	2,046.0000	3.386	0	0	0
20/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,199.0000	1,142.0000	(4.754)	0	0	0
20/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,729.0000	6,818.0000	1.323	0	0	0
20/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,233.0000	4,144.0000	(2.103)	0	0	0
20/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,298.0000	2,370.0000	3.133	0	0	0
20/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	140.0000	130.0000	(7.143)	0	0	0
20/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	605.0000	641.0000	5.950	0	0	0
20/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,161.0000	3,241.0000	2.531	0	0	0
20/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,790.0000	3,701.0000	(2.348)	0	0	0
20/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	277.0000	258.0000	(6.859)	0	0	0
20/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,388.0000	2,309.0000	(3.308)	0	0	0
20/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,826.0000	1,891.0000	3.560	0	0	0
20/05/2009	£ / R	2009/12/14	13.20	Put	Currency Future	654.0000	697.0000	6.575	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
20/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	405.0000	380.0000	(6.173)	0	0	0
20/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,790.0000	2,706.0000	(3.011)	0	0	0
20/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,678.0000	1,741.0000	3.754	0	0	0
20/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,035.0000	6,124.0000	1.475	0	0	0
20/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	723.0000	685.0000	(5.256)	0	0	0
20/05/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,567.0000	4,653.0000	1.883	0	0	0
20/05/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,279.0000	5,189.0000	(1.705)	0	0	0
20/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	110.0000	120.0000	9.091	0	0	0
20/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	515.0000	485.0000	(5.825)	0	0	0
20/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,083.0000	1,030.0000	(4.894)	0	0	0
20/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,536.0000	1,596.0000	3.906	0	0	0
20/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	627.0000	669.0000	6.699	0	0	0
20/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
20/05/2009	£ / R	2009/12/14	12.80	Put	Currency Future	482.0000	513.0000	6.432	0	0	0
20/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	485.0000	456.0000	(5.979)	0	0	0
20/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,047.0000	1,101.0000	5.158	0	0	0
20/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,032.0000	986.0000	(4.457)	0	0	0
20/05/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,260.0000	1,202.0000	(4.603)	0	0	0
20/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	776.0000	739.0000	(4.768)	0	0	0
20/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,248.0000	5,335.0000	1.658	0	0	0
20/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	457.0000	430.0000	(5.908)	0	0	0
20/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,481.0000	4,392.0000	(1.986)	0	0	0
20/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,607.0000	1,668.0000	3.796	0	0	0
20/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	369.0000	346.0000	(6.233)	0	0	0
20/05/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,979.0000	5,889.0000	(1.505)	0	0	0
20/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
20/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,642.0000	1,704.0000	3.776	0	0	0
20/05/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,902.0000	1,968.0000	3.470	0	0	0
20/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,940.0000	2,007.0000	3.454	0	0	0
20/05/2009	£ / R	2009/12/14	12.10	Put	Currency Future	261.0000	282.0000	8.046	0	0	0
20/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,806.0000	3,889.0000	2.181	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
20/05/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,333.0000	1,389.0000	4.201	0	0	0
20/05/2009	£ / R 2009/12/14	14.90	Call	Currency Future	430.0000	404.0000	(6.047)	0	0	0
20/05/2009	£ / R 2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/05/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,464.0000	2,538.0000	3.003	0	0	0
20/05/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,366.0000	1,423.0000	4.173	0	0	0
20/05/2009	£ / R 2009/12/14	14.10	Call	Currency Future	684.0000	647.0000	(5.409)	0	0	0
20/05/2009	£ / R 2009/12/14	13.15	Call	Currency Future	1,055.0000	1,007.0000	(4.550)	0	0	0
20/05/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,740.0000	1,670.0000	(4.023)	0	0	0
20/05/2009	£ / R 2009/12/14	17.30	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
20/05/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,433.0000	1,491.0000	4.047	0	0	0
20/05/2009	£ / R 2009/12/14	14.40	Call	Currency Future	578.0000	545.0000	(5.709)	0	0	0
20/05/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,571.0000	1,632.0000	3.883	0	0	0
20/05/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,282.0000	6,371.0000	1.417	0	0	0
20/05/2009	£ / R 2009/12/14	14.45	Call	Currency Future	562.0000	530.0000	(5.694)	0	0	0
20/05/2009	£ / R 2009/12/14	14.50	Call	Currency Future	546.0000	514.0000	(5.861)	0	0	0
20/05/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,021.0000	2,936.0000	(2.814)	0	0	0
20/05/2009	£ / R 2009/12/14	12.35	Put	Currency Future	330.0000	354.0000	7.273	0	0	0
20/05/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,467.0000	1,526.0000	4.022	0	0	0
20/05/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,558.0000	1,492.0000	(4.236)	0	0	0
20/05/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,399.0000	1,457.0000	4.146	0	0	0
20/05/2009	£ / R 2009/12/14	14.30	Call	Currency Future	612.0000	578.0000	(5.556)	0	0	0
20/05/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,752.0000	1,815.0000	3.596	0	0	0
20/05/2009	£ / R 2009/12/14	10.85	Put	Currency Future	61.0000	68.0000	11.475	0	0	0
20/05/2009	£ / R 2009/12/14	15.35	Call	Currency Future	325.0000	304.0000	(6.462)	0	0	0
20/05/2009	£ / R 2009/12/14	13.60	Call	Currency Future	866.0000	825.0000	(4.734)	0	0	0
20/05/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,097.0000	2,166.0000	3.290	0	0	0
20/05/2009	£ / R 2009/12/14	13.05	Call	Currency Future	1,111.0000	1,057.0000	(4.860)	0	0	0
20/05/2009	£ / R 2009/12/14	16.85	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
20/05/2009	£ / R 2009/12/14	13.60	Put	Currency Future	888.0000	937.0000	5.518	0	0	0
20/05/2009	£ / R 2009/12/14	12.85	Call	Currency Future	1,230.0000	1,172.0000	(4.715)	0	0	0
20/05/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,389.0000	3,470.0000	2.390	0	0	0
20/05/2009	£ / R 2009/12/14	13.60	Call	Currency Future	866.0000	825.0000	(4.734)	0	0	0
20/05/2009	£ / R 2009/12/14	12.85	Put	Currency Future	501.0000	533.0000	6.387	0	0	0
20/05/2009	£ / R 2009/12/14	13.50	Put	Currency Future	828.0000	874.0000	5.556	0	0	0
20/05/2009	£ / R 2009/12/14	14.85	Call	Currency Future	443.0000	417.0000	(5.869)	0	0	0
20/05/2009	£ / R 2009/12/14	14.25	Call	Currency Future	629.0000	595.0000	(5.405)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	793.0000	755.0000	(4.792)	0	0	0
20/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	595.0000	561.0000	(5.714)	0	0	0
20/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	927.0000	883.0000	(4.746)	0	0	0
20/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	906.0000	863.0000	(4.746)	0	0	0
20/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,301.0000	1,356.0000	4.228	0	0	0
20/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	583.0000	619.0000	6.175	0	0	0
20/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	810.0000	772.0000	(4.691)	0	0	0
20/05/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,809.0000	4,896.0000	1.809	0	0	0
20/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,014.0000	1,067.0000	5.227	0	0	0
20/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,388.0000	1,326.0000	(4.467)	0	0	0
20/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	681.0000	726.0000	6.608	0	0	0
20/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	982.0000	1,034.0000	5.295	0	0	0
20/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,199.0000	1,142.0000	(4.754)	0	0	0
20/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	1,010.0000	965.0000	(4.455)	0	0	0
20/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	595.0000	561.0000	(5.714)	0	0	0
20/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,715.0000	1,778.0000	3.673	0	0	0
20/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
20/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	798.0000	844.0000	5.764	0	0	0
20/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	521.0000	554.0000	6.334	0	0	0
20/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	888.0000	937.0000	5.518	0	0	0
20/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	857.0000	905.0000	5.601	0	0	0
20/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	847.0000	807.0000	(4.723)	0	0	0
20/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	463.0000	494.0000	6.695	0	0	0
20/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	919.0000	968.0000	5.332	0	0	0
20/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	886.0000	844.0000	(4.740)	0	0	0
20/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,366.0000	1,423.0000	4.173	0	0	0
20/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	0.0000	785.0000	100.000	0	0	0
20/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	0.0000	923.0000	100.000	0	0	0
20/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,323.0000	1,263.0000	(4.535)	0	0	0
20/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,292.0000	1,232.0000	(4.644)	0	0	0
20/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	410.0000	438.0000	6.829	0	0	0
20/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	445.0000	474.0000	6.517	0	0	0
20/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	530.0000	499.0000	(5.849)	0	0	0
20/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	684.0000	647.0000	(5.409)	0	0	0
20/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,206.0000	1,259.0000	4.395	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,175.0000	1,227.0000	4.426	0	0	0
20/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,237.0000	1,291.0000	4.365	0	0	0
20/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	704.0000	666.0000	(5.398)	0	0	0
20/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,170.0000	1,114.0000	(4.786)	0	0	0
20/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,501.0000	1,561.0000	3.997	0	0	0
20/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	562.0000	597.0000	6.228	0	0	0
20/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	776.0000	739.0000	(4.768)	0	0	0
20/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,047.0000	1,101.0000	5.158	0	0	0
20/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	743.0000	704.0000	(5.249)	0	0	0
20/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,140.0000	1,085.0000	(4.825)	0	0	0
20/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	666.0000	629.0000	(5.556)	0	0	0
20/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,115.0000	1,165.0000	4.484	0	0	0
20/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	417.0000	392.0000	(5.995)	0	0	0
20/05/2009	£ / R	2009/12/14	12.95	Put	Currency Future	541.0000	575.0000	6.285	0	0	0
20/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	392.0000	368.0000	(6.122)	0	0	0
20/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,571.0000	1,632.0000	3.883	0	0	0
20/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,789.0000	1,853.0000	3.577	0	0	0
20/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,864.0000	1,930.0000	3.541	0	0	0
20/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	500.0000	470.0000	(6.000)	0	0	0
20/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,081.0000	1,135.0000	4.995	0	0	0
20/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	759.0000	723.0000	(4.743)	0	0	0
20/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,752.0000	1,815.0000	3.596	0	0	0
20/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	430.0000	404.0000	(6.047)	0	0	0
20/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,399.0000	1,457.0000	4.146	0	0	0
20/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	578.0000	545.0000	(5.709)	0	0	0
20/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	723.0000	685.0000	(5.256)	0	0	0
20/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,145.0000	1,196.0000	4.454	0	0	0
20/05/2009	£ / R	2010/03/15			Currency Future	13.7817	13.6841	(0.708)	0.0000	0.0000	0
20/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	898.0000	946.0000	5.345	0	0	0
20/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,180.0000	1,130.0000	(4.237)	0	0	0
20/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,319.0000	4,226.0000	(2.153)	0	0	0
20/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
20/05/2009	£ / R	2010/03/15	13.80	Put	Currency Future	0.0000	1,131.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	9.80	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	15.80	Put	Currency Future	0.0000	2,645.0000	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
20/05/2009	£ / R	2010/03/15	16.80	Call	Currency Future	0.0000	393.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	16.80	Put	Currency Future	0.0000	3,509.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	13.80	Call	Currency Future	0.0000	1,015.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	17.80	Call	Currency Future	0.0000	291.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	74.0000	74.0000	-	0	0	0
20/05/2009	£ / R	2010/03/15	17.80	Put	Currency Future	0.0000	4,407.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	15.80	Call	Currency Future	0.0000	529.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	9.80	Call	Currency Future	0.0000	3,940.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	14.80	Put	Currency Future	0.0000	1,836.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	12.80	Put	Currency Future	0.0000	575.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	10.80	Call	Currency Future	0.0000	2,975.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	10.80	Put	Currency Future	0.0000	91.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	11.80	Call	Currency Future	0.0000	2,137.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,138.0000	1,090.0000	(4.218)	0	0	0
20/05/2009	£ / R	2010/03/15	11.80	Put	Currency Future	0.0000	253.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	956.0000	1,006.0000	5.230	0	0	0
20/05/2009	£ / R	2010/03/15	12.80	Call	Currency Future	0.0000	1,459.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	14.80	Call	Currency Future	0.0000	721.0000	100.000	0	0	0
20/05/2009	£ / R	2010/03/15	16.70	Call	Currency Future	423.0000	405.0000	(4.255)	0	0	0
20/05/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,017.0000	1,068.0000	5.015	0	0	0
20/05/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,341.0000	3,421.0000	2.394	0	0	0
20/05/2009	£ / R	2010/03/15	17.70	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	0
20/05/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,098.0000	1,052.0000	(4.189)	0	0	0
20/05/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,235.0000	4,319.0000	1.983	0	0	0
20/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,356.0000	3,258.0000	(2.920)	0	0	0
20/05/2009	£ / R	2010/03/15	15.70	Call	Currency Future	569.0000	546.0000	(4.042)	0	0	0
20/05/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,253.0000	3,333.0000	2.459	0	0	0
20/05/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,144.0000	4,228.0000	2.027	0	0	0
20/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,460.0000	2,375.0000	(3.455)	0	0	0
20/05/2009	£ / R	2010/03/15	10.70	Put	Currency Future	81.0000	81.0000	-	0	0	0
20/05/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,163.0000	3,065.0000	(3.098)	0	0	0
20/05/2009	£ / R	2010/03/15	9.70	Put	Currency Future	48.0000	53.0000	10.417	0	0	0
20/05/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,298.0000	2,215.0000	(3.612)	0	0	0
20/05/2009	£ / R	2010/03/15	11.70	Put	Currency Future	216.0000	231.0000	6.944	0	0	0
20/05/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,583.0000	1,514.0000	(4.359)	0	0	0
20/05/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,696.0000	1,760.0000	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
20/05/2009	£ / R	2010/03/15	14.70	Call	Currency Future	777.0000	744.0000	(4.247)	0	0	0
20/05/2009	£ / R	2010/03/15	12.70	Put	Currency Future	501.0000	530.0000	5.788	0	0	0
20/05/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,130.0000	4,037.0000	(2.252)	0	0	0
20/05/2009	£ / R	2010/03/15	16.60	Call	Currency Future	435.0000	417.0000	(4.138)	0	0	0
20/05/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,404.0000	2,478.0000	3.078	0	0	0
20/05/2009	£ / R	2010/03/15	17.60	Call	Currency Future	326.0000	312.0000	(4.294)	0	0	0
20/05/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,622.0000	1,686.0000	3.946	0	0	0
20/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,054.0000	4,137.0000	2.047	0	0	0
20/05/2009	£ / R	2010/03/15	15.60	Call	Currency Future	586.0000	562.0000	(4.096)	0	0	0
20/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	335.0000	321.0000	(4.179)	0	0	0
20/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,166.0000	3,245.0000	2.495	0	0	0
20/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	448.0000	429.0000	(4.241)	0	0	0
20/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	179.0000	191.0000	6.704	0	0	0
20/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,713.0000	1,641.0000	(4.203)	0	0	0
20/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	431.0000	457.0000	6.032	0	0	0
20/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	831.0000	796.0000	(4.212)	0	0	0
20/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,549.0000	1,612.0000	4.067	0	0	0
20/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,322.0000	2,395.0000	3.144	0	0	0
20/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	604.0000	579.0000	(4.139)	0	0	0
20/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,224.0000	4,131.0000	(2.202)	0	0	0
20/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
20/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,259.0000	3,162.0000	(2.976)	0	0	0
20/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,378.0000	2,294.0000	(3.532)	0	0	0
20/05/2009	£ / R	2010/03/15	14.60	Call	Currency Future	804.0000	770.0000	(4.229)	0	0	0
20/05/2009	£ / R	2010/03/15	10.60	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
20/05/2009	£ / R	2010/03/15	12.60	Put	Currency Future	465.0000	492.0000	5.806	0	0	0
20/05/2009	£ / R	2010/03/15	11.60	Put	Currency Future	197.0000	210.0000	6.599	0	0	0
20/05/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,647.0000	1,577.0000	(4.250)	0	0	0
20/05/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,487.0000	2,562.0000	3.016	0	0	0
20/05/2009	£ / R	2010/06/14			Currency Future	13.9784	13.8783	(0.716)	0.0000	0.0000	0
20/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,574.0000	1,634.0000	3.812	0	0	0
20/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	12.0000	12.0000	-	0	0	0
20/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
20/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	246.0000	259.0000	5.285	0	0	0
20/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,315.0000	2,386.0000	3.067	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
20/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	615.0000	592.0000	(3.740)	0	0	0
20/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,424.0000	5,510.0000	1.586	0	0	0
20/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,168.0000	1,123.0000	(3.853)	0	0	0
20/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	942.0000	989.0000	4.989	0	0	0
20/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,137.0000	3,214.0000	2.455	0	0	0
20/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	179.0000	170.0000	(5.028)	0	0	0
20/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,800.0000	6,892.0000	1.353	0	0	0
20/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,339.0000	1,395.0000	4.182	0	0	0
20/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	303.0000	289.0000	(4.620)	0	0	0
20/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	793.0000	764.0000	(3.657)	0	0	0
20/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	383.0000	368.0000	(3.916)	0	0	0
20/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,088.0000	4,169.0000	1.981	0	0	0
20/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,519.0000	4,421.0000	(2.169)	0	0	0
20/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,217.0000	3,124.0000	(2.891)	0	0	0
20/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	466.0000	448.0000	(3.863)	0	0	0
20/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,801.0000	2,876.0000	2.678	0	0	0
20/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	485.0000	513.0000	5.773	0	0	0
20/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	139.0000	146.0000	5.036	0	0	0
20/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,624.0000	2,537.0000	(3.316)	0	0	0
20/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,583.0000	3,487.0000	(2.679)	0	0	0
20/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,030.0000	1,956.0000	(3.645)	0	0	0
20/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,956.0000	3,858.0000	(2.477)	0	0	0
20/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,159.0000	2,228.0000	3.196	0	0	0
20/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	104.0000	109.0000	4.808	0	0	0
20/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	452.0000	477.0000	5.531	0	0	0
20/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,607.0000	1,548.0000	(3.671)	0	0	0
20/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	646.0000	623.0000	(3.560)	0	0	0
20/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,706.0000	2,618.0000	(3.252)	0	0	0
20/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	815.0000	785.0000	(3.681)	0	0	0
20/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	679.0000	655.0000	(3.535)	0	0	0
20/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,968.0000	3,045.0000	2.594	0	0	0
20/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	227.0000	240.0000	5.727	0	0	0
20/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
20/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	729.0000	769.0000	5.487	0	0	0
20/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,964.0000	1,891.0000	(3.717)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,614.0000	4,516.0000	(2.124)	0	0	0
20/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,824.0000	3,905.0000	2.118	0	0	0
20/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,052.0000	1,012.0000	(3.802)	0	0	0
20/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	838.0000	806.0000	(3.819)	0	0	0
20/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,534.0000	1,477.0000	(3.716)	0	0	0
20/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,082.0000	5,982.0000	(1.644)	0	0	0
20/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	392.0000	377.0000	(3.827)	0	0	0
20/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	806.0000	849.0000	5.335	0	0	0
20/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,438.0000	1,495.0000	3.964	0	0	0
20/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,000.0000	4,081.0000	2.025	0	0	0
20/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	832.0000	876.0000	5.288	0	0	0
20/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,465.0000	1,410.0000	(3.754)	0	0	11,194
20/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,421.0000	1,367.0000	(3.800)	0	0	0
20/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,237.0000	2,307.0000	3.129	0	0	0
20/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,098.0000	2,022.0000	(3.622)	0	0	0
20/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	887.0000	932.0000	5.073	0	0	0
20/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	420.0000	443.0000	5.476	0	0	0
20/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	478.0000	459.0000	(3.975)	0	0	11,194
20/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	914.0000	960.0000	5.033	0	0	0
20/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,390.0000	5,291.0000	(1.837)	0	0	0
20/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,774.0000	1,706.0000	(3.833)	0	0	0
20/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	353.0000	337.0000	(4.533)	0	0	0
20/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	596.0000	628.0000	5.369	0	0	0
20/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,434.0000	2,506.0000	2.958	0	0	0
20/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,511.0000	1,454.0000	(3.772)	0	0	0
20/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	555.0000	534.0000	(3.784)	0	0	0
20/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	521.0000	501.0000	(3.839)	0	0	0
20/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,116.0000	1,074.0000	(3.763)	0	0	0
20/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,100.0000	1,058.0000	(3.818)	0	0	0
20/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,477.0000	3,556.0000	2.272	0	0	0
20/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,693.0000	3,773.0000	2.166	0	0	0
20/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,714.0000	4,798.0000	1.782	0	0	0
20/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,788.0000	2,700.0000	(3.156)	0	0	0
20/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	762.0000	734.0000	(3.675)	0	0	0
20/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	502.0000	483.0000	(3.785)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	210.0000	222.0000	5.714	0	0	0
20/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,025.0000	5,109.0000	1.672	0	0	0
20/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	97.0000	101.0000	4.124	0	0	0
20/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	539.0000	569.0000	5.566	0	0	0
20/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,083.0000	1,042.0000	(3.786)	0	0	0
20/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,443.0000	1,389.0000	(3.742)	0	0	0
20/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	171.0000	181.0000	5.848	0	0	0
20/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,675.0000	3,579.0000	(2.612)	0	0	0
20/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,471.0000	1,529.0000	3.943	0	0	0
20/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,377.0000	4,279.0000	(2.239)	0	0	0
20/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,505.0000	1,564.0000	3.920	0	0	0
20/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,834.0000	5,734.0000	(1.714)	0	0	0
20/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,053.0000	3,130.0000	2.522	0	0	0
20/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,867.0000	1,797.0000	(3.749)	0	0	0
20/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,022.0000	983.0000	(3.816)	0	0	0
20/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
20/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,805.0000	4,889.0000	1.748	0	0	0
20/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	210.0000	200.0000	(4.762)	0	0	0
20/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,259.0000	1,212.0000	(3.733)	0	0	0
20/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	229.0000	218.0000	(4.803)	0	0	0
20/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,643.0000	1,704.0000	3.713	0	0	0
20/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,181.0000	1,233.0000	4.403	0	0	0
20/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	635.0000	670.0000	5.512	0	0	0
20/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,151.0000	6,240.0000	1.447	0	0	0
20/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,064.0000	1,989.0000	(3.634)	0	0	0
20/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,259.0000	1,212.0000	(3.733)	0	0	0
20/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,222.0000	1,175.0000	(3.846)	0	0	0
20/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,185.0000	1,140.0000	(3.797)	0	0	0
20/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,759.0000	4,844.0000	1.786	0	0	0
20/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,243.0000	1,297.0000	4.344	0	0	0
20/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,307.0000	1,362.0000	4.208	0	0	0
20/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,714.0000	1,648.0000	(3.851)	0	0	0
20/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	490.0000	471.0000	(3.878)	0	0	0
20/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,240.0000	1,193.0000	(3.790)	0	0	0
20/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,144.0000	4,047.0000	(2.341)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	631.0000	608.0000	(3.645)	0	0	0
20/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,212.0000	1,265.0000	4.373	0	0	0
20/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	308.0000	324.0000	5.195	0	0	0
20/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,912.0000	3,993.0000	2.071	0	0	0
20/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	388.0000	372.0000	(4.124)	0	0	0
20/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,868.0000	3,949.0000	2.094	0	0	0
20/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,381.0000	6,471.0000	1.410	0	0	0
20/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,386.0000	2,302.0000	(3.521)	0	0	0
20/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,010.0000	3,087.0000	2.558	0	0	0
20/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
20/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,181.0000	1,233.0000	4.403	0	0	0
20/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,999.0000	2,909.0000	(3.001)	0	0	0
20/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
20/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	422.0000	405.0000	(4.028)	0	0	0
20/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,198.0000	2,267.0000	3.139	0	0	0
20/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,444.0000	4,527.0000	1.868	0	0	0
20/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	639.0000	616.0000	(3.599)	0	0	0
20/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,718.0000	2,793.0000	2.759	0	0	0
20/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	826.0000	796.0000	(3.632)	0	0	0
20/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,089.0000	1,139.0000	4.591	0	0	0
20/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	541.0000	520.0000	(3.882)	0	0	0
20/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,150.0000	1,202.0000	4.522	0	0	0
20/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,563.0000	3,642.0000	2.217	0	0	0
20/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,278.0000	1,230.0000	(3.756)	0	0	0
20/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	436.0000	460.0000	5.505	0	0	0
20/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	697.0000	671.0000	(3.730)	0	0	0
20/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,744.0000	1,677.0000	(3.842)	0	0	0
20/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,932.0000	1,998.0000	3.416	0	0	0
20/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	615.0000	649.0000	5.528	0	0	0
20/05/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,275.0000	1,329.0000	4.235	0	0	0
20/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	496.0000	477.0000	(3.831)	0	0	0
20/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	911.0000	876.0000	(3.842)	0	0	0
20/05/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,203.0000	1,157.0000	(3.824)	0	0	0
20/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,662.0000	4,564.0000	(2.102)	0	0	0
20/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,317.0000	1,267.0000	(3.797)	0	0	0
20/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	577.0000	555.0000	(3.813)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,348.0000	3,427.0000	2.360	0	0	0
20/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	449.0000	431.0000	(4.009)	0	0	0
20/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,514.0000	2,587.0000	2.904	0	0	0
20/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	743.0000	715.0000	(3.769)	0	0	0
20/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,750.0000	1,813.0000	3.600	0	0	0
20/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	93.0000	97.0000	4.301	0	0	0
20/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,722.0000	3,625.0000	(2.606)	0	0	0
20/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
20/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,221.0000	4,303.0000	1.943	0	0	0
20/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,830.0000	2,741.0000	(3.145)	0	0	0
20/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	859.0000	904.0000	5.239	0	0	0
20/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	472.0000	453.0000	(4.025)	0	0	0
20/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,121.0000	2,189.0000	3.206	0	0	0
20/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	202.0000	213.0000	5.446	0	0	0
20/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	654.0000	631.0000	(3.517)	0	0	0
20/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	978.0000	941.0000	(3.783)	0	0	0
20/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,044.0000	4,125.0000	2.003	0	0	0
20/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,926.0000	3,003.0000	2.632	0	0	0
20/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,488.0000	1,432.0000	(3.763)	0	0	0
20/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,780.0000	3,861.0000	2.143	0	0	0
20/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	509.0000	489.0000	(3.929)	0	0	0
20/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	849.0000	818.0000	(3.651)	0	0	0
20/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	576.0000	608.0000	5.556	0	0	0
20/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,297.0000	1,248.0000	(3.778)	0	0	0
20/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,805.0000	1,736.0000	(3.823)	0	0	0
20/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,119.0000	1,170.0000	4.558	0	0	0
20/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,283.0000	4,186.0000	(2.265)	0	0	0
20/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,353.0000	3,259.0000	(2.803)	0	0	0
20/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	125.0000	131.0000	4.800	0	0	0
20/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,504.0000	2,418.0000	(3.435)	0	0	0
20/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	275.0000	290.0000	5.455	0	0	0
20/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	397.0000	381.0000	(4.030)	0	0	0
20/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,669.0000	4,753.0000	1.799	0	0	0
20/05/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,003.0000	3,905.0000	(2.448)	0	0	0
20/05/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,937.0000	5,021.0000	1.701	0	0	0
20/05/2009	£ / R	2010/06/14	18.55	Call	Currency Future	366.0000	349.0000	(4.645)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,179.0000	3,256.0000	2.422	0	0	0
20/05/2009	£ / R	2010/06/14	11.05	Put	Currency Future	157.0000	166.0000	5.732	0	0	0
20/05/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,085.0000	2,994.0000	(2.950)	0	0	0
20/05/2009	£ / R	2010/06/14	10.05	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
20/05/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,274.0000	2,194.0000	(3.518)	0	0	0
20/05/2009	£ / R	2010/06/14	12.05	Put	Currency Future	346.0000	366.0000	5.780	0	0	0
20/05/2009	£ / R	2010/06/14	13.05	Put	Currency Future	704.0000	744.0000	5.682	0	0	0
20/05/2009	£ / R	2010/06/14	16.55	Call	Currency Future	607.0000	585.0000	(3.624)	0	0	0
20/05/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,354.0000	2,426.0000	3.059	0	0	0
20/05/2009	£ / R	2010/06/14	15.55	Call	Currency Future	783.0000	754.0000	(3.704)	0	0	0
20/05/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,633.0000	1,572.0000	(3.735)	0	0	0
20/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,097.0000	3,999.0000	(2.392)	0	0	0
20/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	144.0000	152.0000	5.556	0	0	0
20/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
20/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,347.0000	2,266.0000	(3.451)	0	0	0
20/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	319.0000	337.0000	5.643	0	0	0
20/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,172.0000	3,081.0000	(2.869)	0	0	0
20/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	656.0000	694.0000	5.793	0	0	0
20/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,850.0000	4,933.0000	1.711	0	0	0
20/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,684.0000	1,622.0000	(3.682)	0	0	0
20/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	378.0000	361.0000	(4.497)	0	0	0
20/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,956.0000	4,037.0000	2.048	0	0	0
20/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	485.0000	465.0000	(4.124)	0	0	0
20/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	623.0000	600.0000	(3.692)	0	0	0
20/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,276.0000	2,346.0000	3.076	0	0	0
20/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,095.0000	3,172.0000	2.488	0	0	0
20/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	804.0000	774.0000	(3.731)	0	0	0
20/05/2009	€ / R	2009/06/12			Currency Future	11.5607	11.5214	(0.340)	11.5700	11.5100	24,530
20/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.50	Put	Currency Future	2,939.0000	2,979.0000	1.361	0	0	0
20/05/2009	€ / R	2009/06/12	14.25	Put	Currency Future	2,689.0000	2,729.0000	1.488	0	0	0
20/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,589.0000	2,629.0000	1.545	0	0	0
20/05/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,397.0000	1,434.0000	2.649	0	0	0
20/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,841.0000	1,880.0000	2.118	0	0	0
20/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	487.0000	451.0000	(7.392)	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
20/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	3,039.0000	3,079.0000	1.316	0	0	0
20/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,348.0000	1,385.0000	2.745	0	0	0
20/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	3,039.0000	3,079.0000	1.316	0	0	0
20/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	138.0000	145.0000	5.072	0	0	0
20/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	148.0000	129.0000	(12.838)	0	0	0
20/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,839.0000	2,879.0000	1.409	0	0	0
20/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,339.0000	3,379.0000	1.198	0	0	0
20/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
20/05/2009	€ / R	2009/06/12	11.55	Put	Currency Future	235.0000	248.0000	5.532	0	0	0
20/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,489.0000	2,529.0000	1.607	0	0	0
20/05/2009	€ / R	2009/06/12	12.95	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	349.0000	316.0000	(9.456)	0	0	0
20/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,739.0000	2,779.0000	1.460	0	0	0
20/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,190.0000	2,229.0000	1.781	0	0	0
20/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	881.0000	912.0000	3.519	0	0	0
20/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,489.0000	2,529.0000	1.607	0	0	0
20/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,140.0000	2,179.0000	1.822	0	0	0
20/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	0
20/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,252.0000	1,288.0000	2.875	0	0	0
20/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	246.0000	219.0000	(10.976)	0	0	0
20/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	296.0000	311.0000	5.068	0	0	0
20/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,841.0000	1,880.0000	2.118	0	0	0
20/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/05/2009	€ / R	2009/06/12	13.00	Call	Currency Future	7.0000	5.0000	(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
20/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,239.0000	3,279.0000	1.235	0	0	0
20/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,544.0000	1,582.0000	2.461	0	0	0
20/05/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,446.0000	1,483.0000	2.559	0	0	0
20/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/05/2009	€ / R	2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,639.0000	2,679.0000	1.516	0	0	0
20/05/2009	€ / R	2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	12.20	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
20/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,739.0000	3,779.0000	1.070	0	0	0
20/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	296.0000	311.0000	5.068	0	0	0
20/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,300.0000	1,337.0000	2.846	0	0	0
20/05/2009	€ / R	2009/06/12	15.40	Put	Currency Future	3,839.0000	3,879.0000	1.042	0	0	0
20/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	€ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,739.0000	2,779.0000	1.460	0	0	0
20/05/2009	€ / R	2009/06/12	14.55	Put	Currency Future	2,989.0000	3,029.0000	1.338	0	0	0
20/05/2009	€ / R	2009/06/12	11.75	Call	Currency Future	174.0000	153.0000	(12.069)	0	0	0
20/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	881.0000	912.0000	3.519	0	0	0
20/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	3,939.0000	3,979.0000	1.015	0	0	0
20/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,240.0000	2,279.0000	1.741	0	0	0
20/05/2009	€ / R	2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	364.0000	382.0000	4.945	0	0	0
20/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,544.0000	1,582.0000	2.461	0	0	0
20/05/2009	€ / R	2009/06/12	11.40	Call	Currency Future	320.0000	289.0000	(9.688)	0	0	0
20/05/2009	€ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	14.45	Put	Currency Future	2,889.0000	2,929.0000	1.385	0	0	0
20/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,593.0000	1,631.0000	2.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,791.0000	1,830.0000	2.178	0	0	0
20/05/2009	€ / R 2009/06/12	11.80	Call	Currency Future	160.0000	140.0000	(12.500)	0	0	0
20/05/2009	€ / R 2009/06/12	15.60	Put	Currency Future	4,039.0000	4,079.0000	0.990	0	0	0
20/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,539.0000	2,579.0000	1.575	0	0	0
20/05/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	11.15	Put	Currency Future	76.0000	79.0000	3.947	0	0	0
20/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,739.0000	3,779.0000	1.070	0	0	0
20/05/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/05/2009	€ / R 2009/06/12	12.40	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
20/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,495.0000	1,533.0000	2.542	0	0	0
20/05/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,639.0000	3,679.0000	1.099	0	0	0
20/05/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,839.0000	2,879.0000	1.409	0	0	0
20/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	148.0000	129.0000	(12.838)	0	0	0
20/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,289.0000	3,329.0000	1.216	0	0	0
20/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	0
20/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	437.0000	457.0000	4.577	0	0	0
20/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,439.0000	3,479.0000	1.163	0	0	0
20/05/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,389.0000	3,429.0000	1.180	0	0	0
20/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,495.0000	1,533.0000	2.542	0	0	0
20/05/2009	€ / R 2009/06/12	12.20	Put	Currency Future	709.0000	737.0000	3.949	0	0	0
20/05/2009	€ / R 2009/06/12	11.80	Put	Currency Future	400.0000	419.0000	4.750	0	0	0
20/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
20/05/2009	€ / R 2009/06/12	11.45	Put	Currency Future	182.0000	192.0000	5.495	0	0	0
20/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,339.0000	3,379.0000	1.198	0	0	0
20/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	837.0000	867.0000	3.584	0	0	0
20/05/2009	€ / R 2009/06/12	11.40	Put	Currency Future	159.0000	167.0000	5.031	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
20/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,339.0000	2,379.0000	1.710	0	0	0
20/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
20/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,239.0000	3,279.0000	1.235	0	0	0
20/05/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,489.0000	3,529.0000	1.146	0	0	0
20/05/2009	€ / R 2009/06/12	11.95	Call	Currency Future	126.0000	109.0000	(13.492)	0	0	0
20/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	525.0000	489.0000	(6.857)	0	0	0
20/05/2009	€ / R 2009/06/12	12.45	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
20/05/2009	€ / R 2009/06/12	11.45	Call	Currency Future	293.0000	263.0000	(10.239)	0	0	0
20/05/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,539.0000	3,579.0000	1.130	0	0	0
20/05/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	10.90	Call	Currency Future	692.0000	654.0000	(5.491)	0	0	0
20/05/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,189.0000	3,229.0000	1.254	0	0	0
20/05/2009	€ / R 2009/06/12	12.45	Put	Currency Future	925.0000	958.0000	3.568	0	0	0
20/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	437.0000	457.0000	4.577	0	0	0
20/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
20/05/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,789.0000	2,829.0000	1.434	0	0	0
20/05/2009	€ / R 2009/06/12	12.80	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,589.0000	2,629.0000	1.545	0	0	0
20/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,252.0000	1,288.0000	2.875	0	0	0
20/05/2009	€ / R 2009/06/12	12.25	Put	Currency Future	751.0000	780.0000	3.862	0	0	0
20/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,389.0000	2,429.0000	1.674	0	0	0
20/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/05/2009	€ / R 2009/06/12	10.90	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
20/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	628.0000	654.0000	4.140	0	0	0
20/05/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,940.0000	1,979.0000	2.010	0	0	0
20/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,040.0000	2,079.0000	1.912	0	0	0
20/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,090.0000	2,129.0000	1.866	0	0	0
20/05/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	11.95	Put	Currency Future	515.0000	537.0000	4.272	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,990.0000	2,029.0000	1.960	0	0	0
20/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	225.0000	200.0000	(11.111)	0	0	0
20/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
20/05/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,593.0000	1,631.0000	2.385	0	0	0
20/05/2009	€ / R 2009/06/12	11.50	Call	Currency Future	268.0000	240.0000	(10.448)	0	0	0
20/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,240.0000	2,279.0000	1.741	0	0	0
20/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
20/05/2009	€ / R 2009/06/12	11.50	Put	Currency Future	208.0000	219.0000	5.288	0	0	0
20/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,063.0000	1,097.0000	3.198	0	0	0
20/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	265.0000	279.0000	5.283	0	0	0
20/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,261.0000	4,221.0000	(0.939)	0	0	0
20/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	628.0000	654.0000	4.140	0	0	0
20/05/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,290.0000	2,329.0000	1.703	0	0	0
20/05/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,262.0000	1,223.0000	(3.090)	0	0	0
20/05/2009	€ / R 2009/06/12	16.40	Put	Currency Future	4,839.0000	4,879.0000	0.827	0	0	0
20/05/2009	€ / R 2009/06/12	14.70	Put	Currency Future	3,139.0000	3,179.0000	1.274	0	0	0
20/05/2009	€ / R 2009/06/12	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,661.0000	5,621.0000	(0.707)	0	0	0
20/05/2009	€ / R 2009/06/12	12.75	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
20/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,643.0000	1,681.0000	2.313	0	0	0
20/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,742.0000	1,780.0000	2.181	0	0	0
20/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/05/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,739.0000	4,779.0000	0.844	0	0	0
20/05/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	14.10	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
20/05/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,204.0000	1,240.0000	2.990	0	0	0
20/05/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,661.0000	2,621.0000	(1.503)	0	0	0
20/05/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,439.0000	2,479.0000	1.640	0	0	0
20/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	793.0000	823.0000	3.783	0	0	0
20/05/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,761.0000	5,721.0000	(0.694)	0	0	0
20/05/2009	€ / R 2009/06/12	12.25	Call	Currency Future	62.0000	51.0000	(17.742)	0	0	0
20/05/2009	€ / R 2009/06/12	7.40	Call	Currency Future	4,161.0000	4,121.0000	(0.961)	0	0	0
20/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,300.0000	1,337.0000	2.846	0	0	0
20/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	793.0000	823.0000	3.783	0	0	0
20/05/2009	€ / R 2009/06/12	10.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,063.0000	1,097.0000	3.198	0	0	0
20/05/2009	€ / R 2009/06/12	13.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
20/05/2009	€ / R 2009/06/12	10.40	Call	Currency Future	1,164.0000	1,124.0000	(3.436)	0	0	0
20/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
20/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,742.0000	1,780.0000	2.181	0	0	0
20/05/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
20/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,791.0000	1,830.0000	2.178	0	0	0
20/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	590.0000	614.0000	4.068	0	0	0
20/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,539.0000	2,579.0000	1.575	0	0	0
20/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,339.0000	2,379.0000	1.710	0	0	0
20/05/2009	€ / R 2009/06/12	12.00	Put	Currency Future	552.0000	575.0000	4.167	0	0	0
20/05/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,239.0000	6,279.0000	0.641	0	0	0
20/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
20/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,016.0000	1,050.0000	3.346	0	0	0
20/05/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,692.0000	1,730.0000	2.246	0	0	0
20/05/2009	€ / R 2009/06/12	12.00	Call	Currency Future	112.0000	97.0000	(13.393)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,990.0000	2,029.0000	1.960	0	0	0
20/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,109.0000	1,144.0000	3.156	0	0	0
20/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	349.0000	316.0000	(9.456)	0	0	0
20/05/2009	€ / R	2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	11.90	Put	Currency Future	476.0000	497.0000	4.412	0	0	0
20/05/2009	€ / R	2009/06/12	8.80	Call	Currency Future	2,761.0000	2,721.0000	(1.449)	0	0	0
20/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	€ / R	2009/06/12	11.70	Put	Currency Future	329.0000	346.0000	5.167	0	0	0
20/05/2009	€ / R	2009/06/12	14.65	Put	Currency Future	3,089.0000	3,129.0000	1.295	0	0	0
20/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0
20/05/2009	€ / R	2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	668.0000	695.0000	4.042	0	0	0
20/05/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,339.0000	6,379.0000	0.631	0	0	0
20/05/2009	€ / R	2009/06/12	11.70	Call	Currency Future	190.0000	167.0000	(12.105)	0	0	0
20/05/2009	€ / R	2009/06/12	11.90	Call	Currency Future	136.0000	118.0000	(13.235)	0	0	0
20/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	2,040.0000	2,079.0000	1.912	0	0	0
20/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,109.0000	1,144.0000	3.156	0	0	0
20/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	265.0000	279.0000	5.283	0	0	0
20/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	138.0000	145.0000	5.072	0	0	0
20/05/2009	€ / R	2009/06/12	10.75	Call	Currency Future	828.0000	789.0000	(4.710)	0	0	0
20/05/2009	€ / R	2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	12.70	Put	Currency Future	1,157.0000	1,192.0000	3.025	0	0	0
20/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0
20/05/2009	€ / R	2009/06/12	11.30	Put	Currency Future	120.0000	126.0000	5.000	0	0	0
20/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	668.0000	695.0000	4.042	0	0	0
20/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
20/05/2009	€ / R	2009/06/12	11.30	Call	Currency Future	381.0000	347.0000	(8.924)	0	0	0
20/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
20/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
20/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	225.0000	200.0000	(11.111)	0	0	0
20/05/2009	€ / R	2009/06/12	11.00	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
20/05/2009	€ / R	2009/06/12	12.70	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
20/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	607.0000	569.0000	(6.260)	0	0	0
20/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
20/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	525.0000	489.0000	(6.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
20/05/2009	€ / R	2009/06/12	12.50	Put	Currency Future	971.0000	1,004.0000	3.399	0	0	0
20/05/2009	€ / R	2009/06/12	10.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	12.50	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
20/05/2009	€ / R	2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	11.25	Put	Currency Future	104.0000	108.0000	3.846	0	0	0
20/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	1,016.0000	1,050.0000	3.346	0	0	0
20/05/2009	€ / R	2009/06/12	11.20	Call	Currency Future	450.0000	414.0000	(8.000)	0	0	0
20/05/2009	€ / R	2009/06/12	7.75	Call	Currency Future	3,811.0000	3,771.0000	(1.050)	0	0	0
20/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	837.0000	867.0000	3.584	0	0	0
20/05/2009	€ / R	2009/06/12	11.20	Put	Currency Future	89.0000	93.0000	4.494	0	0	0
20/05/2009	€ / R	2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	590.0000	614.0000	4.068	0	0	0
20/05/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,311.0000	2,271.0000	(1.731)	0	0	0
20/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	6.25	Call	Currency Future	5,311.0000	5,271.0000	(0.753)	0	0	0
20/05/2009	€ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,689.0000	3,729.0000	1.084	0	0	0
20/05/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	11.25	Call	Currency Future	414.0000	379.0000	(8.454)	0	0	0
20/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	76.0000	79.0000	3.947	0	0	0
20/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	487.0000	451.0000	(7.392)	0	0	0
20/05/2009	€ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
20/05/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,189.0000	5,229.0000	0.771	0	0	0
20/05/2009	€ / R	2009/06/12	11.05	Call	Currency Future	565.0000	528.0000	(6.549)	0	0	0
20/05/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,689.0000	6,729.0000	0.598	0	0	0
20/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,348.0000	1,385.0000	2.745	0	0	0
20/05/2009	€ / R	2009/06/12	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,140.0000	2,179.0000	1.822	0	0	0
20/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R	2009/06/12	13.45	Put	Currency Future	1,891.0000	1,929.0000	2.010	0	0	0
20/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	2,090.0000	2,129.0000	1.866	0	0	0
20/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,639.0000	2,679.0000	1.516	0	0	0
20/05/2009	€ / R	2009/09/14			Currency Future	11.7434	11.6993	(0.376)	11.7000	11.7000	5,114
20/05/2009	€ / R	2009/09/14	12.55	Call	Currency Future	287.0000	260.0000	(9.408)	0	0	0
20/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,177.0000	2,210.0000	1.516	0	0	0
20/05/2009	€ / R	2009/09/14	11.20	Call	Currency Future	821.0000	778.0000	(5.238)	0	0	0
20/05/2009	€ / R	2009/09/14	11.85	Put	Currency Future	617.0000	628.0000	1.783	0	0	0
20/05/2009	€ / R	2009/09/14	12.00	Call	Currency Future	460.0000	430.0000	(6.522)	0	0	0
20/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,130.0000	1,148.0000	1.593	0	0	0
20/05/2009	€ / R	2009/09/14	11.10	Put	Currency Future	244.0000	244.0000	-	0	0	0
20/05/2009	€ / R	2009/09/14	11.85	Call	Currency Future	510.0000	478.0000	(6.275)	0	0	0
20/05/2009	€ / R	2009/09/14	13.20	Call	Currency Future	148.0000	129.0000	(12.838)	0	0	0
20/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	608.0000	573.0000	(5.757)	0	0	0
20/05/2009	€ / R	2009/09/14	12.35	Call	Currency Future	347.0000	317.0000	(8.646)	0	0	0
20/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
20/05/2009	€ / R	2009/09/14	12.00	Put	Currency Future	717.0000	730.0000	1.813	0	0	0
20/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	464.0000	474.0000	2.155	0	0	0
20/05/2009	€ / R	2009/09/14	11.75	Put	Currency Future	554.0000	564.0000	1.805	0	0	0
20/05/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,604.0000	1,630.0000	1.621	0	0	0
20/05/2009	€ / R	2009/09/14	13.30	Call	Currency Future	132.0000	115.0000	(12.879)	0	0	0
20/05/2009	€ / R	2009/09/14	12.05	Put	Currency Future	751.0000	766.0000	1.997	0	0	0
20/05/2009	€ / R	2009/09/14	11.10	Call	Currency Future	887.0000	843.0000	(4.961)	0	0	0
20/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,689.0000	1,716.0000	1.599	0	0	0
20/05/2009	€ / R	2009/09/14	11.95	Put	Currency Future	683.0000	696.0000	1.903	0	0	0
20/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	274.0000	247.0000	(9.854)	0	0	0
20/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,775.0000	1,803.0000	1.577	0	0	0
20/05/2009	€ / R	2009/09/14	13.40	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
20/05/2009	€ / R	2009/09/14	11.75	Call	Currency Future	547.0000	513.0000	(6.216)	0	0	0
20/05/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,480.0000	1,504.0000	1.622	0	0	0
20/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,951.0000	1,982.0000	1.589	0	0	0
20/05/2009	€ / R	2009/09/14	11.95	Call	Currency Future	476.0000	445.0000	(6.513)	0	0	0
20/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	954.0000	968.0000	1.468	0	0	0
20/05/2009	€ / R	2009/09/14	12.85	Call	Currency Future	213.0000	190.0000	(10.798)	0	0	0
20/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	493.0000	461.0000	(6.491)	0	0	0
20/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	274.0000	247.0000	(9.854)	0	0	0
20/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,689.0000	1,716.0000	1.599	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2009/09/14	12.05	Call	Currency Future	445.0000	415.0000	(6.742)	0	0	0
20/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	954.0000	968.0000	1.468	0	0	0
20/05/2009	€ / R	2009/09/14	13.30	Call	Currency Future	132.0000	115.0000	(12.879)	0	0	0
20/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,320.0000	1,341.0000	1.591	0	0	0
20/05/2009	€ / R	2009/09/14	11.20	Put	Currency Future	278.0000	279.0000	0.360	0	0	0
20/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,130.0000	1,148.0000	1.593	0	0	0
20/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	701.0000	663.0000	(5.421)	0	0	0
20/05/2009	€ / R	2009/09/14	13.35	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	0
20/05/2009	€ / R	2009/09/14	11.30	Call	Currency Future	758.0000	716.0000	(5.541)	0	0	0
20/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
20/05/2009	€ / R	2009/09/14	11.65	Call	Currency Future	587.0000	552.0000	(5.963)	0	0	0
20/05/2009	€ / R	2009/09/14	12.35	Call	Currency Future	347.0000	317.0000	(8.646)	0	0	0
20/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	701.0000	663.0000	(5.421)	0	0	0
20/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	358.0000	364.0000	1.676	0	0	0
20/05/2009	€ / R	2009/09/14	11.65	Put	Currency Future	494.0000	503.0000	1.822	0	0	0
20/05/2009	€ / R	2009/09/14	12.15	Put	Currency Future	823.0000	834.0000	1.337	0	0	0
20/05/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,732.0000	1,759.0000	1.559	0	0	0
20/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	649.0000	662.0000	2.003	0	0	0
20/05/2009	€ / R	2009/09/14	12.15	Call	Currency Future	416.0000	383.0000	(7.933)	0	0	0
20/05/2009	€ / R	2009/09/14	13.25	Call	Currency Future	140.0000	122.0000	(12.857)	0	0	0
20/05/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,996.0000	2,027.0000	1.553	0	0	0
20/05/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,094.0000	1,111.0000	1.554	0	0	0
20/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	493.0000	461.0000	(6.491)	0	0	0
20/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
20/05/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,646.0000	1,673.0000	1.640	0	0	0
20/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	649.0000	662.0000	2.003	0	0	0
20/05/2009	€ / R	2009/09/14	12.75	Call	Currency Future	236.0000	212.0000	(10.169)	0	0	0
20/05/2009	€ / R	2009/09/14	11.30	Put	Currency Future	314.0000	316.0000	0.637	0	0	0
20/05/2009	€ / R	2009/09/14	11.55	Call	Currency Future	629.0000	594.0000	(5.564)	0	0	0
20/05/2009	€ / R	2009/09/14	12.40	Call	Currency Future	331.0000	302.0000	(8.761)	0	0	0
20/05/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,243.0000	1,262.0000	1.529	0	0	0
20/05/2009	€ / R	2009/09/14	13.05	Call	Currency Future	173.0000	153.0000	(11.561)	0	0	0
20/05/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,732.0000	1,759.0000	1.559	0	0	0
20/05/2009	€ / R	2009/09/14	11.55	Put	Currency Future	436.0000	445.0000	2.064	0	0	0
20/05/2009	€ / R	2009/09/14	12.50	Call	Currency Future	301.0000	273.0000	(9.302)	0	0	0
20/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	358.0000	364.0000	1.676	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	787.0000	802.0000	1.906	0	0	0
20/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,167.0000	1,185.0000	1.542	0	0	0
20/05/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,058.0000	1,074.0000	1.512	0	0	0
20/05/2009	€ / R 2009/09/14	14.05	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
20/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	823.0000	834.0000	1.337	0	0	0
20/05/2009	€ / R 2009/09/14	11.60	Put	Currency Future	464.0000	474.0000	2.155	0	0	0
20/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,907.0000	1,937.0000	1.573	0	0	0
20/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	416.0000	383.0000	(7.933)	0	0	0
20/05/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,041.0000	2,072.0000	1.519	0	0	0
20/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	156.0000	137.0000	(12.179)	0	0	0
20/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
20/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	261.0000	235.0000	(9.962)	0	0	0
20/05/2009	€ / R 2009/09/14	13.70	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
20/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
20/05/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,439.0000	1,462.0000	1.598	0	0	0
20/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,177.0000	2,210.0000	1.516	0	0	0
20/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,167.0000	1,185.0000	1.542	0	0	0
20/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
20/05/2009	€ / R 2009/09/14	13.00	Call	Currency Future	183.0000	162.0000	(11.475)	0	0	0
20/05/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,362.0000	2,397.0000	1.482	0	0	0
20/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	0
20/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	14.25	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
20/05/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,455.0000	2,491.0000	1.466	0	0	0
20/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
20/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,709.0000	4,752.0000	0.913	0	0	0
20/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,281.0000	1,301.0000	1.561	0	0	0
20/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	213.0000	190.0000	(10.798)	0	0	0
20/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	398.0000	366.0000	(8.040)	0	0	0
20/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,315.0000	2,350.0000	1.512	0	0	0
20/05/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,207.0000	6,251.0000	0.709	0	0	0
20/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	608.0000	573.0000	(5.757)	0	0	0
20/05/2009	€ / R 2009/09/14	12.40	Put	Currency Future	988.0000	1,002.0000	1.417	0	0	0
20/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	164.0000	145.0000	(11.585)	0	0	0
20/05/2009	€ / R 2009/09/14	12.20	Put	Currency Future	855.0000	866.0000	1.287	0	0	0
20/05/2009	€ / R 2009/09/14	16.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2009/09/14	12.30	Call	Currency Future	363.0000	332.0000	(8.540)	0	0	0
20/05/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,521.0000	1,545.0000	1.578	0	0	0
20/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,223.0000	2,256.0000	1.484	0	0	0
20/05/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,796.0000	2,751.0000	(1.609)	0	0	0
20/05/2009	€ / R	2009/09/14	12.30	Put	Currency Future	920.0000	933.0000	1.413	0	0	0
20/05/2009	€ / R	2009/09/14	14.15	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
20/05/2009	€ / R	2009/09/14	13.15	Call	Currency Future	156.0000	137.0000	(12.179)	0	0	0
20/05/2009	€ / R	2009/09/14	14.95	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
20/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,320.0000	1,341.0000	1.591	0	0	0
20/05/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,819.0000	1,847.0000	1.539	0	0	0
20/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	225.0000	201.0000	(10.667)	0	0	0
20/05/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,399.0000	1,422.0000	1.644	0	0	0
20/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	430.0000	401.0000	(6.744)	0	0	0
20/05/2009	€ / R	2009/09/14	13.45	Call	Currency Future	112.0000	97.0000	(13.393)	0	0	0
20/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	261.0000	235.0000	(9.962)	0	0	0
20/05/2009	€ / R	2009/09/14	12.95	Call	Currency Future	193.0000	171.0000	(11.399)	0	0	0
20/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,562.0000	1,588.0000	1.665	0	0	0
20/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,359.0000	1,381.0000	1.619	0	0	0
20/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
20/05/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,550.0000	2,586.0000	1.412	0	0	0
20/05/2009	€ / R	2009/09/14	12.25	Call	Currency Future	380.0000	349.0000	(8.158)	0	0	0
20/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	203.0000	180.0000	(11.330)	0	0	0
20/05/2009	€ / R	2009/09/14	13.10	Call	Currency Future	164.0000	145.0000	(11.585)	0	0	0
20/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	430.0000	401.0000	(6.744)	0	0	0
20/05/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,023.0000	1,038.0000	1.466	0	0	0
20/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,562.0000	1,588.0000	1.665	0	0	0
20/05/2009	€ / R	2009/09/14	12.45	Call	Currency Future	316.0000	287.0000	(9.177)	0	0	0
20/05/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,521.0000	1,545.0000	1.578	0	0	0
20/05/2009	€ / R	2009/09/14	14.20	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
20/05/2009	€ / R	2009/09/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/05/2009	€ / R	2009/09/14	12.25	Put	Currency Future	887.0000	899.0000	1.353	0	0	0
20/05/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,503.0000	2,539.0000	1.438	0	0	0
20/05/2009	€ / R	2009/09/14	10.45	Call	Currency Future	1,384.0000	1,338.0000	(3.324)	0	0	0
20/05/2009	€ / R	2009/09/14	10.45	Put	Currency Future	90.0000	88.0000	(2.222)	0	0	0
20/05/2009	€ / R	2009/09/14	13.50	Call	Currency Future	106.0000	91.0000	(14.151)	0	0	0
20/05/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,224.0000	3,264.0000	1.241	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	787.0000	802.0000	1.906	0	0	0
20/05/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,862.0000	1,892.0000	1.611	0	0	0
20/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	727.0000	689.0000	(5.227)	0	0	0
20/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,293.0000	4,249.0000	(1.025)	0	0	0
20/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,126.0000	3,166.0000	1.280	0	0	0
20/05/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,409.0000	2,444.0000	1.453	0	0	0
20/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,793.0000	5,749.0000	(0.760)	0	0	0
20/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	334.0000	340.0000	1.796	0	0	0
20/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
20/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	409.0000	416.0000	1.711	0	0	0
20/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,131.0000	2,164.0000	1.549	0	0	0
20/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,907.0000	1,937.0000	1.573	0	0	0
20/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	652.0000	616.0000	(5.521)	0	0	0
20/05/2009	€ / R 2009/09/14	10.90	Put	Currency Future	185.0000	184.0000	(0.541)	0	0	0
20/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
20/05/2009	€ / R 2009/09/14	11.70	Call	Currency Future	567.0000	533.0000	(5.996)	0	0	0
20/05/2009	€ / R 2009/09/14	15.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/05/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,666.0000	3,708.0000	1.146	0	0	0
20/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/05/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	11.25	Call	Currency Future	789.0000	746.0000	(5.450)	0	0	0
20/05/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,158.0000	5,201.0000	0.834	0	0	0
20/05/2009	€ / R 2009/09/14	11.25	Put	Currency Future	296.0000	297.0000	0.338	0	0	0
20/05/2009	€ / R 2009/09/14	11.70	Put	Currency Future	523.0000	533.0000	1.912	0	0	0
20/05/2009	€ / R 2009/09/14	11.45	Put	Currency Future	382.0000	390.0000	2.094	0	0	0
20/05/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,657.0000	6,701.0000	0.661	0	0	0
20/05/2009	€ / R 2009/09/14	10.90	Call	Currency Future	1,028.0000	983.0000	(4.377)	0	0	0
20/05/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	9.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/05/2009	€ / R 2009/09/14	11.80	Call	Currency Future	528.0000	495.0000	(6.250)	0	0	0
20/05/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	11.45	Call	Currency Future	676.0000	639.0000	(5.473)	0	0	0
20/05/2009	€ / R 2009/09/14	11.80	Put	Currency Future	585.0000	596.0000	1.880	0	0	0
20/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	225.0000	201.0000	(10.667)	0	0	0

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20/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,281.0000	1,301.0000	1.561	0	0	0
20/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,359.0000	1,381.0000	1.619	0	0	0
20/05/2009	€ / R 2009/09/14	12.70	Call	Currency Future	248.0000	223.0000	(10.081)	0	0	0
20/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	203.0000	180.0000	(11.330)	0	0	0
20/05/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,205.0000	1,224.0000	1.577	0	0	0
20/05/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,843.0000	3,799.0000	(1.145)	0	0	0
20/05/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,353.0000	2,308.0000	(1.912)	0	0	0
20/05/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,343.0000	5,299.0000	(0.824)	0	0	0
20/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
20/05/2009	€ / R 2009/09/14	13.75	Call	Currency Future	79.0000	67.0000	(15.190)	0	0	0
20/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,480.0000	1,504.0000	1.622	0	0	0
20/05/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,086.0000	2,118.0000	1.534	0	0	0
20/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	173.0000	153.0000	(11.561)	0	0	0
20/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,775.0000	1,803.0000	1.577	0	0	0
20/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,269.0000	2,303.0000	1.498	0	0	0
20/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
20/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,223.0000	2,256.0000	1.484	0	0	0
20/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,996.0000	2,027.0000	1.553	0	0	0
20/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
20/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
20/05/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,260.0000	1,214.0000	(3.651)	0	0	0
20/05/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,357.0000	6,401.0000	0.692	0	0	0
20/05/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,143.0000	4,099.0000	(1.062)	0	0	0
20/05/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,643.0000	5,599.0000	(0.780)	0	0	0
20/05/2009	€ / R 2009/09/14	10.60	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0
20/05/2009	€ / R 2009/09/14	15.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/05/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,858.0000	4,902.0000	0.906	0	0	0
20/05/2009	€ / R 2009/09/14	16.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,371.0000	3,412.0000	1.216	0	0	0
20/05/2009	€ / R 2009/09/14	9.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/05/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,647.0000	2,603.0000	(1.662)	0	0	0
20/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,597.0000	2,634.0000	1.425	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
20/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,692.0000	2,730.0000	1.412	0	0	0
20/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,951.0000	1,982.0000	1.589	0	0	0
20/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
20/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
20/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
20/05/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,884.0000	2,923.0000	1.352	0	0	0
20/05/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,131.0000	2,164.0000	1.549	0	0	0
20/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
20/05/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,409.0000	2,444.0000	1.453	0	0	0
20/05/2009	€ / R	2009/09/14	13.80	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
20/05/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,597.0000	2,634.0000	1.425	0	0	0
20/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
20/05/2009	€ / R	2009/09/14	14.60	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
20/05/2009	€ / R	2009/09/14	14.50	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
20/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,692.0000	2,730.0000	1.412	0	0	0
20/05/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,788.0000	2,826.0000	1.363	0	0	0
20/05/2009	€ / R	2009/12/14			Currency Future	11.9172	11.8664	(0.426)	0.0000	0.0000	2,145
20/05/2009	€ / R	2009/12/14	8.00	Call	Currency Future	3,929.0000	3,878.0000	(1.298)	0	0	0
20/05/2009	€ / R	2009/12/14	8.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
20/05/2009	€ / R	2009/12/14	14.65	Call	Currency Future	221.0000	202.0000	(8.597)	0	0	0
20/05/2009	€ / R	2009/12/14	14.85	Call	Currency Future	203.0000	185.0000	(8.867)	0	0	0
20/05/2009	€ / R	2009/12/14	16.05	Call	Currency Future	117.0000	104.0000	(11.111)	0	0	0
20/05/2009	€ / R	2009/12/14	10.95	Put	Currency Future	274.0000	282.0000	2.920	0	0	0
20/05/2009	€ / R	2009/12/14	15.65	Call	Currency Future	143.0000	128.0000	(10.490)	0	0	0
20/05/2009	€ / R	2009/12/14	12.05	Put	Currency Future	831.0000	847.0000	1.925	0	0	0
20/05/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,136.0000	3,169.0000	1.052	0	0	0
20/05/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,572.0000	1,595.0000	1.463	0	0	0
20/05/2009	€ / R	2009/12/14	16.05	Put	Currency Future	4,250.0000	4,287.0000	0.871	0	0	0
20/05/2009	€ / R	2009/12/14	14.65	Put	Currency Future	2,954.0000	2,986.0000	1.083	0	0	0
20/05/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,735.0000	1,760.0000	1.441	0	0	0
20/05/2009	€ / R	2009/12/14	15.70	Put	Currency Future	3,923.0000	3,959.0000	0.918	0	0	0
20/05/2009	€ / R	2009/12/14	9.90	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
20/05/2009	€ / R	2009/12/14	16.00	Put	Currency Future	4,204.0000	4,240.0000	0.856	0	0	0
20/05/2009	€ / R	2009/12/14	12.85	Put	Currency Future	1,413.0000	1,436.0000	1.628	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,319.0000	3,352.0000	0.994	0	0	0
20/05/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,241.0000	1,199.0000	(3.384)	0	0	0
20/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	377.0000	352.0000	(6.631)	0	0	0
20/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,273.0000	1,231.0000	(3.299)	0	0	0
20/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	649.0000	615.0000	(5.239)	0	0	12,295
20/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	121.0000	107.0000	(11.570)	0	0	0
20/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	469.0000	441.0000	(5.970)	0	0	0
20/05/2009	€ / R 2009/12/14	15.05	Call	Currency Future	186.0000	169.0000	(9.140)	0	0	0
20/05/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,605.0000	1,559.0000	(2.866)	0	0	0
20/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	402.0000	376.0000	(6.468)	0	0	0
20/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	46.0000	46.0000	-	0	0	0
20/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,860.0000	1,886.0000	1.398	0	0	0
20/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	256.0000	264.0000	3.125	0	0	0
20/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	292.0000	301.0000	3.082	0	0	0
20/05/2009	€ / R 2009/12/14	10.05	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
20/05/2009	€ / R 2009/12/14	10.45	Put	Currency Future	138.0000	143.0000	3.623	0	0	0
20/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,274.0000	4,223.0000	(1.193)	0	0	0
20/05/2009	€ / R 2009/12/14	12.05	Call	Currency Future	698.0000	663.0000	(5.014)	0	0	0
20/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	199.0000	181.0000	(9.045)	0	0	0
20/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	897.0000	914.0000	1.895	0	0	0
20/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,209.0000	1,167.0000	(3.474)	0	0	0
20/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,452.0000	1,475.0000	1.584	0	0	0
20/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	351.0000	361.0000	2.849	0	0	0
20/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
20/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,182.0000	3,215.0000	1.037	0	0	0
20/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	665.0000	631.0000	(5.113)	0	0	0
20/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	64.0000	68.0000	6.250	0	0	0
20/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	480.0000	452.0000	(5.833)	0	0	0
20/05/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,880.0000	3,828.0000	(1.340)	0	0	0
20/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	589.0000	558.0000	(5.263)	0	0	0
20/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	354.0000	330.0000	(6.780)	0	0	0
20/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,312.0000	2,261.0000	(2.206)	0	0	0
20/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,070.0000	2,022.0000	(2.319)	0	0	0
20/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,982.0000	1,934.0000	(2.422)	0	0	0
20/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	439.0000	412.0000	(6.150)	0	0	0
20/05/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,898.0000	2,846.0000	(1.794)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	185.0000	190.0000	2.703	0	0	0
20/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	288.0000	265.0000	(7.986)	0	0	0
20/05/2009	€ / R 2009/12/14	8.65	Put	Currency Future	22.0000	22.0000	-	0	0	0
20/05/2009	€ / R 2009/12/14	13.20	Call	Currency Future	411.0000	385.0000	(6.326)	0	0	0
20/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
20/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	932.0000	949.0000	1.824	0	0	0
20/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
20/05/2009	€ / R 2009/12/14	9.05	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
20/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,421.0000	2,449.0000	1.157	0	0	0
20/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,289.0000	3,238.0000	(1.551)	0	0	0
20/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,045.0000	2,994.0000	(1.675)	0	0	0
20/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	190.0000	173.0000	(8.947)	0	0	0
20/05/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,938.0000	1,891.0000	(2.425)	0	0	0
20/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	275.0000	253.0000	(8.000)	0	0	0
20/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	369.0000	345.0000	(6.504)	0	0	0
20/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	676.0000	689.0000	1.923	0	0	0
20/05/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,830.0000	3,779.0000	(1.332)	0	0	0
20/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,508.0000	2,537.0000	1.156	0	0	0
20/05/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,902.0000	1,928.0000	1.367	0	0	0
20/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	128.0000	114.0000	(10.938)	0	0	0
20/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/05/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,036.0000	1,055.0000	1.834	0	0	0
20/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	263.0000	242.0000	(7.985)	0	0	0
20/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,415.0000	1,370.0000	(3.180)	0	0	0
20/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	735.0000	750.0000	2.041	0	0	0
20/05/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,334.0000	1,357.0000	1.724	0	0	0
20/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,895.0000	1,847.0000	(2.533)	0	0	0
20/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	604.0000	572.0000	(5.298)	0	0	0
20/05/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,334.0000	2,362.0000	1.200	0	0	0
20/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	502.0000	473.0000	(5.777)	0	0	0
20/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,273.0000	3,306.0000	1.008	0	0	0
20/05/2009	€ / R 2009/12/14	13.95	Call	Currency Future	301.0000	278.0000	(7.641)	0	0	0
20/05/2009	€ / R 2009/12/14	11.90	Call	Currency Future	752.0000	716.0000	(4.787)	0	0	0
20/05/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,297.0000	4,334.0000	0.861	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	429.0000	402.0000	(6.294)	0	0	0
20/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,224.0000	4,174.0000	(1.184)	0	0	0
20/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	864.0000	880.0000	1.852	0	0	0
20/05/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,909.0000	2,940.0000	1.066	0	0	0
20/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,612.0000	1,636.0000	1.489	0	0	0
20/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/05/2009	€ / R 2009/12/14	14.60	Call	Currency Future	226.0000	207.0000	(8.407)	0	0	12,295
20/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	4,028.0000	3,977.0000	(1.266)	0	0	0
20/05/2009	€ / R 2009/12/14	16.10	Call	Currency Future	114.0000	100.0000	(12.281)	0	0	0
20/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,377.0000	2,405.0000	1.178	0	0	0
20/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,240.0000	3,189.0000	(1.574)	0	0	0
20/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,148.0000	1,106.0000	(3.659)	0	0	0
20/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	562.0000	532.0000	(5.338)	0	0	0
20/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	327.0000	304.0000	(7.034)	0	0	0
20/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,987.0000	2,014.0000	1.359	0	0	0
20/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	23.0000	23.0000	-	0	0	0
20/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,111.0000	4,147.0000	0.876	0	0	0
20/05/2009	€ / R 2009/12/14	10.10	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
20/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,421.0000	2,449.0000	1.157	0	0	0
20/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,145.0000	1,165.0000	1.747	0	0	0
20/05/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,160.0000	2,187.0000	1.250	0	0	0
20/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	354.0000	330.0000	(6.780)	0	0	0
20/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,264.0000	2,212.0000	(2.297)	0	0	0
20/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	681.0000	647.0000	(4.993)	0	0	0
20/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	814.0000	776.0000	(4.668)	0	0	0
20/05/2009	€ / R 2009/12/14	11.10	Put	Currency Future	331.0000	340.0000	2.719	0	0	0
20/05/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,492.0000	1,515.0000	1.542	0	0	0
20/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	537.0000	507.0000	(5.587)	0	0	0
20/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,203.0000	2,231.0000	1.271	0	0	0
20/05/2009	€ / R 2009/12/14	12.70	Call	Currency Future	513.0000	484.0000	(5.653)	0	0	0
20/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
20/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	793.0000	755.0000	(4.792)	0	0	0
20/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,947.0000	2,895.0000	(1.765)	0	0	0
20/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,220.0000	1,241.0000	1.721	0	0	0
20/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	320.0000	298.0000	(6.875)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,944.0000	1,971.0000	1.389	0	0	0
20/05/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,296.0000	1,318.0000	1.698	0	0	0
20/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,216.0000	6,261.0000	0.724	0	0	0
20/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,464.0000	2,493.0000	1.177	0	0	0
20/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	525.0000	495.0000	(5.714)	0	0	0
20/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,596.0000	2,626.0000	1.156	0	0	0
20/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	362.0000	337.0000	(6.906)	0	0	0
20/05/2009	€ / R 2009/12/14	11.85	Call	Currency Future	772.0000	735.0000	(4.793)	0	0	0
20/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,118.0000	1,077.0000	(3.667)	0	0	0
20/05/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,693.0000	1,718.0000	1.477	0	0	0
20/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	647.0000	660.0000	2.009	0	0	0
20/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,291.0000	2,318.0000	1.179	0	0	0
20/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,258.0000	1,279.0000	1.669	0	0	0
20/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	294.0000	272.0000	(7.483)	0	0	0
20/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	314.0000	292.0000	(7.006)	0	0	0
20/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	705.0000	718.0000	1.844	0	0	0
20/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	308.0000	285.0000	(7.468)	0	0	0
20/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	393.0000	368.0000	(6.361)	0	0	0
20/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,247.0000	2,275.0000	1.246	0	0	0
20/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	140.0000	125.0000	(10.714)	0	0	0
20/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	182.0000	165.0000	(9.341)	0	0	0
20/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	459.0000	431.0000	(6.100)	0	0	0
20/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	420.0000	393.0000	(6.429)	0	0	0
20/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,987.0000	2,014.0000	1.359	0	0	0
20/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,999.0000	3,031.0000	1.067	0	0	0
20/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,182.0000	1,203.0000	1.777	0	0	0
20/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	288.0000	265.0000	(7.986)	0	0	0
20/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,653.0000	1,677.0000	1.452	0	0	0
20/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
20/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
20/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	550.0000	519.0000	(5.636)	0	0	0
20/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,452.0000	1,475.0000	1.584	0	0	0
20/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	340.0000	317.0000	(6.765)	0	0	0
20/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	198.0000	204.0000	3.030	0	0	0
20/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,489.0000	1,444.0000	(3.022)	0	0	0
20/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,030.0000	2,057.0000	1.330	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,452.0000	1,407.0000	(3.099)	0	0	0
20/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,073.0000	2,100.0000	1.302	0	0	0
20/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	172.0000	178.0000	3.488	0	0	0
20/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	469.0000	441.0000	(5.970)	0	0	0
20/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,776.0000	1,802.0000	1.464	0	0	0
20/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,876.0000	3,912.0000	0.929	0	0	0
20/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,849.0000	2,797.0000	(1.825)	0	0	0
20/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,258.0000	1,279.0000	1.669	0	0	0
20/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	347.0000	323.0000	(6.916)	0	0	0
20/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,220.0000	1,241.0000	1.721	0	0	0
20/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,572.0000	1,595.0000	1.463	0	0	0
20/05/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,531.0000	1,555.0000	1.568	0	0	0
20/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,365.0000	3,398.0000	0.981	0	0	0
20/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	966.0000	984.0000	1.863	0	0	0
20/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	429.0000	402.0000	(6.294)	0	0	0
20/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	537.0000	507.0000	(5.587)	0	0	0
20/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	420.0000	393.0000	(6.429)	0	0	0
20/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	449.0000	421.0000	(6.236)	0	0	0
20/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	84.0000	73.0000	(13.095)	0	0	0
20/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,612.0000	1,636.0000	1.489	0	0	0
20/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,072.0000	1,091.0000	1.772	0	0	0
20/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,653.0000	1,677.0000	1.452	0	0	0
20/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	281.0000	259.0000	(7.829)	0	0	0
20/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	314.0000	292.0000	(7.006)	0	0	0
20/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	491.0000	462.0000	(5.906)	0	0	0
20/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,203.0000	2,231.0000	1.271	0	0	0
20/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,373.0000	1,396.0000	1.675	0	0	0
20/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	618.0000	586.0000	(5.178)	0	0	0
20/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	320.0000	298.0000	(6.875)	0	0	0
20/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,001.0000	1,019.0000	1.798	0	0	0
20/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,291.0000	2,318.0000	1.179	0	0	0
20/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	633.0000	600.0000	(5.213)	0	0	0
20/05/2009	€ / R 2009/12/14	11.45	Call	Currency Future	955.0000	915.0000	(4.188)	0	0	0
20/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,860.0000	1,886.0000	1.398	0	0	0
20/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,767.0000	4,807.0000	0.839	0	0	0
20/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	439.0000	412.0000	(6.150)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R 2009/12/14	12.45	Call	Currency Future	576.0000	545.0000	(5.382)	0	0	0
20/05/2009	€ / R 2009/12/14	11.45	Put	Currency Future	488.0000	499.0000	2.254	0	0	0
20/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,247.0000	2,275.0000	1.246	0	0	0
20/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,776.0000	1,802.0000	1.464	0	0	0
20/05/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,109.0000	1,128.0000	1.713	0	0	0
20/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	377.0000	352.0000	(6.631)	0	0	0
20/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	525.0000	495.0000	(5.714)	0	0	0
20/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	308.0000	285.0000	(7.468)	0	0	0
20/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	393.0000	368.0000	(6.361)	0	0	0
20/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,030.0000	2,057.0000	1.330	0	0	0
20/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	347.0000	323.0000	(6.916)	0	0	0
20/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,116.0000	2,144.0000	1.323	0	0	0
20/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	932.0000	949.0000	1.824	0	0	0
20/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	649.0000	615.0000	(5.239)	0	0	0
20/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	589.0000	558.0000	(5.263)	0	0	0
20/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,782.0000	3,817.0000	0.925	0	0	0
20/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,072.0000	1,091.0000	1.772	0	0	0
20/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	42.0000	42.0000	-	0	0	0
20/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
20/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,658.0000	6,704.0000	0.691	0	0	0
20/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	906.0000	866.0000	(4.415)	0	0	0
20/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	836.0000	798.0000	(4.545)	0	0	0
20/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,409.0000	2,358.0000	(2.117)	0	0	0
20/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,818.0000	1,844.0000	1.430	0	0	0
20/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,197.0000	5,239.0000	0.808	0	0	0
20/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	149.0000	134.0000	(10.067)	0	0	0
20/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	385.0000	360.0000	(6.494)	0	0	0
20/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	716.0000	680.0000	(5.028)	0	0	0
20/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
20/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	340.0000	317.0000	(6.765)	0	0	0
20/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	798.0000	814.0000	2.005	0	0	0
20/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,178.0000	1,136.0000	(3.565)	0	0	0
20/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	333.0000	310.0000	(6.907)	0	0	0
20/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	311.0000	320.0000	2.894	0	0	0
20/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,818.0000	1,844.0000	1.430	0	0	0
20/05/2009	€ / R 2009/12/14	11.70	Put	Currency Future	619.0000	631.0000	1.939	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2009/12/14	13.35	Call	Currency Future	385.0000	360.0000	(6.494)	0	0	0
20/05/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,073.0000	2,100.0000	1.302	0	0	0
20/05/2009	€ / R	2009/12/14	11.65	Call	Currency Future	859.0000	820.0000	(4.540)	0	0	0
20/05/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,045.0000	3,077.0000	1.051	0	0	0
20/05/2009	€ / R	2009/12/14	11.65	Put	Currency Future	592.0000	603.0000	1.858	0	0	0
20/05/2009	€ / R	2009/12/14	11.95	Call	Currency Future	734.0000	698.0000	(4.905)	0	0	0
20/05/2009	€ / R	2009/12/14	11.95	Put	Currency Future	766.0000	781.0000	1.958	0	0	0
20/05/2009	€ / R	2009/12/14	15.80	Call	Currency Future	134.0000	120.0000	(10.448)	0	0	0
20/05/2009	€ / R	2009/12/14	9.80	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
20/05/2009	€ / R	2009/12/14	10.80	Call	Currency Future	1,343.0000	1,298.0000	(3.351)	0	0	0
20/05/2009	€ / R	2009/12/14	11.55	Put	Currency Future	538.0000	550.0000	2.230	0	0	0
20/05/2009	€ / R	2009/12/14	10.80	Put	Currency Future	226.0000	232.0000	2.655	0	0	0
20/05/2009	€ / R	2009/12/14	14.80	Call	Currency Future	208.0000	189.0000	(9.135)	0	0	0
20/05/2009	€ / R	2009/12/14	14.80	Put	Currency Future	3,090.0000	3,123.0000	1.068	0	0	0
20/05/2009	€ / R	2009/12/14	9.80	Call	Currency Future	2,167.0000	2,116.0000	(2.353)	0	0	0
20/05/2009	€ / R	2009/12/14	15.80	Put	Currency Future	4,017.0000	4,053.0000	0.896	0	0	0
20/05/2009	€ / R	2009/12/14	8.80	Call	Currency Future	3,143.0000	3,091.0000	(1.654)	0	0	0
20/05/2009	€ / R	2009/12/14	7.80	Call	Currency Future	4,126.0000	4,075.0000	(1.236)	0	0	0
20/05/2009	€ / R	2009/12/14	7.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/05/2009	€ / R	2009/12/14	14.75	Call	Currency Future	212.0000	194.0000	(8.491)	0	0	0
20/05/2009	€ / R	2009/12/14	8.80	Put	Currency Future	25.0000	25.0000	-	0	0	0
20/05/2009	€ / R	2009/12/14	16.75	Call	Currency Future	77.0000	67.0000	(12.987)	0	0	0
20/05/2009	€ / R	2009/12/14	15.25	Put	Currency Future	3,503.0000	3,537.0000	0.971	0	0	0
20/05/2009	€ / R	2009/12/14	15.25	Call	Currency Future	170.0000	154.0000	(9.412)	0	0	0
20/05/2009	€ / R	2009/12/14	10.75	Put	Currency Future	211.0000	217.0000	2.844	0	0	0
20/05/2009	€ / R	2009/12/14	16.75	Put	Currency Future	4,910.0000	4,950.0000	0.815	0	0	0
20/05/2009	€ / R	2009/12/14	18.25	Put	Currency Future	6,363.0000	6,409.0000	0.723	0	0	0
20/05/2009	€ / R	2009/12/14	18.25	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
20/05/2009	€ / R	2009/12/14	10.75	Call	Currency Future	1,379.0000	1,334.0000	(3.263)	0	0	0
20/05/2009	€ / R	2009/12/14	9.25	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
20/05/2009	€ / R	2009/12/14	9.25	Call	Currency Future	2,702.0000	2,650.0000	(1.925)	0	0	0
20/05/2009	€ / R	2010/03/15			Currency Future	12.0949	12.0373	(0.476)	0.0000	0.0000	33
20/05/2009	€ / R	2010/03/15	15.20	Call	Currency Future	304.0000	290.0000	(4.605)	0	0	0
20/05/2009	€ / R	2010/03/15	10.10	Put	Currency Future	0.0000	127.0000	100.000	0	0	0
20/05/2009	€ / R	2010/03/15	11.10	Call	Currency Future	0.0000	1,333.0000	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
20/05/2009	€ / R 2010/03/15	10.10	Call	Currency Future	0.0000	2,064.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	12.10	Call	Currency Future	905.0000	872.0000	(3.646)	0	0	0
20/05/2009	€ / R 2010/03/15	9.10	Call	Currency Future	0.0000	2,978.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	9.10	Put	Currency Future	0.0000	41.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	8.10	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,870.0000	3,811.0000	(1.525)	0	0	0
20/05/2009	€ / R 2010/03/15	12.10	Put	Currency Future	911.0000	935.0000	2.634	0	0	0
20/05/2009	€ / R 2010/03/15	11.10	Put	Currency Future	0.0000	396.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	13.10	Put	Currency Future	0.0000	1,656.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	12.20	Call	Currency Future	870.0000	837.0000	(3.793)	0	0	0
20/05/2009	€ / R 2010/03/15	15.10	Put	Currency Future	0.0000	3,363.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	13.10	Call	Currency Future	0.0000	593.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	15.10	Call	Currency Future	0.0000	301.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,893.0000	2,836.0000	(1.970)	0	0	0
20/05/2009	€ / R 2010/03/15	14.10	Call	Currency Future	0.0000	424.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	9.25	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
20/05/2009	€ / R 2010/03/15	14.10	Put	Currency Future	0.0000	2,487.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	15.25	Put	Currency Future	3,454.0000	3,498.0000	1.274	0	0	0
20/05/2009	€ / R 2010/03/15	8.10	Call	Currency Future	0.0000	3,959.0000	100.000	0	0	0
20/05/2009	€ / R 2010/03/15	12.20	Put	Currency Future	975.0000	1,000.0000	2.564	0	0	0
20/05/2009	€ / R 2010/03/15	16.25	Call	Currency Future	211.0000	200.0000	(5.213)	0	0	0
20/05/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,321.0000	4,367.0000	1.065	0	0	0
20/05/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,367.0000	4,412.0000	1.030	0	0	0
20/05/2009	€ / R 2010/03/15	16.20	Call	Currency Future	216.0000	204.0000	(5.556)	0	0	0
20/05/2009	€ / R 2010/03/15	15.25	Call	Currency Future	299.0000	285.0000	(4.682)	0	0	0
20/05/2009	€ / R 2010/03/15	13.20	Call	Currency Future	595.0000	572.0000	(3.866)	0	0	0
20/05/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,575.0000	2,615.0000	1.553	0	0	0
20/05/2009	€ / R 2010/03/15	11.20	Put	Currency Future	426.0000	440.0000	3.286	0	0	0
20/05/2009	€ / R 2010/03/15	12.25	Call	Currency Future	852.0000	821.0000	(3.638)	0	0	0
20/05/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,740.0000	1,775.0000	2.011	0	0	0
20/05/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,700.0000	1,735.0000	2.059	0	0	0
20/05/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,008.0000	1,033.0000	2.480	0	0	0
20/05/2009	€ / R 2010/03/15	13.25	Call	Currency Future	585.0000	562.0000	(3.932)	0	0	0
20/05/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,532.0000	2,572.0000	1.580	0	0	0
20/05/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,995.0000	1,942.0000	(2.657)	0	0	0
20/05/2009	€ / R 2010/03/15	14.20	Call	Currency Future	427.0000	409.0000	(4.215)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	€ / R	2010/03/15	8.25	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/05/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,321.0000	1,277.0000	(3.331)	0	0	0
20/05/2009	€ / R	2010/03/15	10.25	Put	Currency Future	150.0000	154.0000	2.667	0	0	0
20/05/2009	€ / R	2010/03/15	10.20	Put	Currency Future	141.0000	145.0000	2.837	0	0	0
20/05/2009	€ / R	2010/03/15	11.25	Put	Currency Future	448.0000	462.0000	3.125	0	0	0
20/05/2009	€ / R	2010/03/15	10.20	Call	Currency Future	2,036.0000	1,982.0000	(2.652)	0	0	0
20/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,293.0000	1,250.0000	(3.326)	0	0	0
20/05/2009	€ / R	2010/03/15	16.10	Call	Currency Future	0.0000	214.0000	100.000	0	0	0
20/05/2009	€ / R	2010/03/15	14.25	Call	Currency Future	419.0000	402.0000	(4.057)	0	0	0
20/05/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,919.0000	3,861.0000	(1.480)	0	0	0
20/05/2009	€ / R	2010/03/15	8.20	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
20/05/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,940.0000	2,883.0000	(1.939)	0	0	0
20/05/2009	€ / R	2010/03/15	9.20	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
20/05/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,409.0000	3,453.0000	1.291	0	0	0
20/05/2009	€ / R	2010/03/15	16.10	Put	Currency Future	0.0000	4,277.0000	100.000	0	0	0
20/05/2009	AL13	2009/08/06			Index Future	247.4840	247.3780	(0.043)	0.0000	0.0000	7
20/05/2009	ALBI	2009/08/06			Index Future	294.4570	296.1840	0.587	0.0000	0.0000	552
20/05/2009	ALBI	2009/11/05			Index Future	300.0600	301.8250	0.588	0.0000	0.0000	0
20/05/2009	CRD1	2009/08/06			Index Future	125.7710	126.1870	0.331	0.0000	0.0000	2
20/05/2009	CRD1	2009/11/05			Index Future	128.1630	128.5890	0.332	0.0000	0.0000	0
20/05/2009	GOVI	2009/08/06			jGovi	296.2125	297.9735	0.595	0.0000	0.0000	146
20/05/2009	GOVI	2009/11/05			jGovi	301.7800	303.5805	0.597	0.0000	0.0000	0
20/05/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
20/05/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
20/05/2009	J153	2010/08/31			jSwap	7.7490	7.6660	(1.071)	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
20/05/2009	J157	2015/09/15			jSwap	8.8140	8.6780	(1.543)	0.0000	0.0000	0
20/05/2009	J186	2026/12/21			jSwap	8.4710	8.3760	(1.121)	0.0000	0.0000	0
20/05/2009	J201	2014/12/22			jSwap	8.8500	8.7250	(1.412)	0.0000	0.0000	0
20/05/2009	J203	2017/09/15			jSwap	8.9120	8.7870	(1.403)	0.0000	0.0000	0
20/05/2009	J204	2018/12/21			jSwap	8.9840	8.8660	(1.313)	0.0000	0.0000	0
20/05/2009	J207	2020/01/15			jSwap	8.9480	8.8340	(1.274)	0.0000	0.0000	0
20/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
20/05/2009	JFRA	2009/08/06			jFra	6.9960	6.9130	(1.186)	0.0000	0.0000	0
20/05/2009	JFRA	2009/11/05			jFra	6.8560	6.7280	(1.867)	0.0000	0.0000	0
20/05/2009	JN02	2009/08/06			jNote	7.6200	7.5090	(1.457)	0.0000	0.0000	0
20/05/2009	JN05	2009/08/06			jNote	8.5580	8.4180	(1.636)	0.0000	0.0000	0
20/05/2009	JN10	2009/08/06			jNote	8.7900	8.6670	(1.399)	0.0000	0.0000	0
20/05/2009	JROD	2009/05/29			jRod	9.2270	9.2280	0.011	0.0000	0.0000	0
20/05/2009	JROD	2009/06/30			jRod	8.5130	8.5030	(0.117)	0.0000	0.0000	0
20/05/2009	JROD	2009/07/31			jRod	8.0410	8.0130	(0.348)	0.0000	0.0000	0
20/05/2009	JROD	2009/08/31			jRod	8.5240	8.5010	(0.270)	0.0000	0.0000	0
20/05/2009	JROD	2009/09/30			jRod	8.1110	8.0830	(0.345)	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
20/05/2009	JROD	2009/10/30			jRod	7.8580	7.8260	(0.407)	0.0000	0.0000	0
20/05/2009	JROD	2009/11/30			jRod	8.2590	8.2340	(0.303)	0.0000	0.0000	0
20/05/2009	JROD	2009/12/31			jRod	8.0060	7.9760	(0.375)	0.0000	0.0000	0
20/05/2009	OTH1	2009/08/06			Index Future	284.7740	286.3130	0.540	0.0000	0.0000	3
20/05/2009	OTH1	2009/11/05			Index Future	290.1890	291.7630	0.542	0.0000	0.0000	0
20/05/2009	R153	2009/08/06			Bond Future	5.8880	5.9030	0.255	0.0000	0.0000	0
20/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
20/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,232.0000	4,216.0000	(0.378)	0	0	0
20/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,983.0000	3,967.0000	(0.402)	0	0	0
20/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
20/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	39.0000	38.0000	(2.564)	0	0	0
20/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,260.0000	1,259.0000	(0.079)	0	0	0
20/05/2009	R157	2009/08/06			Bond Future	8.2440	8.0860	(1.917)	8.1900	8.1900	9,818
20/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	680.0000	522.0000	(23.235)	0	0	0
20/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	6,004.0000	6,709.0000	11.742	0	0	0
20/05/2009	R157	2009/11/05			Bond Future	8.2860	8.1180	(2.028)	0.0000	0.0000	0
20/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,919.0000	5,329.0000	(9.968)	0	0	0
20/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,714.0000	2,008.0000	17.153	0	0	0
20/05/2009	R157	2010/02/04			Bond Future	8.3390	8.1610	(2.135)	0.0000	0.0000	0
20/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	2,929.0000	3,300.0000	12.666	0	0	0
20/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,932.0000	5,405.0000	(8.884)	0	0	0
20/05/2009	R186	2009/08/06			Bond Future	8.7030	8.6100	(1.069)	8.6400	8.6400	12,597
20/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	928.0000	1,064.0000	14.655	0	0	35
20/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	6,364.0000	6,920.0000	8.737	0	0	0
20/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,845.0000	13,054.0000	(5.713)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,473.0000	3,100.0000	(10.740)	0	0	0
20/05/2009	R186	2009/11/05			Bond Future	8.7270	8.6310	(1.100)	0.0000	0.0000	0
20/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	7,030.0000	7,527.0000	7.070	0	0	0
20/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,805.0000	6,353.0000	(6.642)	0	0	240
20/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,435.0000	14,718.0000	(4.645)	0	0	0
20/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	2,385.0000	2,617.0000	9.727	0	0	5,000
20/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	8,313.0000	8,862.0000	6.604	0	0	0
20/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	3,075.0000	3,356.0000	9.138	0	0	240
20/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,678.0000	5,278.0000	(7.045)	0	0	5,000
20/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,295.0000	12,628.0000	(5.017)	0	0	0
20/05/2009	R186	2010/02/04			Bond Future	8.7550	8.6560	(1.131)	0.0000	0.0000	0
20/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	6,678.0000	7,103.0000	6.364	0	0	0
20/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,742.0000	11,200.0000	(4.616)	0	0	0
20/05/2009	R201	2009/08/06			Bond Future	8.3480	8.1790	(2.024)	0.0000	0.0000	2
20/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,424.0000	5,003.0000	13.088	0	0	0
20/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	638.0000	487.0000	(23.668)	0	0	0
20/05/2009	R201	2009/11/05			Bond Future	8.3770	8.1970	(2.149)	0.0000	0.0000	0
20/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1,257.0000	1,492.0000	18.695	0	0	0
20/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,961.0000	4,449.0000	(10.320)	0	0	0
20/05/2009	R201	2010/02/04			Bond Future	8.4150	8.2240	(2.270)	0.0000	0.0000	0
20/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,854.0000	2,124.0000	14.563	0	0	0
20/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,557.0000	5,068.0000	(8.800)	0	0	0
20/05/2009	R203	2009/08/06			Bond Future	8.6550	8.5500	(1.213)	0.0000	0.0000	0
20/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,368.0000	1,183.0000	(13.523)	0	0	0
20/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	4,657.0000	5,067.0000	8.804	0	0	0
20/05/2009	R203	2009/11/05			Bond Future	8.6910	8.5810	(1.266)	0.0000	0.0000	0
20/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,342.0000	1,493.0000	11.252	0	0	0
20/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,203.0000	7,745.0000	(5.583)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	R203	2010/02/04			Bond Future	8.7350	8.6200	(1.317)	0.0000	0.0000	0
20/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,459.0000	6,101.0000	(5.543)	0	0	0
20/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	3,528.0000	3,791.0000	7.455	0	0	0
20/05/2009	R204	2009/08/06			Bond Future	8.6660	8.5510	(1.327)	0.0000	0.0000	488
20/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	5,017.0000	5,508.0000	9.787	0	0	0
20/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,512.0000	1,292.0000	(14.550)	0	0	0
20/05/2009	R204	2009/11/05			Bond Future	8.6970	8.5780	(1.368)	0.0000	0.0000	0
20/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,462.0000	1,643.0000	12.380	0	0	0
20/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,047.0000	8,507.0000	(5.969)	0	0	0
20/05/2009	R204	2010/02/04			Bond Future	8.7340	8.6090	(1.431)	0.0000	0.0000	0
20/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,107.0000	6,684.0000	(5.952)	0	0	0
20/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	3,884.0000	4,203.0000	8.213	0	0	0
20/05/2009	R206	2009/08/06			Bond Future	8.3400	8.1810	(1.906)	0.0000	0.0000	1,214
20/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,706.0000	4,158.0000	12.196	0	0	0
20/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	523.0000	405.0000	(22.562)	0	0	0
20/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	217.0000	286.0000	31.797	0	0	300
20/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,149.0000	4,647.0000	(9.749)	0	0	0
20/05/2009	R206	2009/11/05			Bond Future	8.3700	8.1990	(2.043)	0.0000	0.0000	0
20/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	1,041.0000	1,224.0000	17.579	0	0	0
20/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,058.0000	3,657.0000	(9.882)	0	0	0
20/05/2009	R206	2010/02/04			Bond Future	8.4120	8.2280	(2.187)	0.0000	0.0000	0
20/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,511.0000	4,125.0000	(8.557)	0	0	0
20/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,511.0000	1,721.0000	13.898	0	0	0
20/05/2009	R207	2009/08/06			Bond Future	8.7890	8.6650	(1.411)	0.0000	0.0000	0
20/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	4,657.0000	5,170.0000	11.016	0	0	0
20/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,826.0000	1,557.0000	(14.732)	0	0	0
20/05/2009	R207	2009/11/05			Bond Future	8.8200	8.6910	(1.463)	0.0000	0.0000	0
20/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,038.0000	9,425.0000	(6.107)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,387.0000	1,575.0000	13.554	0	0	0
20/05/2009	R207	2010/02/04			Bond Future	8.8570	8.7230	(1.513)	0.0000	0.0000	0
20/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,689.0000	7,217.0000	(6.139)	0	0	0
20/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	3,908.0000	4,253.0000	8.828	0	0	0
20/05/2009	R208	2009/08/06			Bond Future	8.9180	8.7890	(1.447)	0.0000	0.0000	0
20/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,184.0000	1,869.0000	(14.423)	0	0	0
20/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	4,272.0000	4,787.0000	12.055	0	0	0
20/05/2009	R208	2009/11/05			Bond Future	8.9850	8.8520	(1.480)	0.0000	0.0000	0
20/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,814.0000	9,187.0000	(6.389)	0	0	0
20/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,556.0000	1,770.0000	13.753	0	0	0
20/05/2009	R208	2010/02/04			Bond Future	9.0890	8.9490	(1.540)	0.0000	0.0000	0
20/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,811.0000	7,316.0000	(6.337)	0	0	0
20/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	4,080.0000	4,453.0000	9.142	0	0	0
20/05/2009	R209	2009/08/06			Bond Future	8.1590	8.1180	(0.503)	0.0000	0.0000	4,513
20/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	2,032.0000	1,905.0000	(6.250)	0	0	0
20/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	3,434.0000	3,584.0000	4.368	0	0	1,950
20/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	7,068.0000	7,311.0000	3.438	0	0	0
20/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,883.0000	4,664.0000	(4.485)	0	0	0
20/05/2009	R209	2009/11/05			Bond Future	8.1660	8.1240	(0.514)	0.0000	0.0000	0
20/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	2,042.0000	2,126.0000	4.114	0	0	5,000
20/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,697.0000	13,403.0000	(2.146)	0	0	0
20/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	2,678.0000	2,783.0000	3.921	0	0	0
20/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,617.0000	11,343.0000	(2.359)	0	0	0
20/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	13,980.0000	14,282.0000	2.160	0	0	0
20/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,616.0000	1,540.0000	(4.703)	0	0	2,500
20/05/2009	R209	2010/02/04			Bond Future	8.1750	8.1320	(0.526)	0.0000	0.0000	0
20/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	5,094.0000	5,242.0000	2.905	0	0	2,500
20/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,508.0000	11,271.0000	(2.059)	0	0	0
20/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	16,484.0000	16,784.0000	1.820	0	0	0

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20/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	2,555.0000	2,470.0000	(3.327)	0	0	0
20/05/2009	TRT1	2009/08/06			Index Future	292.4000	294.1270	0.591	0.0000	0.0000	100
20/05/2009	TRT1	2009/11/05			Index Future	297.9600	299.7260	0.593	0.0000	0.0000	0
20/05/2009	ZAAD	2009/06/12			Currency Future	6.5683	6.5040	(0.979)	0.0000	0.0000	9,769
20/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,832.0000	2,896.0000	2.260	0	0	0
20/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	299.0000	349.0000	16.722	0	0	0
20/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	438.0000	375.0000	(14.384)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	121.0000	96.0000	(20.661)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	123.0000	159.0000	29.268	0	0	0
20/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,082.0000	6,146.0000	1.052	0	0	0
20/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,168.0000	3,104.0000	(2.020)	0	0	0
20/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	819.0000	755.0000	(7.814)	0	0	0
20/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	3,068.0000	3,004.0000	(2.086)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	142.0000	113.0000	(20.423)	0	0	0
20/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	6,068.0000	6,004.0000	(1.055)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	77.0000	61.0000	(20.779)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	153.0000	192.0000	25.490	0	0	0
20/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	59.0000	78.0000	32.203	0	0	0
20/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,568.0000	4,504.0000	(1.401)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	59.0000	78.0000	32.203	0	0	0
20/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	98.0000	128.0000	30.612	0	0	0
20/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	194.0000	156.0000	(19.588)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	166.0000	132.0000	(20.482)	0	0	0
20/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,568.0000	1,504.0000	(4.082)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
20/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

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20/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	76.0000	102.0000	34.211	0	0	0
20/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	425.0000	477.0000	12.235	0	0	0
20/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	228.0000	182.0000	(20.175)	0	0	0
20/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,168.0000	6,104.0000	(1.038)	0	0	0
20/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	299.0000	349.0000	16.722	0	0	0
20/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	259.0000	307.0000	18.533	0	0	0
20/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	123.0000	159.0000	29.268	0	0	0
20/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,668.0000	4,604.0000	(1.371)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	142.0000	113.0000	(20.423)	0	0	0
20/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,082.0000	3,146.0000	2.077	0	0	0
20/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,668.0000	1,604.0000	(3.837)	0	0	0
20/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	2,932.0000	2,996.0000	2.183	0	0	0
20/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	382.0000	435.0000	13.874	0	0	0
20/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	342.0000	288.0000	(15.789)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	340.0000	391.0000	15.000	0	0	0
20/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	221.0000	267.0000	20.814	0	0	0
20/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	720.0000	657.0000	(8.750)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
20/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
20/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,582.0000	4,646.0000	1.397	0	0	0
20/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	228.0000	182.0000	(20.175)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	185.0000	229.0000	23.784	0	0	0
20/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	89.0000	71.0000	(20.225)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	390.0000	328.0000	(15.897)	0	0	0
20/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	382.0000	435.0000	13.874	0	0	0
20/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,232.0000	1,296.0000	5.195	0	0	0
20/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	22.0000	24.0000	9.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,332.0000	4,396.0000	1.477	0	0	0
20/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	89.0000	71.0000	(20.225)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	43.0000	31.0000	(27.907)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,332.0000	1,396.0000	4.805	0	0	0
20/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	528.0000	467.0000	(11.553)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	885.0000	948.0000	7.119	0	0	0
20/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	221.0000	267.0000	20.814	0	0	0
20/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,832.0000	5,896.0000	1.097	0	0	0
20/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
20/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,632.0000	1,696.0000	3.922	0	0	0
20/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	672.0000	608.0000	(9.524)	0	0	0
20/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,632.0000	1,696.0000	3.922	0	0	0
20/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,918.0000	5,854.0000	(1.081)	0	0	0
20/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,432.0000	4,496.0000	1.444	0	0	0
20/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	646.0000	705.0000	9.133	0	0	0
20/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,532.0000	1,596.0000	4.178	0	0	0
20/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	623.0000	560.0000	(10.112)	0	0	0
20/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,418.0000	4,354.0000	(1.449)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	740.0000	802.0000	8.378	0	0	0
20/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,732.0000	1,796.0000	3.695	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
20/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
20/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,582.0000	1,646.0000	4.046	0	0	0
20/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	33.0000	46.0000	39.394	0	0	0
20/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	770.0000	706.0000	(8.312)	0	0	0
20/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	302.0000	250.0000	(17.219)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,133.0000	1,196.0000	5.560	0	0	0
20/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,232.0000	1,296.0000	5.195	0	0	0
20/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	788.0000	850.0000	7.868	0	0	0
20/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	984.0000	1,047.0000	6.402	0	0	0
20/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	554.0000	612.0000	10.469	0	0	0
20/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	837.0000	899.0000	7.407	0	0	0
20/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,432.0000	1,496.0000	4.469	0	0	0
20/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	5,932.0000	5,996.0000	1.079	0	0	0
20/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,918.0000	2,854.0000	(2.193)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	104.0000	83.0000	(20.192)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	935.0000	998.0000	6.738	0	0	0
20/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,332.0000	1,396.0000	4.805	0	0	0
20/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	510.0000	566.0000	10.980	0	0	0
20/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,418.0000	1,354.0000	(4.513)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	104.0000	83.0000	(20.192)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	425.0000	477.0000	12.235	0	0	0
20/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
20/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	467.0000	521.0000	11.563	0	0	0
20/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	600.0000	658.0000	9.667	0	0	0
20/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	693.0000	753.0000	8.658	0	0	0
20/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	24.0000	34.0000	41.667	0	0	0
20/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,033.0000	1,097.0000	6.196	0	0	0
20/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	510.0000	566.0000	10.980	0	0	0
20/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	600.0000	658.0000	9.667	0	0	0
20/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	185.0000	229.0000	23.784	0	0	0
20/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	646.0000	705.0000	9.133	0	0	0
20/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	837.0000	899.0000	7.407	0	0	0
20/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	263.0000	214.0000	(18.631)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	194.0000	156.0000	(19.588)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	340.0000	391.0000	15.000	0	0	0
20/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	76.0000	102.0000	34.211	0	0	0
20/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	45.0000	60.0000	33.333	0	0	0
20/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	438.0000	375.0000	(14.384)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
20/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	740.0000	802.0000	8.378	0	0	0
20/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	984.0000	1,047.0000	6.402	0	0	0
20/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
20/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,083.0000	1,147.0000	5.910	0	0	0
20/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	528.0000	467.0000	(11.553)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,133.0000	1,196.0000	5.560	0	0	0
20/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	482.0000	422.0000	(12.448)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
20/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	302.0000	250.0000	(17.219)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	575.0000	513.0000	(10.783)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	390.0000	328.0000	(15.897)	0	0	0
20/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
20/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
20/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	33.0000	46.0000	39.394	0	0	0
20/05/2009	ZAAD	2009/09/14			Currency Future	6.6304	6.5634	(1.010)	0.0000	0.0000	1,174
20/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,383.0000	1,317.0000	(4.772)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	407.0000	368.0000	(9.582)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	106.0000	123.0000	16.038	0	0	0
20/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	862.0000	801.0000	(7.077)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	410.0000	455.0000	10.976	0	0	0
20/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	311.0000	351.0000	12.862	0	0	0
20/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	333.0000	301.0000	(9.610)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	468.0000	423.0000	(9.615)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	241.0000	218.0000	(9.544)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	200.0000	182.0000	(9.000)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	380.0000	344.0000	(9.474)	0	0	0
20/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	177.0000	205.0000	15.819	0	0	0
20/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	691.0000	634.0000	(8.249)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	482.0000	530.0000	9.959	0	0	0
20/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	598.0000	640.0000	7.023	0	0	0
20/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	252.0000	288.0000	14.286	0	0	0
20/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,380.0000	4,313.0000	(1.530)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	138.0000	160.0000	15.942	0	0	0
20/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	537.0000	486.0000	(9.497)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	213.0000	193.0000	(9.390)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	178.0000	154.0000	(13.483)	0	0	0
20/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	708.0000	755.0000	6.638	0	0	0
20/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	106.0000	89.0000	(16.038)	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
20/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	410.0000	455.0000	10.976	0	0	0
20/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	200.0000	182.0000	(9.000)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	200.0000	231.0000	15.500	0	0	0
20/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,880.0000	2,813.0000	(2.326)	0	0	0
20/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,130.0000	3,063.0000	(2.141)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	73.0000	61.0000	(16.438)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	274.0000	248.0000	(9.489)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	274.0000	248.0000	(9.489)	0	0	0
20/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	817.0000	757.0000	(7.344)	0	0	0
20/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,880.0000	5,813.0000	(1.139)	0	0	0
20/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	670.0000	716.0000	6.866	0	0	0
20/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	908.0000	960.0000	5.727	0	0	0
20/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	312.0000	282.0000	(9.615)	0	0	0
20/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
20/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	746.0000	794.0000	6.434	0	0	0
20/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	993.0000	1,047.0000	5.438	0	0	0
20/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
20/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
20/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	732.0000	674.0000	(7.923)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	252.0000	288.0000	14.286	0	0	0
20/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	88.0000	74.0000	(15.909)	0	0	0
20/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,446.0000	1,507.0000	4.219	0	0	0
20/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	774.0000	715.0000	(7.623)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	189.0000	168.0000	(11.111)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	343.0000	384.0000	11.953	0	0	0
20/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	106.0000	123.0000	16.038	0	0	0
20/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	520.0000	569.0000	9.423	0	0	0
20/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	311.0000	351.0000	12.862	0	0	0
20/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	156.0000	181.0000	16.026	0	0	0
20/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	37.0000	44.0000	18.919	0	0	0
20/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	786.0000	835.0000	6.234	0	0	0
20/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	241.0000	218.0000	(9.544)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	520.0000	569.0000	9.423	0	0	0
20/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	281.0000	319.0000	13.523	0	0	0
20/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	127.0000	108.0000	(14.961)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	826.0000	876.0000	6.053	0	0	0
20/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	650.0000	595.0000	(8.462)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	177.0000	205.0000	15.819	0	0	0
20/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,130.0000	6,063.0000	(1.093)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	333.0000	301.0000	(9.610)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	97.0000	81.0000	(16.495)	0	0	0
20/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,580.0000	4,513.0000	(1.463)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	81.0000	94.0000	16.049	0	0	0
20/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	70.0000	82.0000	17.143	0	0	0
20/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	558.0000	604.0000	8.244	0	0	0
20/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	446.0000	492.0000	10.314	0	0	0
20/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,636.0000	1,700.0000	3.912	0	0	0
20/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	200.0000	231.0000	15.500	0	0	0
20/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	866.0000	918.0000	6.005	0	0	0
20/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	611.0000	557.0000	(8.838)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	213.0000	193.0000	(9.390)	0	0	0
20/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	786.0000	835.0000	6.234	0	0	0
20/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
20/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,080.0000	6,013.0000	(1.102)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	60.0000	71.0000	18.333	0	0	0
20/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	93.0000	108.0000	16.129	0	0	0
20/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	537.0000	486.0000	(9.497)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	343.0000	384.0000	11.953	0	0	0
20/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	501.0000	453.0000	(9.581)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	226.0000	205.0000	(9.292)	0	0	0
20/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
20/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	80.0000	67.0000	(16.250)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	573.0000	521.0000	(9.075)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	482.0000	530.0000	9.959	0	0	0
20/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,120.0000	3,187.0000	2.147	0	0	0
20/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	380.0000	344.0000	(9.474)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	866.0000	918.0000	6.005	0	0	0
20/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,620.0000	4,687.0000	1.450	0	0	0
20/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	950.0000	1,003.0000	5.579	0	0	0
20/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	97.0000	81.0000	(16.495)	0	0	0
20/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,120.0000	6,187.0000	1.095	0	0	0
20/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
20/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,630.0000	4,563.0000	(1.447)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	708.0000	755.0000	6.638	0	0	0
20/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,080.0000	3,013.0000	(2.175)	0	0	0
20/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	44.0000	52.0000	18.182	0	0	0
20/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,631.0000	1,564.0000	(4.108)	0	0	0
20/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
20/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,870.0000	5,937.0000	1.141	0	0	0
20/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,370.0000	4,437.0000	1.533	0	0	0
20/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,581.0000	1,515.0000	(4.175)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	598.0000	640.0000	7.023	0	0	0
20/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,870.0000	2,937.0000	2.334	0	0	0
20/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,920.0000	5,987.0000	1.132	0	0	0
20/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	164.0000	141.0000	(14.024)	0	0	0
20/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,399.0000	1,460.0000	4.360	0	0	0
20/05/2009	ZAAD	2009/09/14	11.05	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
20/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	634.0000	678.0000	6.940	0	0	0
20/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,420.0000	4,487.0000	1.516	0	0	0
20/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
20/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,920.0000	2,987.0000	2.295	0	0	0
20/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	634.0000	678.0000	6.940	0	0	0
20/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	164.0000	141.0000	(14.024)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	436.0000	394.0000	(9.633)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	178.0000	154.0000	(13.483)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	121.0000	140.0000	15.702	0	0	0
20/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	256.0000	232.0000	(9.375)	0	0	0
20/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	376.0000	419.0000	11.436	0	0	0
20/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	407.0000	368.0000	(9.582)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
20/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	670.0000	716.0000	6.866	0	0	0
20/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	225.0000	259.0000	15.111	0	0	0
20/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	356.0000	322.0000	(9.551)	0	0	0
20/05/2009	ZAAD	2009/12/14			Currency Future	6.6905	6.6211	(1.037)	0.0000	0.0000	65
20/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	690.0000	639.0000	(7.391)	0	0	0
20/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	724.0000	771.0000	6.492	0	0	0
20/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	165.0000	184.0000	11.515	0	0	0
20/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	267.0000	299.0000	11.985	0	0	0
20/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	652.0000	701.0000	7.515	0	0	0
20/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	149.0000	168.0000	12.752	0	0	0
20/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	264.0000	242.0000	(8.333)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	655.0000	606.0000	(7.481)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	461.0000	429.0000	(6.941)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	334.0000	310.0000	(7.186)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	420.0000	390.0000	(7.143)	0	0	0
20/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	293.0000	273.0000	(6.826)	0	0	0
20/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	319.0000	297.0000	(6.897)	0	0	0
20/05/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	81.0000	73.0000	(9.877)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	321.0000	358.0000	11.526	0	0	0
20/05/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,591.0000	4,521.0000	(1.525)	0	0	0

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20/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	234.0000	214.0000	(8.547)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	109.0000	124.0000	13.761	0	0	0
20/05/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
20/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	509.0000	553.0000	8.644	0	0	0
20/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	543.0000	589.0000	8.471	0	0	0
20/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	198.0000	224.0000	13.131	0	0	0
20/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,091.0000	6,021.0000	(1.149)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	507.0000	470.0000	(7.298)	0	0	0
20/05/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	878.0000	821.0000	(6.492)	0	0	0
20/05/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,441.0000	1,502.0000	4.233	0	0	0
20/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	543.0000	589.0000	8.471	0	0	0
20/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	401.0000	372.0000	(7.232)	0	0	0
20/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,091.0000	3,021.0000	(2.265)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	267.0000	299.0000	11.985	0	0	0
20/05/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	87.0000	100.0000	14.943	0	0	0
20/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,860.0000	5,929.0000	1.177	0	0	0
20/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	621.0000	573.0000	(7.729)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	380.0000	419.0000	10.263	0	0	0
20/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	589.0000	545.0000	(7.470)	0	0	0
20/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	579.0000	626.0000	8.117	0	0	0
20/05/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	800.0000	745.0000	(6.875)	0	0	0
20/05/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	334.0000	310.0000	(7.186)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	349.0000	324.0000	(7.163)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	380.0000	419.0000	10.263	0	0	0
20/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	794.0000	843.0000	6.171	0	0	0
20/05/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,360.0000	4,429.0000	1.583	0	0	0
20/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	589.0000	545.0000	(7.470)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	411.0000	451.0000	9.732	0	0	0
20/05/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	483.0000	449.0000	(7.039)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	475.0000	518.0000	9.053	0	0	0
20/05/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,660.0000	4,729.0000	1.481	0	0	0
20/05/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	8.0000	10.0000	25.000	0	0	0

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20/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	365.0000	339.0000	(7.123)	0	0	0
20/05/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,867.0000	2,936.0000	2.407	0	0	0
20/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	198.0000	224.0000	13.131	0	0	0
20/05/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	442.0000	484.0000	9.502	0	0	0
20/05/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,341.0000	4,271.0000	(1.613)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	219.0000	247.0000	12.785	0	0	0
20/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	383.0000	355.0000	(7.311)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	475.0000	518.0000	9.053	0	0	0
20/05/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	615.0000	663.0000	7.805	0	0	0
20/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	401.0000	372.0000	(7.232)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	365.0000	339.0000	(7.123)	0	0	0
20/05/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,647.0000	1,579.0000	(4.129)	0	0	0
20/05/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,841.0000	2,771.0000	(2.464)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	560.0000	518.0000	(7.500)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	181.0000	202.0000	11.602	0	0	0
20/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	411.0000	451.0000	9.732	0	0	0
20/05/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	242.0000	273.0000	12.810	0	0	0
20/05/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,917.0000	2,985.0000	2.331	0	0	0
20/05/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,360.0000	1,294.0000	(4.853)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	532.0000	494.0000	(7.143)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	420.0000	390.0000	(7.143)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	242.0000	273.0000	12.810	0	0	0
20/05/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,910.0000	5,979.0000	1.168	0	0	0
20/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
20/05/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,410.0000	4,479.0000	1.565	0	0	0
20/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	165.0000	184.0000	11.515	0	0	0
20/05/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,841.0000	5,771.0000	(1.198)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	655.0000	606.0000	(7.481)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,598.0000	1,531.0000	(4.193)	0	0	0
20/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,141.0000	3,071.0000	(2.229)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	135.0000	152.0000	12.593	0	0	0
20/05/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,160.0000	6,229.0000	1.120	0	0	0
20/05/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/05/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,641.0000	4,571.0000	(1.508)	0	0	0
20/05/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,485.0000	1,547.0000	4.175	0	0	0
20/05/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
20/05/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,141.0000	6,071.0000	(1.140)	0	0	0
20/05/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
20/05/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	76.0000	68.0000	(10.526)	0	0	0
20/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	690.0000	736.0000	6.667	0	0	0
20/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	725.0000	673.0000	(7.172)	0	0	0
20/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	306.0000	284.0000	(7.190)	0	0	0
20/05/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	759.0000	806.0000	6.192	0	0	0
20/05/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,164.0000	3,233.0000	2.181	0	0	0
20/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	652.0000	701.0000	7.515	0	0	0
20/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	249.0000	227.0000	(8.835)	0	0	0
20/05/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,712.0000	1,776.0000	3.738	0	0	0
20/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	293.0000	273.0000	(6.826)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	319.0000	297.0000	(6.897)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	579.0000	626.0000	8.117	0	0	0
20/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	724.0000	771.0000	6.492	0	0	0
20/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	532.0000	494.0000	(7.143)	0	0	0
20/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	264.0000	242.0000	(8.333)	0	0	0
20/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	830.0000	880.0000	6.024	0	0	0
20/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	221.0000	201.0000	(9.050)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	292.0000	328.0000	12.329	0	0	0
20/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	507.0000	470.0000	(7.298)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	321.0000	358.0000	11.526	0	0	0
20/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	461.0000	429.0000	(6.941)	0	0	0
20/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	350.0000	388.0000	10.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/05/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	441.0000	409.0000	(7.256)	0	0	0
Grand Total:										821,200