



Derivatives High/Low Report

High/Low for 21/05/2009

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
21/05/2009	\$ / R 2009/06/12			Currency Future	8.3620	8.4720	1.315	8.5100	8.3700	352,164
21/05/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	909.0000	812.0000	(10.671)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	156.0000	204.0000	30.769	0	0	0
21/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,791.0000	1,684.0000	(5.974)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	3,388.0000	3,278.0000	(3.247)	0	0	0
21/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,247.0000	1,145.0000	(8.180)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	633.0000	544.0000	(14.060)	0	0	0
21/05/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	589.0000	502.0000	(14.771)	0	0	0
21/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,689.0000	2,579.0000	(4.091)	0	0	0
21/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	45.0000	66.0000	46.667	0	0	0
21/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,938.0000	2,828.0000	(3.744)	0	0	0
21/05/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	9.0000	17.0000	88.889	0	0	0
21/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	633.0000	544.0000	(14.060)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,789.0000	2,679.0000	(3.944)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	96.0000	130.0000	35.417	0	0	0
21/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,741.0000	1,634.0000	(6.146)	0	0	0
21/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	7.0000	14.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	45.0000	66.0000	46.667	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
21/05/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,739.0000	2,629.0000	(4.016)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
21/05/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	769.0000	675.0000	(12.224)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,053.0000	953.0000	(9.497)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	196.0000	261.0000	33.163	0	0	0
21/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	51.0000	74.0000	45.098	0	0	0
21/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,345.0000	1,242.0000	(7.658)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	546.0000	461.0000	(15.568)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,345.0000	1,242.0000	(7.658)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,940.0000	1,832.0000	(5.567)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,990.0000	1,882.0000	(5.427)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	244.0000	182.0000	(25.410)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	7.0000	14.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	3,088.0000	2,978.0000	(3.562)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	957.0000	859.0000	(10.240)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
21/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	58.0000	83.0000	43.103	0	0	0
21/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	75.0000	104.0000	38.667	0	0	0
21/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,488.0000	3,378.0000	(3.154)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	80.0000	55.0000	(31.250)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	15.0000	25.0000	66.667	0	0	0
21/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,188.0000	3,078.0000	(3.450)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	184.0000	139.0000	(24.457)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	156.0000	204.0000	30.769	0	0	0
21/05/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	463.0000	382.0000	(17.495)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,990.0000	1,882.0000	(5.427)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	108.0000	76.0000	(29.630)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,889.0000	2,778.0000	(3.842)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	138.0000	182.0000	31.884	0	0	0
21/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	244.0000	182.0000	(25.410)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,841.0000	1,733.0000	(5.866)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	8.0000	15.0000	87.500	0	0	1
21/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,789.0000	2,679.0000	(3.944)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	254.0000	326.0000	28.346	0	0	0
21/05/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	2,389.0000	2,280.0000	(4.563)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,688.0000	3,578.0000	(2.983)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	276.0000	210.0000	(23.913)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	3.0000	5.0000	66.667	0	0	100
21/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,296.0000	1,193.0000	(7.948)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,691.0000	1,585.0000	(6.268)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	320.0000	398.0000	24.375	0	0	0
21/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	957.0000	859.0000	(10.240)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,539.0000	2,429.0000	(4.332)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	5.0000	10.0000	100.000	0	0	1
21/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,239.0000	2,130.0000	(4.868)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,239.0000	2,130.0000	(4.868)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	3,338.0000	3,228.0000	(3.295)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	422.0000	344.0000	(18.483)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	504.0000	421.0000	(16.468)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	384.0000	308.0000	(19.792)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	19.0000	31.0000	63.158	0	0	0
21/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,296.0000	1,193.0000	(7.948)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,493.0000	1,388.0000	(7.033)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	2,500
21/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,642.0000	1,536.0000	(6.456)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	84.0000	116.0000	38.095	0	0	0
21/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	31.0000	47.0000	51.613	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,589.0000	2,479.0000	(4.249)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	392.0000	477.0000	21.684	0	0	0
21/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	66.0000	93.0000	40.909	0	0	0
21/05/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	310.0000	241.0000	(22.258)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	21.0000	34.0000	61.905	0	0	2,000
21/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,439.0000	2,329.0000	(4.510)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,053.0000	953.0000	(9.497)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	84.0000	116.0000	38.095	0	0	0
21/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,788.0000	3,678.0000	(2.904)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	2,140.0000	2,031.0000	(5.093)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	31.0000	47.0000	51.613	0	0	0
21/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	422.0000	344.0000	(18.483)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,588.0000	3,478.0000	(3.066)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	175.0000	231.0000	32.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,289.0000	2,180.0000	(4.762)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,940.0000	1,832.0000	(5.567)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	3,288.0000	3,178.0000	(3.345)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	589.0000	502.0000	(14.771)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	346.0000	274.0000	(20.809)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	27.0000	42.0000	55.556	0	0	0
21/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,247.0000	1,145.0000	(8.180)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,691.0000	1,585.0000	(6.268)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	224.0000	293.0000	30.804	0	0	0
21/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	769.0000	675.0000	(12.224)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	3,038.0000	2,928.0000	(3.621)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	815.0000	720.0000	(11.656)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	286.0000	361.0000	26.224	0	0	0
21/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	19.0000	31.0000	63.158	0	0	0
21/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	384.0000	308.0000	(19.792)	0	0	0

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21/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,489.0000	2,379.0000	(4.419)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	162.0000	121.0000	(25.309)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	108.0000	146.0000	35.185	0	0	0
21/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,639.0000	2,529.0000	(4.168)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	96.0000	130.0000	35.417	0	0	0
21/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	213.0000	159.0000	(25.352)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	124.0000	89.0000	(28.226)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	2,090.0000	1,981.0000	(5.215)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	213.0000	159.0000	(25.352)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,739.0000	2,629.0000	(4.016)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	142.0000	104.0000	(26.761)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,888.0000	3,778.0000	(2.829)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	504.0000	421.0000	(16.468)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	175.0000	231.0000	32.000	0	0	0
21/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	66.0000	93.0000	40.909	0	0	50
21/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	8.0000	15.0000	87.500	0	0	0
21/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	3.0000	6.0000	100.000	0	0	2,000
21/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	15.0000	25.0000	66.667	0	0	0
21/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	122.0000	163.0000	33.607	0	0	0
21/05/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	35.0000	53.0000	51.429	0	0	0
21/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,198.0000	1,096.0000	(8.514)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,741.0000	1,634.0000	(6.146)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,539.0000	2,429.0000	(4.332)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	11.0000	20.0000	81.818	0	0	0
21/05/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	3,138.0000	3,028.0000	(3.505)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	723.0000	631.0000	(12.725)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	24.0000	38.0000	58.333	0	0	0
21/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	10.0000	18.0000	80.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,190.0000	2,080.0000	(5.023)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	11.50	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
21/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,444.0000	1,339.0000	(7.271)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	3,238.0000	3,128.0000	(3.397)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	862.0000	766.0000	(11.137)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	2,839.0000	2,729.0000	(3.875)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
21/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	13.0000	22.0000	69.231	0	0	0
21/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,543.0000	1,438.0000	(6.805)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,101.0000	1,000.0000	(9.173)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,289.0000	2,180.0000	(4.762)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,489.0000	2,379.0000	(4.419)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	1,149.0000	1,048.0000	(8.790)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	678.0000	587.0000	(13.422)	0	0	5
21/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	6.0000	11.0000	83.333	0	0	0
21/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	51.0000	74.0000	45.098	0	0	0
21/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	24.0000	38.0000	58.333	0	0	0
21/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,444.0000	1,339.0000	(7.271)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,938.0000	6,828.0000	(1.585)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	40.0000	59.0000	47.500	0	0	0
21/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	122.0000	163.0000	33.607	0	0	0
21/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,543.0000	1,438.0000	(6.805)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,040.0000	1,931.0000	(5.343)	0	0	0
21/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,988.0000	2,878.0000	(3.681)	0	0	0
21/05/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	310.0000	241.0000	(22.258)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	3,938.0000	3,828.0000	(2.793)	0	0	0
21/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	108.0000	146.0000	35.185	0	0	0
21/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,791.0000	1,684.0000	(5.974)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	862.0000	766.0000	(11.137)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	9.0000	17.0000	88.889	0	0	0
21/05/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,190.0000	2,080.0000	(5.023)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,638.0000	3,528.0000	(3.024)	0	0	0
21/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,688.0000	6,578.0000	(1.645)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,841.0000	1,733.0000	(5.866)	0	0	0
21/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	346.0000	274.0000	(20.809)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,188.0000	5,078.0000	(2.120)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,198.0000	1,096.0000	(8.514)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	220
21/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	826.0000	929.0000	12.470	0	0	0
21/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,040.0000	1,931.0000	(5.343)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,439.0000	2,329.0000	(4.510)	0	0	0
21/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	14.0000	7.0000	(50.000)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	10.0000	18.0000	80.000	0	0	0
21/05/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	4,438.0000	4,328.0000	(2.479)	0	0	0
21/05/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	5,438.0000	5,328.0000	(2.023)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	2.0000	3.0000	50.000	0	0	200
21/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
21/05/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	17.0000	28.0000	64.706	0	0	0
21/05/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
21/05/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,062.0000	5,172.0000	2.173	0	0	0
21/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	30.0000	18.0000	(40.000)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	2,339.0000	2,230.0000	(4.660)	0	0	0
21/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,890.0000	1,783.0000	(5.661)	0	0	0
21/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,394.0000	1,291.0000	(7.389)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	4.0000	9.0000	125.000	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
21/05/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	6.0000	13.0000	116.667	0	0	0
21/05/2009	\$ / R 2009/06/12	12.75	Put	Currency Future	4,388.0000	4,278.0000	(2.507)	0	0	0
21/05/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,592.0000	1,487.0000	(6.595)	0	0	0
21/05/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/06/12	7.75	Call	Currency Future	642.0000	740.0000	15.265	0	0	0
21/05/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	3,562.0000	3,672.0000	3.088	0	0	0
21/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,493.0000	1,388.0000	(7.033)	0	0	0
21/05/2009	\$ / R 2009/06/12	6.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	6.75	Call	Currency Future	1,613.0000	1,722.0000	6.758	0	0	0
21/05/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	5.75	Call	Currency Future	2,612.0000	2,722.0000	4.211	0	0	0
21/05/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	35.0000	22.0000	(37.143)	0	0	0
21/05/2009	\$ / R 2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	6.05	Call	Currency Future	2,312.0000	2,422.0000	4.758	0	0	0
21/05/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	2,062.0000	2,172.0000	5.335	0	0	0
21/05/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	7.80	Call	Currency Future	597.0000	694.0000	16.248	0	0	0
21/05/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	13.0000	22.0000	69.231	0	0	0
21/05/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	3,812.0000	3,922.0000	2.886	0	0	0
21/05/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
21/05/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,005.0000	906.0000	(9.851)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,592.0000	1,487.0000	(6.595)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,938.0000	2,828.0000	(3.744)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,438.0000	3,328.0000	(3.200)	0	0	0
21/05/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	1,101.0000	1,000.0000	(9.173)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,538.0000	3,428.0000	(3.109)	0	0	0
21/05/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,188.0000	3,078.0000	(3.450)	0	0	0
21/05/2009	\$ / R 2009/06/12	6.45	Call	Currency Future	1,913.0000	2,022.0000	5.698	0	0	0
21/05/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	3,738.0000	3,628.0000	(2.943)	0	0	0
21/05/2009	\$ / R 2009/06/12	6.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	7.45	Call	Currency Future	921.0000	1,027.0000	11.509	0	0	0
21/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,038.0000	2,928.0000	(3.621)	0	0	0
21/05/2009	\$ / R 2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	3,688.0000	3,578.0000	(2.983)	0	0	0
21/05/2009	\$ / R 2009/06/12	12.95	Put	Currency Future	4,588.0000	4,478.0000	(2.398)	0	0	0
21/05/2009	\$ / R 2009/06/12	5.45	Call	Currency Future	2,912.0000	3,022.0000	3.777	0	0	0
21/05/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	17.0000	28.0000	64.706	0	0	0
21/05/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	1,005.0000	906.0000	(9.851)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,988.0000	2,878.0000	(3.681)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	162.0000	121.0000	(25.309)	0	0	0
21/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,689.0000	2,579.0000	(4.091)	0	0	0
21/05/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	224.0000	293.0000	30.804	0	0	0
21/05/2009	\$ / R 2009/06/12	4.75	Call	Currency Future	3,612.0000	3,722.0000	3.045	0	0	0
21/05/2009	\$ / R 2009/06/12	12.55	Put	Currency Future	4,188.0000	4,078.0000	(2.627)	0	0	0
21/05/2009	\$ / R 2009/06/12	6.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R 2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	6.65	Call	Currency Future	1,713.0000	1,822.0000	6.363	0	0	0
21/05/2009	\$ / R 2009/06/12	6.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R 2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	7.65	Call	Currency Future	733.0000	834.0000	13.779	0	0	0
21/05/2009	\$ / R 2009/06/12	7.45	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
21/05/2009	\$ / R 2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,538.0000	3,428.0000	(3.109)	0	0	0
21/05/2009	\$ / R 2009/06/12	13.15	Put	Currency Future	4,788.0000	4,678.0000	(2.297)	0	0	0
21/05/2009	\$ / R 2009/06/12	7.65	Put	Currency Future	21.0000	12.0000	(42.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/06/12	5.65	Call	Currency Future	2,712.0000	2,822.0000	4.056	0	0	0
21/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,712.0000	3,822.0000	2.963	0	0	0
21/05/2009	\$ / R	2009/06/12	13.10	Put	Currency Future	4,738.0000	4,628.0000	(2.322)	0	0	0
21/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R	2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,538.0000	4,428.0000	(2.424)	0	0	0
21/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	779.0000	881.0000	13.094	0	0	0
21/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,762.0000	2,872.0000	3.983	0	0	0
21/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	3,762.0000	3,872.0000	2.924	0	0	0
21/05/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	5,312.0000	5,422.0000	2.071	0	0	0
21/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	17.0000	9.0000	(47.059)	0	0	0
21/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	2,812.0000	2,922.0000	3.912	0	0	0
21/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,813.0000	1,922.0000	6.012	0	0	0
21/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,763.0000	1,872.0000	6.183	0	0	0
21/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	3,912.0000	4,022.0000	2.812	0	0	0
21/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,238.0000	4,128.0000	(2.596)	0	0	0
21/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,688.0000	4,578.0000	(2.346)	0	0	0
21/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	12.85	Put	Currency Future	0.0000	4,378.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	6.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R	2009/06/12	7.50	Call	Currency Future	873.0000	978.0000	12.027	0	0	0
21/05/2009	\$ / R	2009/06/12	7.50	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
21/05/2009	\$ / R	2009/06/12	13.00	Put	Currency Future	4,638.0000	4,528.0000	(2.372)	0	0	0
21/05/2009	\$ / R	2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	4.35	Call	Currency Future	0.0000	4,122.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	5.35	Call	Currency Future	0.0000	3,122.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	6.35	Call	Currency Future	0.0000	2,122.0000	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
21/05/2009	\$ / R	2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	6.50	Call	Currency Future	1,863.0000	1,972.0000	5.851	0	0	0
21/05/2009	\$ / R	2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	7.35	Call	Currency Future	0.0000	1,125.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	7.35	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/06/12	5.50	Call	Currency Future	2,862.0000	2,972.0000	3.843	0	0	0
21/05/2009	\$ / R	2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/06/12	4.50	Call	Currency Future	3,862.0000	3,972.0000	2.848	0	0	0
21/05/2009	\$ / R	2009/09/14			Currency Future	8.5000	8.6145	1.347	8.6800	8.5300	15,406
21/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	104.0000	114.0000	9.615	0	0	0
21/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	408.0000	456.0000	11.765	0	0	0
21/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	155.0000	171.0000	10.323	0	0	0
21/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	574.0000	503.0000	(12.369)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,001.0000	1,896.0000	(5.247)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	112.0000	123.0000	9.821	0	0	0
21/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,094.0000	1,989.0000	(5.014)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	374.0000	418.0000	11.765	0	0	0
21/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	101.0000	110.0000	8.911	0	0	1,000
21/05/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	94.0000	103.0000	9.574	0	0	0
21/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,329.0000	2,223.0000	(4.551)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,141.0000	2,035.0000	(4.951)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	508.0000	441.0000	(13.189)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	829.0000	746.0000	(10.012)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,455.0000	1,357.0000	(6.735)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,411.0000	1,314.0000	(6.875)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	279.0000	310.0000	11.111	0	0	0
21/05/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
21/05/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	541.0000	472.0000	(12.754)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,048.0000	1,942.0000	(5.176)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	391.0000	436.0000	11.509	0	0	100
21/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,634.0000	1,533.0000	(6.181)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	91.0000	100.0000	9.890	0	0	0
21/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	91.0000	100.0000	9.890	0	0	0
21/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,908.0000	1,804.0000	(5.451)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	134.0000	147.0000	9.701	0	0	0
21/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	316.0000	352.0000	11.392	0	0	0
21/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
21/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	716.0000	637.0000	(11.034)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,377.0000	2,270.0000	(4.501)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,112.0000	1,019.0000	(8.363)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	120.0000	132.0000	10.000	0	0	0
21/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,816.0000	1,713.0000	(5.672)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,770.0000	1,667.0000	(5.819)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	108.0000	118.0000	9.259	0	0	0
21/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	994.0000	1,093.0000	9.960	0	0	13,157
21/05/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
21/05/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,567.0000	2,459.0000	(4.207)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	174.0000	193.0000	10.920	0	0	0
21/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,954.0000	1,850.0000	(5.322)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	116.0000	127.0000	9.483	0	0	0
21/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	104.0000	114.0000	9.615	0	0	0
21/05/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,855.0000	2,747.0000	(3.783)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,324.0000	1,228.0000	(7.251)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,816.0000	1,713.0000	(5.672)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	88.0000	97.0000	10.227	0	0	0
21/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,141.0000	2,035.0000	(4.951)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,029.0000	939.0000	(8.746)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	144.0000	159.0000	10.417	0	0	0
21/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,954.0000	1,850.0000	(5.322)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,188.0000	2,082.0000	(4.845)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	229.0000	253.0000	10.480	0	0	0
21/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,544.0000	1,444.0000	(6.477)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	212.0000	234.0000	10.377	0	0	0
21/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	85.0000	93.0000	9.412	0	0	0
21/05/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	94.0000	78.0000	(17.021)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	947.0000	860.0000	(9.187)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,235.0000	2,129.0000	(4.743)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
21/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,001.0000	1,896.0000	(5.247)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	67.0000	74.0000	10.448	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	358.0000	400.0000	11.732	0	0	13,157
21/05/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,424.0000	2,317.0000	(4.414)	0	0	0
21/05/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,663.0000	2,555.0000	(4.056)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	101.0000	110.0000	8.911	0	0	0
21/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,472.0000	2,364.0000	(4.369)	0	0	0
21/05/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	608.0000	536.0000	(11.842)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	116.0000	127.0000	9.483	0	0	0
21/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,455.0000	1,357.0000	(6.735)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
21/05/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	343.0000	383.0000	11.662	0	0	0
21/05/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	268.0000	298.0000	11.194	0	0	0
21/05/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,519.0000	2,412.0000	(4.248)	0	0	0
21/05/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	643.0000	569.0000	(11.509)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,724.0000	1,622.0000	(5.916)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	247.0000	274.0000	10.931	0	0	0
21/05/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	124.0000	137.0000	10.484	0	0	0
21/05/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	791.0000	709.0000	(10.367)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,679.0000	1,577.0000	(6.075)	0	0	0
21/05/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	0.0000	385.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	868.0000	783.0000	(9.793)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	129.0000	142.0000	10.078	0	0	0
21/05/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	268.0000	298.0000	11.194	0	0	0
21/05/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	0.0000	499.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	144.0000	159.0000	10.417	0	0	0
21/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
21/05/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	155.0000	171.0000	10.323	0	0	0
21/05/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,406.0000	5,294.0000	(2.072)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	212.0000	234.0000	10.377	0	0	0
21/05/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	291.0000	323.0000	10.997	0	0	0
21/05/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,544.0000	1,444.0000	(6.477)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
21/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
21/05/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	57.0000	63.0000	10.526	0	0	0
21/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,368.0000	1,271.0000	(7.091)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	88.0000	97.0000	10.227	0	0	0
21/05/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,615.0000	2,507.0000	(4.130)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,281.0000	1,186.0000	(7.416)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	79.0000	87.0000	10.127	0	0	0
21/05/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
21/05/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	6,901.0000	6,787.0000	(1.652)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,908.0000	1,804.0000	(5.451)	0	0	0
21/05/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,515.0000	4,405.0000	(2.436)	0	0	0
21/05/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,807.0000	2,699.0000	(3.848)	0	0	0
21/05/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
21/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	129.0000	142.0000	10.078	0	0	0
21/05/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	161.0000	178.0000	10.559	0	0	0
21/05/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	82.0000	90.0000	9.756	0	0	0
21/05/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,424.0000	2,317.0000	(4.414)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,188.0000	2,082.0000	(4.845)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,472.0000	2,364.0000	(4.369)	0	0	0
21/05/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	3,926.0000	3,818.0000	(2.751)	0	0	0
21/05/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	426.0000	477.0000	11.972	0	0	0
21/05/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,862.0000	1,758.0000	(5.585)	0	0	0
21/05/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
21/05/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,112.0000	1,019.0000	(8.363)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	108.0000	118.0000	9.259	0	0	0
21/05/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	476.0000	413.0000	(13.235)	0	0	0
21/05/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
21/05/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,589.0000	1,488.0000	(6.356)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	149.0000	165.0000	10.738	0	0	0
21/05/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,282.0000	2,176.0000	(4.645)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,154.0000	1,060.0000	(8.146)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	181.0000	201.0000	11.050	0	0	0
21/05/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,196.0000	1,102.0000	(7.860)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	204.0000	225.0000	10.294	0	0	0
21/05/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	196.0000	216.0000	10.204	0	0	0
21/05/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,070.0000	979.0000	(8.505)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,499.0000	1,400.0000	(6.604)	0	0	0
21/05/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	257.0000	286.0000	11.284	0	0	0
21/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	220.0000	243.0000	10.455	0	0	0
21/05/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	139.0000	153.0000	10.072	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	168.0000	185.0000	10.119	0	0	0
21/05/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	907.0000	821.0000	(9.482)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,679.0000	1,577.0000	(6.075)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,589.0000	1,488.0000	(6.356)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	204.0000	225.0000	10.294	0	0	0
21/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	149.0000	165.0000	10.738	0	0	0
21/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	15.0000	20.0000	33.333	0	0	0
21/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,154.0000	1,060.0000	(8.146)	0	0	0
21/05/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
21/05/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,618.0000	1,730.0000	6.922	0	0	0
21/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,324.0000	1,228.0000	(7.251)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,070.0000	979.0000	(8.505)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	285.0000	240.0000	(15.789)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	174.0000	193.0000	10.920	0	0	0
21/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	767.0000	856.0000	11.604	0	0	0
21/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	220.0000	243.0000	10.455	0	0	0
21/05/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	868.0000	783.0000	(9.793)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,239.0000	1,144.0000	(7.667)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	167.0000	142.0000	(14.970)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	585.0000	655.0000	11.966	0	0	0
21/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	9.0000	3.0000	(66.667)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,336.0000	1,447.0000	8.308	0	0	0
21/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,663.0000	2,555.0000	(4.056)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,904.0000	2,795.0000	(3.753)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,770.0000	1,667.0000	(5.819)	0	0	0
21/05/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	15.0000	9.0000	(40.000)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
21/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,711.0000	2,603.0000	(3.984)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	120.0000	132.0000	10.000	0	0	0
21/05/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,146.0000	3,037.0000	(3.465)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,499.0000	1,400.0000	(6.604)	0	0	0
21/05/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	1,815.0000	1,923.0000	5.950	0	0	0
21/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,724.0000	1,622.0000	(5.916)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	54.0000	59.0000	9.259	0	0	0
21/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	189.0000	208.0000	10.053	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	124.0000	137.0000	10.484	0	0	0
21/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,235.0000	2,129.0000	(4.743)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	753.0000	673.0000	(10.624)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	168.0000	185.0000	10.119	0	0	0
21/05/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	139.0000	153.0000	10.072	0	0	0
21/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	85.0000	93.0000	9.412	0	0	0
21/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	189.0000	208.0000	10.053	0	0	0
21/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	303.0000	337.0000	11.221	0	0	0
21/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,368.0000	1,271.0000	(7.091)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
21/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,239.0000	1,144.0000	(7.667)	0	0	0
21/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,109.0000	2,218.0000	5.168	0	0	0
21/05/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
21/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,913.0000	2,021.0000	5.646	0	0	0
21/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,600.0000	3,715.0000	3.194	0	0	0
21/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	829.0000	746.0000	(10.012)	0	0	0
21/05/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	5,100.0000	5,215.0000	2.255	0	0	0
21/05/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	679.0000	603.0000	(11.193)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	247.0000	274.0000	10.931	0	0	0
21/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	329.0000	367.0000	11.550	0	0	0
21/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	947.0000	860.0000	(9.187)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,281.0000	1,186.0000	(7.416)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	181.0000	201.0000	11.050	0	0	0
21/05/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	23.0000	29.0000	26.087	0	0	0
21/05/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,270.0000	4,161.0000	(2.553)	0	0	0
21/05/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
21/05/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	279.0000	310.0000	11.111	0	0	0
21/05/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,291.0000	3,182.0000	(3.312)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	416.0000	358.0000	(13.942)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	309.0000	262.0000	(15.210)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	466.0000	523.0000	12.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	559.0000	626.0000	11.986	0	0	0
21/05/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
21/05/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	238.0000	263.0000	10.504	0	0	0
21/05/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	127.0000	106.0000	(16.535)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	1,160.0000	1,266.0000	9.138	0	0	0
21/05/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
21/05/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
21/05/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
21/05/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,354.0000	2,466.0000	4.758	0	0	0
21/05/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	388.0000	333.0000	(14.175)	0	0	0
21/05/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,652.0000	6,538.0000	(1.714)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,428.0000	1,540.0000	7.843	0	0	0
21/05/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
21/05/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,158.0000	5,046.0000	(2.171)	0	0	0
21/05/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
21/05/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	640.0000	715.0000	11.719	0	0	0
21/05/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	488.0000	547.0000	12.090	0	0	0
21/05/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	240.0000	200.0000	(16.667)	0	0	0
21/05/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
21/05/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	988.0000	899.0000	(9.008)	0	0	0
21/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,681.0000	3,572.0000	(2.961)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	877.0000	971.0000	10.718	0	0	0
21/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	104.0000	87.0000	(16.346)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	1,291.0000	1,401.0000	8.521	0	0	0
21/05/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	954.0000	1,051.0000	10.168	0	0	0
21/05/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	612.0000	684.0000	11.765	0	0	0
21/05/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,319.0000	4,209.0000	(2.547)	0	0	0
21/05/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,350.0000	5,465.0000	2.150	0	0	0
21/05/2009	\$ / R	2009/09/14	7.30	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
21/05/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,850.0000	3,965.0000	2.987	0	0	0
21/05/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	139.0000	117.0000	(15.827)	0	0	0
21/05/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	30.0000	36.0000	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
21/05/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	534.0000	599.0000	12.172	0	0	0
21/05/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	115.0000	96.0000	(16.522)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
21/05/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,864.0000	1,972.0000	5.794	0	0	0
21/05/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	915.0000	1,011.0000	10.492	0	0	0
21/05/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,340.0000	3,231.0000	(3.263)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	262.0000	220.0000	(16.031)	0	0	0
21/05/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
21/05/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	334.0000	284.0000	(14.970)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,382.0000	1,493.0000	8.032	0	0	0
21/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
21/05/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,208.0000	5,096.0000	(2.151)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.30	Call	Currency Future	1,247.0000	1,356.0000	8.741	0	0	0
21/05/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,766.0000	1,875.0000	6.172	0	0	0
21/05/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,717.0000	1,826.0000	6.348	0	0	0
21/05/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,702.0000	6,588.0000	(1.701)	0	0	0
21/05/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
21/05/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
21/05/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	839.0000	932.0000	11.085	0	0	0
21/05/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	3,730.0000	3,621.0000	(2.922)	0	0	0
21/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,305.0000	2,416.0000	4.816	0	0	0
21/05/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,800.0000	3,915.0000	3.026	0	0	0
21/05/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,300.0000	5,415.0000	2.170	0	0	0
21/05/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	4,123.0000	4,014.0000	(2.644)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	374.0000	418.0000	11.765	0	0	0
21/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,615.0000	2,507.0000	(4.130)	0	0	0
21/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	574.0000	503.0000	(12.369)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,711.0000	2,603.0000	(3.984)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,243.0000	3,134.0000	(3.361)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	61.0000	67.0000	9.836	0	0	0
21/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
21/05/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	43.0000	48.0000	11.628	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
21/05/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,759.0000	2,651.0000	(3.914)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,377.0000	2,270.0000	(4.501)	0	0	0
21/05/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	20.0000	26.0000	30.000	0	0	0
21/05/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,220.0000	4,112.0000	(2.559)	0	0	0
21/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
21/05/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	21.0000	28.0000	33.333	0	0	0
21/05/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,171.0000	4,063.0000	(2.589)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,194.0000	3,085.0000	(3.413)	0	0	0
21/05/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
21/05/2009	\$ / R	2009/09/14	8.00	Put	Currency Future	0.0000	169.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	30.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	0.0000	2,940.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	0.0000	54.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	0.0000	3,916.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	0.0000	784.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	0.0000	1,178.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	7.50	Put	Currency Future	0.0000	64.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	0.0000	2,119.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	0.0000	1,634.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/12/14			Currency Future	8.6285	8.7456	1.357	8.7000	8.6000	2,907
21/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,781.0000	1,678.0000	(5.783)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,357.0000	2,251.0000	(4.497)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	67.0000	73.0000	8.955	0	0	9,530
21/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,813.0000	3,702.0000	(2.911)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	69.0000	75.0000	8.696	0	0	0
21/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	689.0000	611.0000	(11.321)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	205.0000	217.0000	5.854	0	0	0
21/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,738.0000	1,635.0000	(5.926)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	253.0000	267.0000	5.534	0	0	0
21/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	131.0000	138.0000	5.344	0	0	0
21/05/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	567.0000	607.0000	7.055	0	0	0
21/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	211.0000	223.0000	5.687	0	0	9,530
21/05/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,317.0000	1,220.0000	(7.365)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,495.0000	2,387.0000	(4.329)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,132.0000	2,027.0000	(4.925)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	128.0000	135.0000	5.469	0	0	0
21/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	345.0000	366.0000	6.087	0	0	0
21/05/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	173.0000	182.0000	5.202	0	0	0
21/05/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,099.0000	2,989.0000	(3.550)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,824.0000	1,722.0000	(5.592)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,440.0000	1,342.0000	(6.806)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,196.0000	1,103.0000	(7.776)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	294.0000	311.0000	5.782	0	0	10,115
21/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,524.0000	1,424.0000	(6.562)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	140.0000	148.0000	5.714	0	0	0
21/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,052.0000	2,942.0000	(3.604)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	656.0000	582.0000	(11.280)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	408.0000	435.0000	6.618	0	0	0
21/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,177.0000	2,071.0000	(4.869)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	94.0000	100.0000	6.383	0	0	10,100
21/05/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,912.0000	2,802.0000	(3.777)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,623.0000	3,511.0000	(3.091)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,080.0000	989.0000	(8.426)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	302.0000	320.0000	5.960	0	0	0
21/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,765.0000	3,654.0000	(2.948)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
21/05/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
21/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	533.0000	570.0000	6.942	0	0	0
21/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,726.0000	2,617.0000	(3.999)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	117.0000	123.0000	5.128	0	0	0
21/05/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,682.0000	4,571.0000	(2.371)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,004.0000	915.0000	(8.865)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	186.0000	196.0000	5.376	0	0	0
21/05/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	483.0000	420.0000	(13.043)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
21/05/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	310.0000	328.0000	5.806	0	0	0
21/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	721.0000	642.0000	(10.957)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	318.0000	337.0000	5.975	0	0	0
21/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,043.0000	1,939.0000	(5.091)	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
21/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	266.0000	281.0000	5.639	0	0	0
21/05/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,053.0000	3,942.0000	(2.739)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	566.0000	498.0000	(12.014)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,005.0000	3,894.0000	(2.772)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	134.0000	141.0000	5.224	0	0	0
21/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	550.0000	588.0000	6.909	0	0	0
21/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	645.0000	693.0000	7.442	0	0	0
21/05/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
21/05/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	859.0000	774.0000	(9.895)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	712.0000	766.0000	7.584	0	0	0
21/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,187.0000	1,278.0000	7.666	0	0	0
21/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	445.0000	475.0000	6.742	0	0	0
21/05/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	177.0000	187.0000	5.650	0	0	0
21/05/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,730.0000	4,619.0000	(2.347)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	159.0000	133.0000	(16.352)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	625.0000	553.0000	(11.520)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	755.0000	675.0000	(10.596)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	967.0000	879.0000	(9.100)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	433.0000	461.0000	6.467	0	0	0
21/05/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
21/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,536.0000	4,425.0000	(2.447)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
21/05/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,276.0000	1,181.0000	(7.445)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,449.0000	2,341.0000	(4.410)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	666.0000	717.0000	7.658	0	0	0
21/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	502.0000	536.0000	6.773	0	0	0
21/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	375.0000	398.0000	6.133	0	0	0
21/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	64.0000	70.0000	9.375	0	0	0
21/05/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,170.0000	5,059.0000	(2.147)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	789.0000	707.0000	(10.393)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,482.0000	1,383.0000	(6.680)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,005.0000	2,896.0000	(3.627)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
21/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	275.0000	229.0000	(16.727)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	823.0000	740.0000	(10.085)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	789.0000	707.0000	(10.393)	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
21/05/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,088.0000	1,983.0000	(5.029)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,439.0000	4,328.0000	(2.501)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,149.0000	4,038.0000	(2.675)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	953.0000	1,025.0000	7.555	0	0	0
21/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	517.0000	553.0000	6.963	0	0	0
21/05/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	355.0000	376.0000	5.915	0	0	0
21/05/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	216.0000	228.0000	5.556	0	0	0
21/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,289.0000	3,178.0000	(3.375)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	260.0000	274.0000	5.385	0	0	0
21/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,267.0000	2,161.0000	(4.676)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,818.0000	2,709.0000	(3.868)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	538.0000	471.0000	(12.454)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	517.0000	553.0000	6.963	0	0	13,513
21/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	585.0000	627.0000	7.179	0	0	0
21/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	147.0000	155.0000	5.442	0	0	0
21/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	930.0000	844.0000	(9.247)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	115.0000	97.0000	(15.652)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	222.0000	234.0000	5.405	0	0	0
21/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	191.0000	201.0000	5.236	0	0	0
21/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	154.0000	162.0000	5.195	0	0	0
21/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,575.0000	3,463.0000	(3.133)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,344.0000	1,443.0000	7.366	0	0	13,513
21/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,080.0000	989.0000	(8.426)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	386.0000	410.0000	6.218	0	0	0
21/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	459.0000	489.0000	6.536	0	0	0
21/05/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,157.0000	1,064.0000	(8.038)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	158.0000	166.0000	5.063	0	0	0
21/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
21/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,312.0000	2,206.0000	(4.585)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	327.0000	346.0000	5.810	0	0	0
21/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	165.0000	174.0000	5.455	0	0	0
21/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,115.0000	1,200.0000	7.623	0	0	0
21/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	203.0000	165.0000	(18.719)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,398.0000	1,301.0000	(6.938)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,081.0000	1,161.0000	7.401	0	0	0
21/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,384.0000	3,273.0000	(3.280)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	735.0000	791.0000	7.619	0	0	0
21/05/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,566.0000	1,466.0000	(6.386)	0	0	0
21/05/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,765.0000	3,654.0000	(2.948)	0	0	0
21/05/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	200.0000	212.0000	6.000	0	0	0
21/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,779.0000	4,668.0000	(2.323)	0	0	0
21/05/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
21/05/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,196.0000	1,103.0000	(7.776)	0	0	0
21/05/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	94.0000	100.0000	6.383	0	0	114
21/05/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,955.0000	1,852.0000	(5.269)	0	0	0
21/05/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	240.0000	254.0000	5.833	0	0	0
21/05/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	195.0000	206.0000	5.641	0	0	0
21/05/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,679.0000	2,571.0000	(4.031)	0	0	0
21/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
21/05/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
21/05/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	603.0000	649.0000	7.629	0	0	0
21/05/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	408.0000	435.0000	6.618	0	0	0
21/05/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	233.0000	247.0000	6.009	0	0	0
21/05/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,911.0000	1,808.0000	(5.390)	0	0	0
21/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,245.0000	4,134.0000	(2.615)	0	0	0
21/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,004.0000	915.0000	(8.865)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,467.0000	1,571.0000	7.089	0	0	0
21/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	260.0000	274.0000	5.385	0	0	0
21/05/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,222.0000	2,116.0000	(4.770)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	187.0000	154.0000	(17.647)	0	0	0
21/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
21/05/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	433.0000	461.0000	6.467	0	0	0
21/05/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	487.0000	520.0000	6.776	0	0	0
21/05/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,781.0000	1,678.0000	(5.783)	0	0	0
21/05/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	227.0000	241.0000	6.167	0	0	0
21/05/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
21/05/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,670.0000	3,559.0000	(3.025)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	457.0000	396.0000	(13.348)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	89.0000	75.0000	(15.730)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	721.0000	642.0000	(10.957)	0	0	0
21/05/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,587.0000	2,478.0000	(4.213)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
21/05/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	143.0000	151.0000	5.594	0	0	0
21/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	550.0000	588.0000	6.909	0	0	0
21/05/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,944.0000	6,832.0000	(1.613)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,828.0000	4,717.0000	(2.299)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,865.0000	2,756.0000	(3.805)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,999.0000	1,895.0000	(5.203)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	397.0000	422.0000	6.297	0	0	0
21/05/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	110.0000	116.0000	5.455	0	0	0
21/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,694.0000	1,592.0000	(6.021)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,633.0000	2,524.0000	(4.140)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,877.0000	4,766.0000	(2.276)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,118.0000	1,026.0000	(8.229)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,431.0000	3,320.0000	(3.235)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	273.0000	288.0000	5.495	0	0	0
21/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	161.0000	170.0000	5.590	0	0	0
21/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,241.0000	3,131.0000	(3.394)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,115.0000	1,200.0000	7.623	0	0	0
21/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,236.0000	1,142.0000	(7.605)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	99.0000	104.0000	5.051	0	0	0
21/05/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	365.0000	387.0000	6.027	0	0	1,000
21/05/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,819.0000	1,931.0000	6.157	0	0	0
21/05/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
21/05/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	120.0000	126.0000	5.000	0	0	0
21/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,738.0000	1,635.0000	(5.926)	0	0	0
21/05/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,329.0000	5,446.0000	2.196	0	0	0
21/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	2,102.0000	2,217.0000	5.471	0	0	0
21/05/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	237.0000	196.0000	(17.300)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	287.0000	303.0000	5.575	0	0	0
21/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	187.0000	154.0000	(17.647)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	760.0000	818.0000	7.632	0	0	0
21/05/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	5,079.0000	5,196.0000	2.304	0	0	0
21/05/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	1,015.0000	1,091.0000	7.488	0	0	0
21/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,608.0000	1,508.0000	(6.219)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	760.0000	818.0000	7.632	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	603.0000	649.0000	7.629	0	0	0
21/05/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,728.0000	1,839.0000	6.424	0	0	0
21/05/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	383.0000	327.0000	(14.621)	0	0	0
21/05/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	595.0000	525.0000	(11.765)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	431.0000	372.0000	(13.689)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	625.0000	553.0000	(11.520)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	811.0000	873.0000	7.645	0	0	0
21/05/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	624.0000	671.0000	7.532	0	0	0
21/05/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	211.0000	223.0000	5.687	0	0	0
21/05/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,357.0000	2,251.0000	(4.497)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	169.0000	178.0000	5.325	0	0	0
21/05/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	266.0000	281.0000	5.639	0	0	0
21/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	431.0000	372.0000	(13.689)	0	0	0
21/05/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,832.0000	3,947.0000	3.001	0	0	0
21/05/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
21/05/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	4,925.0000	4,814.0000	(2.254)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,818.0000	2,709.0000	(3.868)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	359.0000	306.0000	(14.763)	0	0	0
21/05/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,584.0000	3,698.0000	3.181	0	0	0
21/05/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	49.0000	56.0000	14.286	0	0	0
21/05/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	147.0000	155.0000	5.442	0	0	0
21/05/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,541.0000	2,433.0000	(4.250)	0	0	0
21/05/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,415.0000	5,304.0000	(2.050)	0	0	0
21/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
21/05/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,121.0000	5,010.0000	(2.168)	0	0	0
21/05/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,147.0000	3,036.0000	(3.527)	0	0	0
21/05/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,536.0000	4,425.0000	(2.447)	0	0	0
21/05/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	375.0000	398.0000	6.133	0	0	0
21/05/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	186.0000	196.0000	5.376	0	0	0
21/05/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,347.0000	2,460.0000	4.815	0	0	0
21/05/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	125.0000	132.0000	5.600	0	0	0
21/05/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,957.0000	3,846.0000	(2.805)	0	0	0
21/05/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	510.0000	445.0000	(12.745)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	64.0000	70.0000	9.375	0	0	0
21/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	125.0000	132.0000	5.600	0	0	0
21/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,510.0000	1,615.0000	6.954	0	0	0
21/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
21/05/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
21/05/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,023.0000	4,912.0000	(2.210)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
21/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	81.0000	69.0000	(14.815)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	457.0000	396.0000	(13.348)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	585.0000	627.0000	7.179	0	0	0
21/05/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	865.0000	931.0000	7.630	0	0	0
21/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	624.0000	671.0000	7.532	0	0	0
21/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	735.0000	791.0000	7.619	0	0	0
21/05/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	689.0000	741.0000	7.547	0	0	0
21/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,779.0000	4,668.0000	(2.323)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
21/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,294.0000	4,183.0000	(2.585)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	595.0000	525.0000	(11.765)	0	0	0
21/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,464.0000	5,353.0000	(2.031)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
21/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,132.0000	2,027.0000	(4.925)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	203.0000	165.0000	(18.719)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	302.0000	320.0000	5.960	0	0	0
21/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	894.0000	962.0000	7.606	0	0	0
21/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,294.0000	4,183.0000	(2.585)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	656.0000	582.0000	(11.280)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
21/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,824.0000	1,722.0000	(5.592)	0	0	0
21/05/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	26.0000	32.0000	23.077	0	0	0
21/05/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,342.0000	4,231.0000	(2.556)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,718.0000	3,607.0000	(2.985)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	280.0000	295.0000	5.357	0	0	0
21/05/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,697.0000	6,587.0000	(1.643)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,194.0000	3,083.0000	(3.475)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	255.0000	212.0000	(16.863)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,101.0000	3,990.0000	(2.707)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,081.0000	1,161.0000	7.401	0	0	0
21/05/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,651.0000	1,550.0000	(6.118)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	1,048.0000	1,126.0000	7.443	0	0	0
21/05/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	70.0000	77.0000	10.000	0	0	0
21/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	984.0000	1,058.0000	7.520	0	0	0
21/05/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,487.0000	4,376.0000	(2.474)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	219.0000	180.0000	(17.808)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
21/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	459.0000	489.0000	6.536	0	0	0
21/05/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
21/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,524.0000	1,424.0000	(6.562)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	315.0000	266.0000	(15.556)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	112.0000	118.0000	5.357	0	0	0
21/05/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	96.0000	102.0000	6.250	0	0	0
21/05/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	923.0000	993.0000	7.584	0	0	0
21/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
21/05/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	27.0000	33.0000	22.222	0	0	0
21/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,633.0000	3,748.0000	3.165	0	0	0
21/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
21/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,587.0000	2,478.0000	(4.213)	0	0	0
21/05/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,648.0000	6,538.0000	(1.655)	0	0	0
21/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,728.0000	1,839.0000	6.424	0	0	0
21/05/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	253.0000	267.0000	5.534	0	0	0
21/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,813.0000	3,702.0000	(2.911)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	1,150.0000	1,239.0000	7.739	0	0	0
21/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
21/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	894.0000	962.0000	7.606	0	0	0
21/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
21/05/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,911.0000	2,024.0000	5.913	0	0	0
21/05/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,868.0000	1,765.0000	(5.514)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	315.0000	266.0000	(15.556)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	246.0000	261.0000	6.098	0	0	0
21/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	420.0000	447.0000	6.429	0	0	0
21/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,336.0000	3,225.0000	(3.327)	0	0	0

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21/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,147.0000	3,036.0000	(3.527)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	112.0000	118.0000	5.357	0	0	0
21/05/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	165.0000	174.0000	5.455	0	0	0
21/05/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,384.0000	3,273.0000	(3.280)	0	0	0
21/05/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,426.0000	1,528.0000	7.153	0	0	0
21/05/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,042.0000	952.0000	(8.637)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	150.0000	159.0000	6.000	0	0	0
21/05/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
21/05/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,633.0000	4,522.0000	(2.396)	0	0	0
21/05/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	930.0000	844.0000	(9.247)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,772.0000	2,663.0000	(3.932)	0	0	0
21/05/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	337.0000	286.0000	(15.134)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	533.0000	570.0000	6.942	0	0	0
21/05/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	97.0000	82.0000	(15.464)	0	0	0
21/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,575.0000	3,463.0000	(3.133)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	171.0000	143.0000	(16.374)	0	0	0
21/05/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	4,974.0000	4,863.0000	(2.232)	0	0	0
21/05/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	785.0000	845.0000	7.643	0	0	0
21/05/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	811.0000	873.0000	7.645	0	0	0
21/05/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	755.0000	675.0000	(10.596)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	953.0000	1,025.0000	7.555	0	0	0
21/05/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
21/05/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	295.0000	247.0000	(16.271)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	106.0000	89.0000	(16.038)	0	0	0
21/05/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,890.0000	3,001.0000	3.841	0	0	0
21/05/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
21/05/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	407.0000	349.0000	(14.251)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,385.0000	1,485.0000	7.220	0	0	0
21/05/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,882.0000	3,997.0000	2.962	0	0	0
21/05/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
21/05/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,390.0000	4,279.0000	(2.528)	0	0	0
21/05/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	275.0000	229.0000	(16.727)	0	0	0
21/05/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,479.0000	3,368.0000	(3.191)	0	0	0
21/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	117.0000	123.0000	5.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
21/05/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,861.0000	3,750.0000	(2.875)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	383.0000	327.0000	(14.621)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	645.0000	693.0000	7.442	0	0	0
21/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,245.0000	4,134.0000	(2.615)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,289.0000	3,178.0000	(3.375)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	79.0000	85.0000	7.595	0	0	0
21/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	131.0000	138.0000	5.344	0	0	0
21/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
21/05/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,643.0000	2,754.0000	4.200	0	0	0
21/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,115.0000	1,200.0000	7.623	0	0	0
21/05/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
21/05/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
21/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,101.0000	3,990.0000	(2.707)	0	0	0
21/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,865.0000	1,978.0000	6.059	0	0	0
21/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	566.0000	498.0000	(12.014)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	187.0000	154.0000	(17.647)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,052.0000	2,942.0000	(3.604)	0	0	0
21/05/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,773.0000	1,885.0000	6.317	0	0	0
21/05/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,684.0000	1,793.0000	6.473	0	0	0
21/05/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	55.0000	48.0000	(12.727)	0	0	0
21/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
21/05/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,006.0000	5,895.0000	(1.848)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	147.0000	123.0000	(16.327)	0	0	0
21/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,226.0000	1,319.0000	7.586	0	0	0
21/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
21/05/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	838.0000	902.0000	7.637	0	0	0
21/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	823.0000	740.0000	(10.085)	0	0	0
21/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	502.0000	536.0000	6.773	0	0	0
21/05/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,403.0000	2,296.0000	(4.453)	0	0	0
21/05/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,550.0000	6,438.0000	(1.710)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
21/05/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,796.0000	6,685.0000	(1.633)	0	0	0
21/05/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	182.0000	192.0000	5.495	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
21/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,742.0000	2,853.0000	4.048	0	0	0
21/05/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	25.0000	30.0000	20.000	0	0	0
21/05/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,747.0000	6,636.0000	(1.645)	0	0	0
21/05/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
21/05/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,841.0000	2,952.0000	3.907	0	0	0
21/05/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
21/05/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,219.0000	5,108.0000	(2.127)	0	0	0
21/05/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
21/05/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,791.0000	2,902.0000	3.977	0	0	0
21/05/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
21/05/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
21/05/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,782.0000	3,897.0000	3.041	0	0	0
21/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,317.0000	5,206.0000	(2.088)	0	0	0
21/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,733.0000	3,847.0000	3.054	0	0	0
21/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	51.0000	57.0000	11.765	0	0	0
21/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,909.0000	3,798.0000	(2.840)	0	0	0
21/05/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	87.0000	93.0000	6.897	0	0	0
21/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,336.0000	3,225.0000	(3.327)	0	0	0
21/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
21/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/05/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,072.0000	4,961.0000	(2.188)	0	0	0
21/05/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	0.0000	4,097.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	0.0000	3,100.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	0.0000	2,120.0000	100.000	0	0	0
21/05/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15			Currency Future	8.7570	8.8756	1.354	0.0000	0.0000	0
21/05/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	722.0000	748.0000	3.601	0	0	0
21/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	410.0000	416.0000	1.463	0	0	0
21/05/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	288.0000	291.0000	1.042	0	0	0
21/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	759.0000	788.0000	3.821	0	0	0
21/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	300.0000	303.0000	1.000	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
21/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,840.0000	2,723.0000	(4.120)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	752.0000	662.0000	(11.968)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,393.0000	2,278.0000	(4.806)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	655.0000	677.0000	3.359	0	0	0
21/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,236.0000	1,132.0000	(8.414)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	543.0000	557.0000	2.578	0	0	0
21/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	247.0000	249.0000	0.810	0	0	0
21/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	948.0000	851.0000	(10.232)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	815.0000	722.0000	(11.411)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,840.0000	2,723.0000	(4.120)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	401.0000	408.0000	1.746	0	0	0
21/05/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,921.0000	2,804.0000	(4.005)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,125.0000	1,023.0000	(9.067)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	354.0000	359.0000	1.412	0	0	0
21/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	582.0000	599.0000	2.921	0	0	0
21/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	377.0000	383.0000	1.592	0	0	0
21/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,629.0000	1,518.0000	(6.814)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,047.0000	1,934.0000	(5.520)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	705.0000	729.0000	3.404	0	0	0
21/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	436.0000	444.0000	1.835	0	0	0
21/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	283.0000	285.0000	0.707	0	0	0
21/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	848.0000	754.0000	(11.085)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	496.0000	508.0000	2.419	0	0	0
21/05/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	238.0000	240.0000	0.840	0	0	0
21/05/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,158.0000	3,041.0000	(3.705)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,389.0000	1,282.0000	(7.703)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	252.0000	254.0000	0.794	0	0	0
21/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,349.0000	2,234.0000	(4.896)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	312.0000	316.0000	1.282	0	0	0
21/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	386.0000	391.0000	1.295	0	0	0
21/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,067.0000	2,950.0000	(3.815)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,711.0000	1,600.0000	(6.487)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	445.0000	454.0000	2.022	0	0	0
21/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	332.0000	337.0000	1.506	0	0	0
21/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	267.0000	269.0000	0.749	0	0	0
21/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	418.0000	425.0000	1.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	204.0000	205.0000	0.490	0	0	0
21/05/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	556.0000	571.0000	2.698	0	0	0
21/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	418.0000	425.0000	1.675	0	0	0
21/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,794.0000	1,682.0000	(6.243)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,175.0000	2,061.0000	(5.241)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,660.0000	2,543.0000	(4.398)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,879.0000	1,765.0000	(6.067)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,199.0000	1,095.0000	(8.674)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,711.0000	1,600.0000	(6.487)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,795.0000	2,678.0000	(4.186)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	369.0000	375.0000	1.626	0	0	0
21/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,312.0000	1,206.0000	(8.079)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,962.0000	1,850.0000	(5.708)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	881.0000	786.0000	(10.783)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
21/05/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	173.0000	174.0000	0.578	0	0	27,539
21/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	306.0000	310.0000	1.307	0	0	0
21/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,053.0000	953.0000	(9.497)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,920.0000	1,808.0000	(5.833)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	455.0000	464.0000	1.978	0	0	27,539
21/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	224.0000	225.0000	0.446	0	0	0
21/05/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	3,951.0000	3,833.0000	(2.987)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	272.0000	274.0000	0.735	0	0	0
21/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	207.0000	208.0000	0.483	0	0	0
21/05/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
21/05/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	531.0000	544.0000	2.448	0	0	0
21/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,615.0000	2,499.0000	(4.436)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	519.0000	532.0000	2.505	0	0	0
21/05/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,305.0000	2,190.0000	(4.989)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,930.0000	2,813.0000	(3.993)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
21/05/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	138.0000	138.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,274.0000	1,169.0000	(8.242)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	116.0000	118.0000	1.724	0	0	0
21/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	688.0000	711.0000	3.343	0	0	0
21/05/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,017.0000	918.0000	(9.735)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,588.0000	1,478.0000	(6.927)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,794.0000	1,682.0000	(6.243)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	211.0000	213.0000	0.948	0	0	0
21/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,125.0000	1,023.0000	(9.067)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,962.0000	1,850.0000	(5.708)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	224.0000	225.0000	0.446	0	0	0
21/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,759.0000	4,643.0000	(2.437)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	346.0000	352.0000	1.734	0	0	0
21/05/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,526.0000	2,410.0000	(4.592)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,204.0000	3,087.0000	(3.652)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	582.0000	599.0000	2.921	0	0	0
21/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	369.0000	375.0000	1.626	0	0	0
21/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,067.0000	2,950.0000	(3.815)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,297.0000	3,179.0000	(3.579)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,853.0000	4,737.0000	(2.390)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	632.0000	550.0000	(12.975)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,389.0000	1,282.0000	(7.703)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,132.0000	2,018.0000	(5.347)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,331.0000	4,213.0000	(2.725)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	170.0000	171.0000	0.588	0	0	0
21/05/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,089.0000	1,976.0000	(5.409)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	237.0000	239.0000	0.844	0	0	0
21/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,350.0000	1,244.0000	(7.852)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	401.0000	408.0000	1.746	0	0	0
21/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,021.0000	2,904.0000	(3.873)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	740.0000	768.0000	3.784	0	0	0
21/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	569.0000	584.0000	2.636	0	0	0
21/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	465.0000	474.0000	1.935	0	0	0
21/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	339.0000	344.0000	1.475	0	0	0
21/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	228.0000	230.0000	0.877	0	0	0
21/05/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,570.0000	4,452.0000	(2.582)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,162.0000	1,059.0000	(8.864)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	496.0000	508.0000	2.419	0	0	0
21/05/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	127.0000	127.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	300.0000	303.0000	1.000	0	0	0
21/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,548.0000	1,438.0000	(7.106)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	783.0000	692.0000	(11.622)	0	0	0
21/05/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,522.0000	4,404.0000	(2.609)	0	0	0
21/05/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,901.0000	4,784.0000	(2.387)	0	0	0
21/05/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	624.0000	644.0000	3.205	0	0	16,483
21/05/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,705.0000	2,588.0000	(4.325)	0	0	0
21/05/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,113.0000	2,995.0000	(3.791)	0	0	0
21/05/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	839.0000	875.0000	4.291	0	0	0
21/05/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,093.0000	3,975.0000	(2.883)	0	0	0
21/05/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	108.0000	110.0000	1.852	0	0	0
21/05/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	262.0000	264.0000	0.763	0	0	0
21/05/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	242.0000	244.0000	0.826	0	0	0
21/05/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,393.0000	2,278.0000	(4.806)	0	0	0
21/05/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	507.0000	519.0000	2.367	0	0	0
21/05/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	306.0000	310.0000	1.307	0	0	0
21/05/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,885.0000	2,768.0000	(4.055)	0	0	0
21/05/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	361.0000	367.0000	1.662	0	0	0
21/05/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,349.0000	2,234.0000	(4.896)	0	0	0
21/05/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	661.0000	577.0000	(12.708)	0	0	0
21/05/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,468.0000	1,360.0000	(7.357)	0	0	0
21/05/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	1,141.0000	1,200.0000	5.171	0	0	0
21/05/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	203.0000	166.0000	(18.227)	0	0	0
21/05/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,716.0000	3,598.0000	(3.175)	0	0	0
21/05/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,750.0000	2,633.0000	(4.255)	0	0	0
21/05/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	818.0000	853.0000	4.279	0	0	0
21/05/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,107.0000	5,226.0000	2.330	0	0	0
21/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,763.0000	3,645.0000	(3.136)	0	0	0
21/05/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	569.0000	584.0000	2.636	0	0	0
21/05/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,620.0000	3,731.0000	3.066	0	0	0
21/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,508.0000	1,399.0000	(7.228)	0	0	0
21/05/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,410.0000	1,492.0000	5.816	0	0	0
21/05/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	233.0000	234.0000	0.429	0	0	0
21/05/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,004.0000	1,892.0000	(5.589)	0	0	0
21/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	640.0000	660.0000	3.125	0	0	0
21/05/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	334.0000	275.0000	(17.665)	0	0	0
21/05/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,162.0000	1,059.0000	(8.864)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	220.0000	221.0000	0.455	0	0	0
21/05/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,867.0000	3,980.0000	2.922	0	0	0
21/05/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,379.0000	4,260.0000	(2.718)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	150.0000	151.0000	0.667	0	0	0
21/05/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	5,043.0000	4,926.0000	(2.320)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	610.0000	628.0000	2.951	0	0	0
21/05/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	1,030.0000	1,081.0000	4.951	0	0	0
21/05/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	136.0000	136.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	100.0000	101.0000	1.000	0	0	0
21/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	983.0000	884.0000	(10.071)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	423.0000	355.0000	(16.076)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,836.0000	1,724.0000	(6.100)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,665.0000	4,548.0000	(2.508)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	216.0000	177.0000	(18.056)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,976.0000	2,859.0000	(3.931)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	247.0000	249.0000	0.810	0	0	0
21/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,753.0000	1,641.0000	(6.389)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	215.0000	217.0000	0.930	0	0	0
21/05/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	13.0000	5.0000	(61.538)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,570.0000	2,454.0000	(4.514)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,629.0000	1,518.0000	(6.814)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	576.0000	497.0000	(13.715)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	122.0000	123.0000	0.820	0	0	0
21/05/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	2,165.0000	2,270.0000	4.850	0	0	0
21/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	436.0000	444.0000	1.835	0	0	0
21/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,437.0000	2,321.0000	(4.760)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	883.0000	923.0000	4.530	0	0	0
21/05/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	58.0000	45.0000	(22.414)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	277.0000	280.0000	1.083	0	0	16,483
21/05/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,236.0000	4,117.0000	(2.809)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,112.0000	1,169.0000	5.126	0	0	0
21/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	272.0000	274.0000	0.735	0	0	0
21/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,262.0000	2,147.0000	(5.084)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	143.0000	143.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,281.0000	5,163.0000	(2.234)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	294.0000	297.0000	1.020	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,089.0000	988.0000	(9.275)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	257.0000	259.0000	0.778	0	0	0
21/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,570.0000	2,454.0000	(4.514)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	475.0000	485.0000	2.105	0	0	0
21/05/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	596.0000	613.0000	2.852	0	0	0
21/05/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	6,929.0000	6,811.0000	(1.703)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	176.0000	177.0000	0.568	0	0	0
21/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	277.0000	280.0000	1.083	0	0	0
21/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	881.0000	786.0000	(10.783)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	485.0000	496.0000	2.268	0	0	0
21/05/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	158.0000	159.0000	0.633	0	0	0
21/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
21/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	36.0000	36.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,669.0000	3,551.0000	(3.216)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,481.0000	2,365.0000	(4.676)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	125.0000	125.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	497.0000	423.0000	(14.889)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	193.0000	193.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,615.0000	2,499.0000	(4.436)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,218.0000	2,104.0000	(5.140)	0	0	0
21/05/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	41.0000	41.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	954.0000	999.0000	4.717	0	0	0
21/05/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,806.0000	4,690.0000	(2.414)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	153.0000	153.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,604.0000	1,695.0000	5.673	0	0	0
21/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	325.0000	330.0000	1.538	0	0	0
21/05/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,684.0000	6,566.0000	(1.765)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	191.0000	156.0000	(18.325)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,995.0000	4,878.0000	(2.342)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	393.0000	399.0000	1.527	0	0	0
21/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,046.0000	3,928.0000	(2.916)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,618.0000	4,500.0000	(2.555)	0	0	0
21/05/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,448.0000	1,532.0000	5.801	0	0	0
21/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,132.0000	2,018.0000	(5.347)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	147.0000	119.0000	(19.048)	0	0	0

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21/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	319.0000	323.0000	1.254	0	0	0
21/05/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	44.0000	30.0000	(31.818)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,428.0000	1,321.0000	(7.493)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	640.0000	660.0000	3.125	0	0	0
21/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,753.0000	1,641.0000	(6.389)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	671.0000	694.0000	3.428	0	0	0
21/05/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
21/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	485.0000	496.0000	2.268	0	0	0
21/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	983.0000	884.0000	(10.071)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,175.0000	2,061.0000	(5.241)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	507.0000	519.0000	2.367	0	0	0
21/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	332.0000	337.0000	1.506	0	0	0
21/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,857.0000	3,739.0000	(3.059)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,053.0000	953.0000	(9.497)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	914.0000	818.0000	(10.503)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	355.0000	294.0000	(17.183)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	610.0000	628.0000	2.951	0	0	0
21/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	688.0000	711.0000	3.343	0	0	0
21/05/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,818.0000	3,930.0000	2.933	0	0	0
21/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	339.0000	344.0000	1.475	0	0	0
21/05/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	314.0000	257.0000	(18.153)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,171.0000	1,232.0000	5.209	0	0	0
21/05/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	604.0000	523.0000	(13.411)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	164.0000	165.0000	0.610	0	0	0
21/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	393.0000	399.0000	1.527	0	0	0
21/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,836.0000	1,724.0000	(6.100)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,373.0000	1,453.0000	5.827	0	0	0
21/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,548.0000	1,438.0000	(7.106)	0	0	0
21/05/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	861.0000	899.0000	4.413	0	0	0
21/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	377.0000	314.0000	(16.711)	0	0	0
21/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	377.0000	383.0000	1.592	0	0	0
21/05/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	229.0000	189.0000	(17.467)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,336.0000	1,414.0000	5.838	0	0	0
21/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	543.0000	557.0000	2.578	0	0	0
21/05/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,084.0000	1,139.0000	5.074	0	0	0
21/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,920.0000	1,808.0000	(5.833)	0	0	0

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21/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	455.0000	464.0000	1.978	0	0	0
21/05/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,350.0000	1,244.0000	(7.852)	0	0	0
21/05/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,283.0000	4,165.0000	(2.755)	0	0	0
21/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,763.0000	3,645.0000	(3.136)	0	0	0
21/05/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,810.0000	3,692.0000	(3.097)	0	0	0
21/05/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	410.0000	416.0000	1.463	0	0	0
21/05/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	167.0000	168.0000	0.599	0	0	0
21/05/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,904.0000	3,786.0000	(3.023)	0	0	0
21/05/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	161.0000	162.0000	0.621	0	0	0
21/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	170.0000	171.0000	0.588	0	0	0
21/05/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,057.0000	1,110.0000	5.014	0	0	0
21/05/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	140.0000	141.0000	0.714	0	0	0
21/05/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	400.0000	334.0000	(16.500)	0	0	0
21/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,236.0000	1,132.0000	(8.414)	0	0	0
21/05/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,670.0000	1,559.0000	(6.647)	0	0	0
21/05/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	11.0000	4.0000	(63.636)	0	0	0
21/05/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	427.0000	434.0000	1.639	0	0	0
21/05/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	294.0000	239.0000	(18.707)	0	0	0
21/05/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,834.0000	2,939.0000	3.705	0	0	0
21/05/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	76.0000	61.0000	(19.737)	0	0	0
21/05/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	27.0000	13.0000	(51.852)	0	0	0
21/05/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,669.0000	3,781.0000	3.053	0	0	0
21/05/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
21/05/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	267.0000	269.0000	0.749	0	0	0
21/05/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	12.0000	5.0000	(58.333)	0	0	0
21/05/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,218.0000	2,104.0000	(5.140)	0	0	0
21/05/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,917.0000	4,030.0000	2.885	0	0	0
21/05/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,689.0000	2,793.0000	3.868	0	0	0
21/05/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	325.0000	330.0000	1.538	0	0	0
21/05/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	10.0000	4.0000	(60.000)	0	0	0
21/05/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	32.0000	17.0000	(46.875)	0	0	0
21/05/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,660.0000	2,543.0000	(4.398)	0	0	0
21/05/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,931.0000	3,036.0000	3.582	0	0	0
21/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,428.0000	1,321.0000	(7.493)	0	0	0
21/05/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,948.0000	4,831.0000	(2.365)	0	0	0
21/05/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	1,201.0000	1,265.0000	5.329	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,436.0000	3,318.0000	(3.434)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	119.0000	122.0000	2.521	0	0	0
21/05/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,983.0000	2,086.0000	5.194	0	0	0
21/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	294.0000	297.0000	1.020	0	0	0
21/05/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	24.0000	11.0000	(54.167)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,885.0000	2,768.0000	(4.055)	0	0	0
21/05/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,896.0000	1,997.0000	5.327	0	0	0
21/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	242.0000	244.0000	0.826	0	0	0
21/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,437.0000	2,321.0000	(4.760)	0	0	0
21/05/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	89.0000	71.0000	(20.225)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,712.0000	4,596.0000	(2.462)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
21/05/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,472.0000	5,354.0000	(2.156)	0	0	0
21/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	25.0000	12.0000	(52.000)	0	0	0
21/05/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
21/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,882.0000	2,987.0000	3.643	0	0	0
21/05/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,357.0000	5,476.0000	2.221	0	0	0
21/05/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,482.0000	3,364.0000	(3.389)	0	0	0
21/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	186.0000	187.0000	0.538	0	0	0
21/05/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	189.0000	190.0000	0.529	0	0	0
21/05/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	111.0000	90.0000	(18.919)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,768.0000	1,865.0000	5.486	0	0	0
21/05/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,529.0000	3,411.0000	(3.344)	0	0	0
21/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	82.0000	66.0000	(19.512)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	132.0000	132.0000	-	0	0	0
21/05/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,401.0000	2,505.0000	4.332	0	0	0
21/05/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,475.0000	4,356.0000	(2.659)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,138.0000	5,021.0000	(2.277)	0	0	0
21/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	465.0000	474.0000	1.935	0	0	0
21/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,795.0000	2,678.0000	(4.186)	0	0	0
21/05/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	10.0000	4.0000	(60.000)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	252.0000	254.0000	0.794	0	0	0
21/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,508.0000	1,399.0000	(7.228)	0	0	0
21/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,939.0000	2,041.0000	5.260	0	0	0
21/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	207.0000	208.0000	0.483	0	0	0
21/05/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,389.0000	3,271.0000	(3.482)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,297.0000	3,179.0000	(3.579)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,233.0000	5,116.0000	(2.236)	0	0	0
21/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
21/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,250.0000	3,133.0000	(3.600)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	196.0000	197.0000	0.510	0	0	0
21/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	204.0000	205.0000	0.490	0	0	0
21/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	103.0000	83.0000	(19.417)	0	0	0
21/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,810.0000	1,909.0000	5.470	0	0	0
21/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,250.0000	3,133.0000	(3.600)	0	0	0
21/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	30.0000	16.0000	(46.667)	0	0	0
21/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,343.0000	3,225.0000	(3.530)	0	0	0
21/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	12.0000	5.0000	(58.333)	0	0	0
21/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,719.0000	3,831.0000	3.012	0	0	0
21/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,737.0000	2,841.0000	3.800	0	0	0
21/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	200.0000	201.0000	0.500	0	0	0
21/05/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
21/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,328.0000	5,211.0000	(2.196)	0	0	0
21/05/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	0.0000	4,129.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	0.0000	3,135.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	0.0000	52.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	0.0000	2,178.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	0.0000	1,338.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	0.0000	213.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14			Currency Future	8.8841	9.0056	1.368	0.0000	0.0000	0
21/05/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,041.0000	950.0000	(8.742)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	879.0000	916.0000	4.209	0	0	0
21/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	700.0000	725.0000	3.571	0	0	0
21/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,325.0000	1,226.0000	(7.472)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	659.0000	682.0000	3.490	0	0	0
21/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,216.0000	1,119.0000	(7.977)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,438.0000	1,336.0000	(7.093)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	792.0000	823.0000	3.914	0	0	0
21/05/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	622.0000	642.0000	3.215	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
21/05/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	0.0000	896.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	974.0000	885.0000	(9.138)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	0.0000	791.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	909.0000	822.0000	(9.571)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,792.0000	1,684.0000	(6.027)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,216.0000	1,119.0000	(7.977)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	843.0000	877.0000	4.033	0	0	0
21/05/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	647.0000	668.0000	3.246	0	0	0
21/05/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	775.0000	805.0000	3.871	0	0	21,978
21/05/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	942.0000	853.0000	(9.448)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	526.0000	539.0000	2.471	0	0	0
21/05/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	826.0000	859.0000	3.995	0	0	0
21/05/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	263.0000	267.0000	1.521	0	0	26,596
21/05/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	760.0000	788.0000	3.684	0	0	0
21/05/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,008.0000	917.0000	(9.028)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	700.0000	725.0000	3.571	0	0	26,596
21/05/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,529.0000	3,411.0000	(3.344)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,362.0000	1,262.0000	(7.342)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	610.0000	629.0000	3.115	0	0	0
21/05/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	634.0000	655.0000	3.312	0	0	0
21/05/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,400.0000	1,299.0000	(7.214)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	555.0000	571.0000	2.883	0	0	0
21/05/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,671.0000	1,565.0000	(6.344)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	673.0000	696.0000	3.418	0	0	0
21/05/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,476.0000	1,373.0000	(6.978)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,288.0000	1,190.0000	(7.609)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,243.0000	1,306.0000	5.068	0	0	0
21/05/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,075.0000	983.0000	(8.558)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	555.0000	486.0000	(12.432)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	1,089.0000	1,142.0000	4.867	0	0	0
21/05/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	808.0000	840.0000	3.960	0	0	0
21/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	545.0000	560.0000	2.752	0	0	0
21/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,711.0000	1,604.0000	(6.254)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	490.0000	501.0000	2.245	0	0	0
21/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,038.0000	1,928.0000	(5.397)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	481.0000	492.0000	2.287	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	472.0000	484.0000	2.542	0	0	0
21/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,956.0000	1,846.0000	(5.624)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	455.0000	466.0000	2.418	0	0	0
21/05/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	259.0000	262.0000	1.158	0	0	0
21/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,997.0000	1,887.0000	(5.508)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	845.0000	760.0000	(10.059)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	545.0000	560.0000	2.752	0	0	0
21/05/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,575.0000	3,457.0000	(3.301)	0	0	0
21/05/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	286.0000	290.0000	1.399	0	0	21,978
21/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,504.0000	2,390.0000	(4.553)	0	0	0
21/05/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,466.0000	1,550.0000	5.730	0	0	0
21/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,711.0000	1,604.0000	(6.254)	0	0	0
21/05/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	5,135.0000	5,256.0000	2.356	0	0	0
21/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,851.0000	3,733.0000	(3.064)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	598.0000	617.0000	3.177	0	0	0
21/05/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	137.0000	140.0000	2.190	0	0	0
21/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,514.0000	1,411.0000	(6.803)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,145.0000	1,050.0000	(8.297)	0	0	0
21/05/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,654.0000	3,767.0000	3.093	0	0	0
21/05/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,253.0000	5,134.0000	(2.265)	0	0	0
21/05/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	282.0000	244.0000	(13.475)	0	0	0
21/05/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,302.0000	3,185.0000	(3.543)	0	0	0
21/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	235.0000	238.0000	1.277	0	0	0
21/05/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	254.0000	219.0000	(13.780)	0	0	0
21/05/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	388.0000	396.0000	2.062	0	0	0
21/05/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	729.0000	756.0000	3.704	0	0	0
21/05/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	68.0000	57.0000	(16.176)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,832.0000	1,724.0000	(5.895)	0	0	0
21/05/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,900.0000	4,013.0000	2.897	0	0	0
21/05/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	516.0000	529.0000	2.519	0	0	0
21/05/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,384.0000	5,506.0000	2.266	0	0	0
21/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,252.0000	1,154.0000	(7.827)	0	0	0
21/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,121.0000	2,011.0000	(5.186)	0	0	0
21/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	70.0000	71.0000	1.429	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,205.0000	2,094.0000	(5.034)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	504.0000	438.0000	(13.095)	0	0	0
21/05/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	16.0000	8.0000	(50.000)	0	0	0
21/05/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	255.0000	258.0000	1.176	0	0	0
21/05/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	277.0000	281.0000	1.444	0	0	0
21/05/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	455.0000	393.0000	(13.626)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,271.0000	1,336.0000	5.114	0	0	0
21/05/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,686.0000	6,565.0000	(1.810)	0	0	0
21/05/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,621.0000	3,503.0000	(3.259)	0	0	0
21/05/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,189.0000	1,249.0000	5.046	0	0	0
21/05/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	357.0000	363.0000	1.681	0	0	0
21/05/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,452.0000	2,562.0000	4.486	0	0	0
21/05/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,538.0000	1,625.0000	5.657	0	0	0
21/05/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,138.0000	1,194.0000	4.921	0	0	0
21/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	686.0000	710.0000	3.499	0	0	0
21/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	587.0000	605.0000	3.066	0	0	0
21/05/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,723.0000	2,608.0000	(4.223)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,180.0000	1,084.0000	(8.136)	0	0	0
21/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,393.0000	3,275.0000	(3.478)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,553.0000	1,449.0000	(6.697)	0	0	0
21/05/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,489.0000	5,369.0000	(2.186)	0	0	0
21/05/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	714.0000	740.0000	3.641	0	0	0
21/05/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	232.0000	234.0000	0.862	0	0	0
21/05/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	63.0000	63.0000	-	0	0	0
21/05/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	123.0000	125.0000	1.626	0	0	0
21/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	175.0000	177.0000	1.143	0	0	0
21/05/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	6,929.0000	6,808.0000	(1.746)	0	0	0
21/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	2,900.0000	2,784.0000	(4.000)	0	0	0
21/05/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,897.0000	3,779.0000	(3.028)	0	0	0
21/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	91.0000	78.0000	(14.286)	0	0	0
21/05/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	243.0000	246.0000	1.235	0	0	0
21/05/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	20.0000	11.0000	(45.000)	0	0	0
21/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	334.0000	340.0000	1.796	0	0	0
21/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	439.0000	449.0000	2.278	0	0	0
21/05/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	267.0000	231.0000	(13.483)	0	0	0
21/05/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,225.0000	2,334.0000	4.899	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	386.0000	330.0000	(14.508)	0	0	0
21/05/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,501.0000	1,587.0000	5.730	0	0	0
21/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	598.0000	617.0000	3.177	0	0	0
21/05/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,083.0000	3,964.0000	(2.915)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,514.0000	1,411.0000	(6.803)	0	0	0
21/05/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	217.0000	220.0000	1.382	0	0	0
21/05/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,751.0000	1,644.0000	(6.111)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	566.0000	582.0000	2.827	0	0	0
21/05/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	535.0000	549.0000	2.617	0	0	0
21/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	576.0000	593.0000	2.951	0	0	0
21/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,592.0000	1,487.0000	(6.595)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,631.0000	1,526.0000	(6.438)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	498.0000	510.0000	2.410	0	0	0
21/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,252.0000	1,154.0000	(7.827)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	686.0000	710.0000	3.499	0	0	0
21/05/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	297.0000	257.0000	(13.468)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	4,879.0000	4,761.0000	(2.419)	0	0	0
21/05/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	1,299.0000	1,370.0000	5.466	0	0	0
21/05/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	239.0000	242.0000	1.255	0	0	0
21/05/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	116.0000	100.0000	(13.793)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,956.0000	1,846.0000	(5.624)	0	0	0
21/05/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,759.0000	3,640.0000	(3.166)	0	0	0
21/05/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	2,050.0000	2,155.0000	5.122	0	0	0
21/05/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,805.0000	3,686.0000	(3.127)	0	0	0
21/05/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	363.0000	369.0000	1.653	0	0	0
21/05/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	33.0000	26.0000	(21.212)	0	0	0
21/05/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,679.0000	2,564.0000	(4.293)	0	0	0
21/05/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	2,967.0000	3,082.0000	3.876	0	0	0
21/05/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	163.0000	167.0000	2.454	0	0	0
21/05/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	365.0000	315.0000	(13.699)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	490.0000	501.0000	2.245	0	0	0
21/05/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	317.0000	323.0000	1.893	0	0	0
21/05/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,950.0000	4,063.0000	2.861	0	0	0
21/05/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,873.0000	1,764.0000	(5.820)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	201.0000	203.0000	0.995	0	0	0
21/05/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,925.0000	2,026.0000	5.247	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	16.0000	7.0000	(56.250)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	507.0000	520.0000	2.564	0	0	0
21/05/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,317.0000	4,197.0000	(2.780)	0	0	0
21/05/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	141.0000	121.0000	(14.184)	0	0	0
21/05/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,431.0000	1,513.0000	5.730	0	0	0
21/05/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	409.0000	350.0000	(14.425)	0	0	0
21/05/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,033.0000	2,917.0000	(3.825)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	587.0000	605.0000	3.066	0	0	0
21/05/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	1,216.0000	1,277.0000	5.016	0	0	0
21/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,914.0000	1,805.0000	(5.695)	0	0	0
21/05/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	306.0000	311.0000	1.634	0	0	0
21/05/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,553.0000	1,449.0000	(6.697)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	447.0000	458.0000	2.461	0	0	0
21/05/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,122.0000	3,006.0000	(3.716)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	566.0000	582.0000	2.827	0	0	0
21/05/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,163.0000	2,052.0000	(5.132)	0	0	0
21/05/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	221.0000	223.0000	0.905	0	0	0
21/05/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,631.0000	1,526.0000	(6.438)	0	0	0
21/05/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	431.0000	371.0000	(13.921)	0	0	0
21/05/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,037.0000	3,918.0000	(2.948)	0	0	0
21/05/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	40.0000	32.0000	(20.000)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	156.0000	160.0000	2.564	0	0	0
21/05/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,163.0000	1,221.0000	4.987	0	0	0
21/05/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,247.0000	2,135.0000	(4.984)	0	0	0
21/05/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	291.0000	295.0000	1.375	0	0	0
21/05/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	431.0000	441.0000	2.320	0	0	0
21/05/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,080.0000	1,969.0000	(5.337)	0	0	0
21/05/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,257.0000	3,140.0000	(3.592)	0	0	0
21/05/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,919.0000	3,034.0000	3.940	0	0	0
21/05/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	19.0000	10.0000	(47.368)	0	0	0
21/05/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	2,008.0000	2,111.0000	5.129	0	0	0
21/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,325.0000	1,226.0000	(7.472)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	464.0000	475.0000	2.371	0	0	0
21/05/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,730.0000	2,843.0000	4.139	0	0	0
21/05/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,944.0000	3,825.0000	(3.017)	0	0	0
21/05/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	35.0000	28.0000	(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
21/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	659.0000	682.0000	3.490	0	0	0
21/05/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	4,972.0000	4,854.0000	(2.373)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	498.0000	510.0000	2.410	0	0	0
21/05/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	744.0000	772.0000	3.763	0	0	0
21/05/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,812.0000	2,696.0000	(4.125)	0	0	0
21/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,914.0000	1,805.0000	(5.695)	0	0	0
21/05/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	124.0000	106.0000	(14.516)	0	0	0
21/05/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,703.0000	3,816.0000	3.052	0	0	0
21/05/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	346.0000	351.0000	1.445	0	0	0
21/05/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	228.0000	230.0000	0.877	0	0	0
21/05/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,726.0000	1,820.0000	5.446	0	0	0
21/05/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	247.0000	250.0000	1.215	0	0	0
21/05/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	192.0000	165.0000	(14.063)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	181.0000	182.0000	0.552	0	0	0
21/05/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,110.0000	1,016.0000	(8.468)	0	0	0
21/05/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,713.0000	3,594.0000	(3.205)	0	0	0
21/05/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	479.0000	415.0000	(13.361)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	189.0000	191.0000	1.058	0	0	0
21/05/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,647.0000	4,527.0000	(2.582)	0	0	0
21/05/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	576.0000	593.0000	2.951	0	0	0
21/05/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	160.0000	137.0000	(14.375)	0	0	0
21/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,592.0000	1,487.0000	(6.595)	0	0	0
21/05/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,844.0000	1,943.0000	5.369	0	0	0
21/05/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,824.0000	2,938.0000	4.037	0	0	0
21/05/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	18.0000	9.0000	(50.000)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,505.0000	4,385.0000	(2.664)	0	0	0
21/05/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,802.0000	3,915.0000	2.972	0	0	0
21/05/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	3,990.0000	3,871.0000	(2.982)	0	0	0
21/05/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	224.0000	227.0000	1.339	0	0	0
21/05/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,077.0000	2,961.0000	(3.770)	0	0	0
21/05/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	312.0000	317.0000	1.603	0	0	0
21/05/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	4,740.0000	4,622.0000	(2.489)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	4,926.0000	4,808.0000	(2.395)	0	0	0
21/05/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	160.0000	163.0000	1.875	0	0	0
21/05/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	18.0000	10.0000	(44.444)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,752.0000	3,865.0000	3.012	0	0	0
21/05/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
21/05/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,777.0000	2,890.0000	4.069	0	0	0
21/05/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	150.0000	129.0000	(14.000)	0	0	0
21/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,885.0000	1,984.0000	5.252	0	0	0
21/05/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	328.0000	334.0000	1.829	0	0	0
21/05/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	2,944.0000	2,829.0000	(3.906)	0	0	0
21/05/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	171.0000	175.0000	2.339	0	0	0
21/05/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	0.0000	4,112.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,787.0000	4,669.0000	(2.465)	0	0	0
21/05/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	0.0000	3,130.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	0.0000	345.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	0.0000	180.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	0.0000	4,574.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	0.0000	1,887.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	0.0000	492.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	0.0000	2,740.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	0.0000	1,405.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	0.0000	299.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	0.0000	2,200.0000	100.000	0	0	0
21/05/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	0.0000	94.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12			Currency Future	13.0840	13.3197	1.801	13.3100	13.0900	22,267
21/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,773.0000	1,541.0000	(13.085)	0	0	0
21/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	344.0000	203.0000	(40.988)	0	0	0
21/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	227.0000	121.0000	(46.696)	0	0	0
21/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,566.0000	4,330.0000	(5.169)	0	0	0
21/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	45.0000	17.0000	(62.222)	0	0	0
21/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,118.0000	1,884.0000	(11.048)	0	0	0
21/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	10.0000	16.0000	60.000	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
21/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	228.0000	323.0000	41.667	0	0	0
21/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,966.0000	3,730.0000	(5.951)	0	0	0
21/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	311.0000	441.0000	41.801	0	0	0
21/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,766.0000	3,530.0000	(6.267)	0	0	0
21/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,516.0000	4,280.0000	(5.226)	0	0	0
21/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,467.0000	2,231.0000	(9.566)	0	0	0
21/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,634.0000	5,870.0000	4.189	0	0	0
21/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,626.0000	1,397.0000	(14.084)	0	0	0
21/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	115.0000	158.0000	37.391	0	0	0
21/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,416.0000	4,180.0000	(5.344)	0	0	0
21/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	180.0000	90.0000	(50.000)	0	0	0
21/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	71.0000	29.0000	(59.155)	0	0	0
21/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,816.0000	6,580.0000	(3.462)	0	0	0
21/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,634.0000	2,870.0000	8.960	0	0	0
21/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	42.0000	64.0000	52.381	0	0	0
21/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	681.0000	489.0000	(28.194)	0	0	0
21/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,366.0000	4,130.0000	(5.405)	0	0	0
21/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,166.0000	5,930.0000	(3.827)	0	0	0
21/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,069.0000	1,835.0000	(11.310)	0	0	0
21/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,134.0000	4,370.0000	5.709	0	0	0
21/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,716.0000	4,480.0000	(5.004)	0	0	0
21/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	605.0000	799.0000	32.066	0	0	0
21/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,716.0000	2,481.0000	(8.652)	0	0	0
21/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,316.0000	5,080.0000	(4.439)	0	0	0
21/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,467.0000	2,231.0000	(9.566)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	364.0000	510.0000	40.110	0	0	0
21/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,466.0000	4,230.0000	(5.284)	0	0	0
21/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,966.0000	5,730.0000	(3.956)	0	0	0
21/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	729.0000	936.0000	28.395	0	0	0
21/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,482.0000	1,255.0000	(15.317)	0	0	0
21/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,316.0000	5,080.0000	(4.439)	0	0	0
21/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,266.0000	4,030.0000	(5.532)	0	0	0
21/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
21/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,184.0000	5,420.0000	4.552	0	0	0
21/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,716.0000	5,480.0000	(4.129)	0	0	0
21/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	492.0000	669.0000	35.976	0	0	0
21/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,616.0000	4,380.0000	(5.113)	0	0	0
21/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,884.0000	6,120.0000	4.011	0	0	0
21/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,184.0000	2,420.0000	10.806	0	0	0
21/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	124.0000	172.0000	38.710	0	0	0
21/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,387.0000	1,620.0000	16.799	0	0	0
21/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,016.0000	2,780.0000	(7.825)	0	0	0
21/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,108.0000	895.0000	(19.224)	0	0	0
21/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,871.0000	1,638.0000	(12.453)	0	0	0
21/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	640.0000	452.0000	(29.375)	0	0	0
21/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,266.0000	5,030.0000	(4.482)	0	0	0
21/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,816.0000	2,581.0000	(8.345)	0	0	0
21/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,366.0000	5,130.0000	(4.398)	0	0	0
21/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	108.0000	49.0000	(54.630)	0	0	0
21/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,316.0000	4,080.0000	(5.468)	0	0	0
21/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,884.0000	3,120.0000	8.183	0	0	0
21/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,116.0000	2,880.0000	(7.574)	0	0	0
21/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,773.0000	1,541.0000	(13.085)	0	0	0
21/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	8.0000	12.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,066.0000	5,830.0000	(3.891)	0	0	0
21/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,966.0000	5,730.0000	(3.956)	0	0	0
21/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,366.0000	6,130.0000	(3.707)	0	0	0
21/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,816.0000	2,581.0000	(8.345)	0	0	0
21/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	7.0000	11.0000	57.143	0	0	0
21/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,384.0000	4,620.0000	5.383	0	0	0
21/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,567.0000	2,331.0000	(9.194)	0	0	0
21/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	8.0000	2.0000	(75.000)	0	0	0
21/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,766.0000	4,530.0000	(4.952)	0	0	0
21/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,466.0000	6,230.0000	(3.650)	0	0	0
21/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,816.0000	2,581.0000	(8.345)	0	0	0
21/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,142.0000	1,372.0000	20.140	0	0	0
21/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	16.0000	24.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	528.0000	711.0000	34.659	0	0	0
21/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,916.0000	5,680.0000	(3.989)	0	0	0
21/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	7.0000	11.0000	57.143	0	0	0
21/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,866.0000	4,630.0000	(4.850)	0	0	0
21/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,266.0000	6,030.0000	(3.766)	0	0	0
21/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,317.0000	2,082.0000	(10.142)	0	0	0
21/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	159.0000	78.0000	(50.943)	0	0	0
21/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,218.0000	1,983.0000	(10.595)	0	0	0
21/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
21/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	522.0000	348.0000	(33.333)	0	0	0
21/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,066.0000	3,830.0000	(5.804)	0	0	0
21/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	424.0000	587.0000	38.443	0	0	0
21/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,216.0000	5,980.0000	(3.797)	0	0	0
21/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,267.0000	2,033.0000	(10.322)	0	0	0
21/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,866.0000	5,630.0000	(4.023)	0	0	0
21/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	140.0000	67.0000	(52.143)	0	0	0
21/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,724.0000	1,493.0000	(13.399)	0	0	0
21/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,724.0000	1,493.0000	(13.399)	0	0	0
21/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,716.0000	3,480.0000	(6.351)	0	0	0
21/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,816.0000	5,580.0000	(4.058)	0	0	0
21/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,766.0000	2,531.0000	(8.496)	0	0	0
21/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	807.0000	604.0000	(25.155)	0	0	0
21/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	484.0000	315.0000	(34.917)	0	0	0
21/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,316.0000	6,080.0000	(3.737)	0	0	0
21/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,216.0000	2,980.0000	(7.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,916.0000	2,681.0000	(8.059)	0	0	0
21/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,466.0000	5,230.0000	(4.318)	0	0	0
21/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,766.0000	5,530.0000	(4.093)	0	0	0
21/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,069.0000	1,835.0000	(11.310)	0	0	0
21/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	203.0000	105.0000	(48.276)	0	0	0
21/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,166.0000	3,930.0000	(5.665)	0	0	0
21/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	91.0000	124.0000	36.264	0	0	0
21/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,016.0000	2,780.0000	(7.825)	0	0	0
21/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	254.0000	139.0000	(45.276)	0	0	0
21/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
21/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	288.0000	409.0000	42.014	0	0	0
21/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	23.0000	36.0000	56.522	0	0	0
21/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	393.0000	548.0000	39.440	0	0	0
21/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,266.0000	3,030.0000	(7.226)	0	0	0
21/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,766.0000	5,530.0000	(4.093)	0	0	0
21/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,816.0000	4,580.0000	(4.900)	0	0	0
21/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	53.0000	20.0000	(62.264)	0	0	0
21/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,267.0000	2,033.0000	(10.322)	0	0	0
21/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
21/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	181.0000	255.0000	40.884	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,566.0000	5,330.0000	(4.240)	0	0	0
21/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,516.0000	5,280.0000	(4.278)	0	0	0
21/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,666.0000	5,430.0000	(4.165)	0	0	0
21/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,684.0000	3,920.0000	6.406	0	0	0
21/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	687.0000	890.0000	29.549	0	0	0
21/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	447.0000	285.0000	(36.242)	0	0	0
21/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,416.0000	3,180.0000	(6.909)	0	0	0
21/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,266.0000	3,030.0000	(7.226)	0	0	0
21/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
21/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	266.0000	378.0000	42.105	0	0	0
21/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	94.0000	42.0000	(55.319)	0	0	0
21/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,116.0000	2,880.0000	(7.574)	0	0	0
21/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,966.0000	4,730.0000	(4.752)	0	0	0
21/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,566.0000	5,330.0000	(4.240)	0	0	0
21/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,716.0000	2,481.0000	(8.652)	0	0	0
21/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,154.0000	938.0000	(18.718)	0	0	0
21/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,822.0000	1,590.0000	(12.733)	0	0	0
21/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	168.0000	235.0000	39.881	0	0	0
21/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,066.0000	2,830.0000	(7.697)	0	0	0
21/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	282.0000	158.0000	(43.972)	0	0	0
21/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	38.0000	57.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,339.0000	1,116.0000	(16.654)	0	0	0
21/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	156.0000	217.0000	39.103	0	0	0
21/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	457.0000	627.0000	37.199	0	0	0
21/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,019.0000	1,785.0000	(11.590)	0	0	0
21/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	890.0000	686.0000	(22.921)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,567.0000	2,331.0000	(9.194)	0	0	0
21/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,616.0000	3,380.0000	(6.527)	0	0	0
21/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	123.0000	58.0000	(52.846)	0	0	0
21/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,317.0000	2,082.0000	(10.142)	0	0	0
21/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,970.0000	1,736.0000	(11.878)	0	0	0
21/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	82.0000	114.0000	39.024	0	0	0
21/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,416.0000	5,180.0000	(4.357)	0	0	0
21/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,066.0000	2,830.0000	(7.697)	0	0	0
21/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,019.0000	1,785.0000	(11.590)	0	0	0
21/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,616.0000	2,381.0000	(8.983)	0	0	0
21/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,816.0000	3,580.0000	(6.184)	0	0	0
21/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,417.0000	2,182.0000	(9.723)	0	0	0
21/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	26.0000	40.0000	53.846	0	0	0
21/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,246.0000	1,026.0000	(17.657)	0	0	0
21/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	47.0000	72.0000	53.191	0	0	0
21/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,366.0000	5,130.0000	(4.398)	0	0	0
21/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	8.0000	12.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	12.0000	19.0000	58.333	0	0	0
21/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,970.0000	1,736.0000	(11.878)	0	0	0
21/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,292.0000	1,071.0000	(17.105)	0	0	0
21/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,517.0000	2,281.0000	(9.376)	0	0	0
21/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,716.0000	3,480.0000	(6.351)	0	0	0
21/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,816.0000	5,580.0000	(4.058)	0	0	0
21/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	976.0000	770.0000	(21.107)	0	0	0
21/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	848.0000	645.0000	(23.939)	0	0	0
21/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	30.0000	45.0000	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
21/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,578.0000	1,349.0000	(14.512)	0	0	0
21/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,517.0000	2,281.0000	(9.376)	0	0	0
21/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,616.0000	5,380.0000	(4.202)	0	0	0
21/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,218.0000	1,983.0000	(10.595)	0	0	0
21/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,578.0000	1,349.0000	(14.512)	0	0	0
21/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	53.0000	80.0000	50.943	0	0	0
21/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	33.0000	51.0000	54.545	0	0	0
21/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	74.0000	105.0000	41.892	0	0	0
21/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,666.0000	2,431.0000	(8.815)	0	0	0
21/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,916.0000	3,680.0000	(6.027)	0	0	0
21/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	6,016.0000	5,780.0000	(3.923)	0	0	0
21/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,866.0000	2,631.0000	(8.200)	0	0	0
21/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	66.0000	97.0000	46.970	0	0	0
21/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,019.0000	811.0000	(20.412)	0	0	0
21/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	26.0000	40.0000	53.846	0	0	0
21/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,816.0000	3,580.0000	(6.184)	0	0	0
21/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,866.0000	4,630.0000	(4.850)	0	0	0
21/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,675.0000	1,444.0000	(13.791)	0	0	0
21/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,168.0000	1,933.0000	(10.839)	0	0	0
21/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	848.0000	645.0000	(23.939)	0	0	0
21/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	337.0000	475.0000	40.950	0	0	0
21/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,766.0000	2,531.0000	(8.496)	0	0	0
21/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	9.0000	14.0000	55.556	0	0	0
21/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	932.0000	727.0000	(21.996)	0	0	0
21/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,920.0000	1,687.0000	(12.135)	0	0	0
21/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,066.0000	4,830.0000	(4.659)	0	0	0
21/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	20.0000	31.0000	55.000	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
21/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	560.0000	381.0000	(31.964)	0	0	0
21/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,166.0000	4,930.0000	(4.568)	0	0	0
21/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,966.0000	2,730.0000	(7.957)	0	0	0
21/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,292.0000	1,071.0000	(17.105)	0	0	0
21/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,367.0000	2,132.0000	(9.928)	0	0	0
21/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,339.0000	1,116.0000	(16.654)	0	0	0
21/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,822.0000	1,590.0000	(12.733)	0	0	0
21/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,666.0000	3,430.0000	(6.438)	0	0	0
21/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,066.0000	4,830.0000	(4.659)	0	0	0
21/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	98.0000	135.0000	37.755	0	0	0
21/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,386.0000	1,162.0000	(16.162)	0	0	0
21/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	23.0000	36.0000	56.522	0	0	0
21/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	144.0000	201.0000	39.583	0	0	0
21/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,316.0000	3,080.0000	(7.117)	0	0	0
21/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,316.0000	3,080.0000	(7.117)	0	0	0
21/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,019.0000	811.0000	(20.412)	0	0	0
21/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,108.0000	895.0000	(19.224)	0	0	0
21/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,199.0000	981.0000	(18.182)	0	0	0
21/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	42.0000	64.0000	52.381	0	0	0
21/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,366.0000	3,130.0000	(7.011)	0	0	0
21/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,916.0000	2,681.0000	(8.059)	0	0	0
21/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,116.0000	5,880.0000	(3.859)	0	0	0
21/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	16.0000	24.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,166.0000	2,930.0000	(7.454)	0	0	0
21/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,516.0000	3,280.0000	(6.712)	0	0	0
21/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,482.0000	1,255.0000	(15.317)	0	0	0
21/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	890.0000	686.0000	(22.921)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	861.0000	1,079.0000	25.319	0	0	0
21/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	91.0000	124.0000	36.264	0	0	0
21/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	12.0000	19.0000	58.333	0	0	0
21/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	313.0000	180.0000	(42.492)	0	0	0
21/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,216.0000	2,980.0000	(7.338)	0	0	0
21/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,434.0000	1,208.0000	(15.760)	0	0	0
21/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	74.0000	105.0000	41.892	0	0	0
21/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	38.0000	14.0000	(63.158)	0	0	0
21/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,063.0000	852.0000	(19.849)	0	0	0
21/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	14.0000	21.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	60.0000	90.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,246.0000	1,026.0000	(17.657)	0	0	0
21/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	247.0000	350.0000	41.700	0	0	0
21/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,530.0000	1,302.0000	(14.902)	0	0	0
21/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	807.0000	604.0000	(25.155)	0	0	0
21/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,616.0000	3,380.0000	(6.527)	0	0	0
21/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	247.0000	350.0000	41.700	0	0	0
21/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	82.0000	114.0000	39.024	0	0	0
21/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	313.0000	180.0000	(42.492)	0	0	0
21/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	30.0000	45.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,530.0000	1,302.0000	(14.902)	0	0	0
21/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	528.0000	711.0000	34.659	0	0	0
21/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	14.0000	21.0000	50.000	0	0	0
21/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,516.0000	3,280.0000	(6.712)	0	0	0
21/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	94.0000	42.0000	(55.319)	0	0	0
21/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	722.0000	526.0000	(27.147)	0	0	0
21/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	18.0000	28.0000	55.556	0	0	0
21/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	106.0000	146.0000	37.736	0	0	0
21/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	772.0000	983.0000	27.332	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,116.0000	3,880.0000	(5.734)	0	0	0
21/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	377.0000	229.0000	(39.257)	0	0	0
21/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,016.0000	3,780.0000	(5.876)	0	0	0
21/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	211.0000	298.0000	41.232	0	0	0
21/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	82.0000	35.0000	(57.317)	0	0	0
21/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	364.0000	510.0000	40.110	0	0	0
21/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,866.0000	3,630.0000	(6.105)	0	0	0
21/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	180.0000	90.0000	(50.000)	0	0	0
21/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,016.0000	3,780.0000	(5.876)	0	0	0
21/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	566.0000	755.0000	33.392	0	0	0
21/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	412.0000	256.0000	(37.864)	0	0	0
21/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,116.0000	4,880.0000	(4.613)	0	0	0
21/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	53.0000	80.0000	50.943	0	0	0
21/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	764.0000	565.0000	(26.047)	0	0	0
21/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	61.0000	24.0000	(60.656)	0	0	0
21/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,916.0000	4,680.0000	(4.801)	0	0	0
21/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	45.0000	17.0000	(62.222)	0	0	0
21/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,466.0000	3,230.0000	(6.809)	0	0	0
21/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	816.0000	1,031.0000	26.348	0	0	0
21/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,766.0000	3,530.0000	(6.267)	0	0	0
21/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	32.0000	11.0000	(65.625)	0	0	0
21/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	282.0000	158.0000	(43.972)	0	0	0
21/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	729.0000	936.0000	28.395	0	0	0
21/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,566.0000	3,330.0000	(6.618)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	645.0000	844.0000	30.853	0	0	0
21/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	566.0000	755.0000	33.392	0	0	0
21/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	196.0000	276.0000	40.816	0	0	0
21/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	484.0000	315.0000	(34.917)	0	0	0
21/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	266.0000	378.0000	42.105	0	0	0
21/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	82.0000	35.0000	(57.317)	0	0	0
21/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	168.0000	235.0000	39.881	0	0	0
21/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	27.0000	9.0000	(66.667)	0	0	0
21/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	599.0000	416.0000	(30.551)	0	0	0
21/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	5,016.0000	4,780.0000	(4.705)	0	0	0
21/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	133.0000	186.0000	39.850	0	0	0
21/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,216.0000	3,980.0000	(5.598)	0	0	0
21/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,566.0000	3,330.0000	(6.618)	0	0	0
21/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	115.0000	158.0000	37.391	0	0	0
21/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,966.0000	3,730.0000	(5.951)	0	0	0
21/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	681.0000	489.0000	(28.194)	0	0	0
21/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,316.0000	4,080.0000	(5.468)	0	0	0
21/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,266.0000	4,030.0000	(5.532)	0	0	0
21/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	133.0000	186.0000	39.850	0	0	0
21/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,466.0000	4,230.0000	(5.284)	0	0	0
21/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,066.0000	3,830.0000	(5.804)	0	0	0
21/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,816.0000	4,580.0000	(4.900)	0	0	0
21/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	599.0000	416.0000	(30.551)	0	0	0
21/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,366.0000	3,130.0000	(7.011)	0	0	0
21/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/09/14			Currency Future	13.2922	13.5367	1.839	13.2700	13.2700	3,572
21/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,775.0000	2,550.0000	(8.108)	0	0	0
21/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	813.0000	964.0000	18.573	0	0	0
21/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
21/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,682.0000	2,459.0000	(8.315)	0	0	0
21/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	445.0000	346.0000	(22.247)	0	0	0
21/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,544.0000	2,324.0000	(8.648)	0	0	0
21/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,226.0000	2,458.0000	10.422	0	0	0
21/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,900.0000	3,141.0000	8.310	0	0	0
21/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	100.0000	128.0000	28.000	0	0	0
21/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,363.0000	2,147.0000	(9.141)	0	0	0
21/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	367.0000	438.0000	19.346	0	0	0
21/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	44.0000	58.0000	31.818	0	0	0
21/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	787.0000	932.0000	18.424	0	0	0
21/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,892.0000	6,137.0000	4.158	0	0	0
21/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,408.0000	2,191.0000	(9.012)	0	0	0
21/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	87.0000	111.0000	27.586	0	0	0
21/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	400.0000	310.0000	(22.500)	0	0	0
21/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	524.0000	404.0000	(22.901)	0	0	0
21/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	105.0000	134.0000	27.619	0	0	0
21/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,392.0000	4,637.0000	5.578	0	0	0
21/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,407.0000	1,230.0000	(12.580)	0	0	0
21/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	74.0000	96.0000	29.730	0	0	0
21/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	464.0000	540.0000	16.379	0	0	0
21/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	716.0000	840.0000	17.318	0	0	0
21/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
21/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,359.0000	6,114.0000	(3.853)	0	0	0
21/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	221.0000	275.0000	24.434	0	0	0
21/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	169.0000	212.0000	25.444	0	0	0
21/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	739.0000	870.0000	17.727	0	0	0
21/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	972.0000	803.0000	(17.387)	0	0	0
21/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	179.0000	129.0000	(27.933)	0	0	0
21/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	299.0000	367.0000	22.742	0	0	0
21/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,679.0000	1,488.0000	(11.376)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	61.0000	78.0000	27.869	0	0	0
21/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	701.0000	556.0000	(20.685)	0	0	0
21/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,864.0000	4,621.0000	(4.996)	0	0	0
21/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,868.0000	2,642.0000	(7.880)	0	0	0
21/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	361.0000	277.0000	(23.269)	0	0	0
21/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	421.0000	328.0000	(22.090)	0	0	0
21/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	162.0000	203.0000	25.309	0	0	0
21/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	67.0000	87.0000	29.851	0	0	0
21/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	593.0000	693.0000	16.863	0	0	0
21/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,927.0000	1,725.0000	(10.483)	0	0	0
21/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,693.0000	3,937.0000	6.607	0	0	0
21/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,642.0000	5,887.0000	4.342	0	0	0
21/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	169.0000	212.0000	25.444	0	0	0
21/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,590.0000	2,369.0000	(8.533)	0	0	0
21/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	497.0000	384.0000	(22.736)	0	0	0
21/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	524.0000	611.0000	16.603	0	0	0
21/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	128.0000	162.0000	26.563	0	0	0
21/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,927.0000	1,725.0000	(10.483)	0	0	0
21/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	134.0000	169.0000	26.119	0	0	0
21/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	381.0000	451.0000	18.373	0	0	0
21/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,519.0000	1,726.0000	13.627	0	0	0
21/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,590.0000	2,369.0000	(8.533)	0	0	0
21/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,230.0000	2,018.0000	(9.507)	0	0	0
21/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	111.0000	141.0000	27.027	0	0	0
21/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	367.0000	438.0000	19.346	0	0	0
21/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	903.0000	1,064.0000	17.829	0	0	0
21/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,189.0000	1,014.0000	(14.718)	0	0	0
21/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	127.0000	89.0000	(29.921)	0	0	0
21/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,142.0000	4,387.0000	5.915	0	0	0
21/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,224.0000	1,051.0000	(14.134)	0	0	0
21/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	252.0000	312.0000	23.810	0	0	0
21/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	581.0000	449.0000	(22.719)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
21/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,274.0000	2,061.0000	(9.367)	0	0	0
21/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	263.0000	325.0000	23.574	0	0	0
21/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,560.0000	1,375.0000	(11.859)	0	0	0
21/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,656.0000	2,895.0000	8.998	0	0	0
21/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	967.0000	1,134.0000	17.270	0	0	0
21/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	194.0000	242.0000	24.742	0	0	0
21/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,083.0000	906.0000	(16.343)	0	0	0
21/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,391.0000	3,157.0000	(6.901)	0	0	0
21/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	670.0000	528.0000	(21.194)	0	0	0
21/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	425.0000	493.0000	16.000	0	0	0
21/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,012.0000	1,807.0000	(10.189)	0	0	0
21/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	842.0000	997.0000	18.409	0	0	0
21/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,152.0000	2,921.0000	(7.329)	0	0	0
21/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	34.0000	21.0000	(38.235)	0	0	0
21/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
21/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	612.0000	715.0000	16.830	0	0	0
21/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	177.0000	222.0000	25.424	0	0	0
21/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	154.0000	194.0000	25.974	0	0	0
21/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
21/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,321.0000	1,516.0000	14.762	0	0	0
21/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	610.0000	474.0000	(22.295)	0	0	0
21/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	116.0000	147.0000	26.724	0	0	0
21/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,885.0000	1,685.0000	(10.610)	0	0	0
21/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	413.0000	478.0000	15.738	0	0	0
21/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,599.0000	1,412.0000	(11.695)	0	0	0
21/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	798.0000	644.0000	(19.298)	0	0	0
21/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	999.0000	1,169.0000	17.017	0	0	0
21/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	34.0000	44.0000	29.412	0	0	0
21/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	652.0000	761.0000	16.718	0	0	0
21/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,969.0000	1,766.0000	(10.310)	0	0	0
21/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,120.0000	942.0000	(15.893)	0	0	0
21/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	540.0000	631.0000	16.852	0	0	0
21/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,616.0000	4,374.0000	(5.243)	0	0	0
21/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,808.0000	6,564.0000	(3.584)	0	0	0
21/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	324.0000	247.0000	(23.765)	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
21/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,802.0000	1,605.0000	(10.932)	0	0	0
21/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	242.0000	299.0000	23.554	0	0	0
21/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	831.0000	674.0000	(18.893)	0	0	0
21/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,109.0000	5,865.0000	(3.994)	0	0	0
21/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	20.0000	27.0000	35.000	0	0	0
21/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	694.0000	811.0000	16.859	0	0	0
21/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,186.0000	1,975.0000	(9.652)	0	0	0
21/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	82.0000	106.0000	29.268	0	0	0
21/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,224.0000	1,051.0000	(14.134)	0	0	0
21/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	552.0000	424.0000	(23.188)	0	0	0
21/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,012.0000	1,807.0000	(10.189)	0	0	0
21/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	49.0000	64.0000	30.612	0	0	0
21/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,521.0000	1,338.0000	(12.032)	0	0	0
21/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	100.0000	128.0000	28.000	0	0	0
21/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,761.0000	1,566.0000	(11.073)	0	0	0
21/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	74.0000	96.0000	29.730	0	0	0
21/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,408.0000	2,191.0000	(9.012)	0	0	0
21/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,682.0000	2,459.0000	(8.315)	0	0	0
21/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	508.0000	592.0000	16.535	0	0	0
21/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	470.0000	364.0000	(22.553)	0	0	0
21/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	96.0000	122.0000	27.083	0	0	0
21/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	122.0000	154.0000	26.230	0	0	0
21/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	866.0000	705.0000	(18.591)	0	0	0
21/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	673.0000	786.0000	16.790	0	0	0
21/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,318.0000	2,104.0000	(9.232)	0	0	0
21/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	203.0000	252.0000	24.138	0	0	0
21/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,057.0000	2,827.0000	(7.524)	0	0	0
21/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	203.0000	252.0000	24.138	0	0	0
21/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	352.0000	425.0000	20.739	0	0	0
21/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,453.0000	2,235.0000	(8.887)	0	0	0
21/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,186.0000	1,975.0000	(9.652)	0	0	0
21/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,142.0000	1,933.0000	(9.757)	0	0	0
21/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,189.0000	1,014.0000	(14.718)	0	0	0
21/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	128.0000	162.0000	26.563	0	0	0
21/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	972.0000	803.0000	(17.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,483.0000	1,302.0000	(12.205)	0	0	0
21/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	263.0000	325.0000	23.574	0	0	0
21/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,761.0000	1,566.0000	(11.073)	0	0	0
21/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	307.0000	233.0000	(24.104)	0	0	0
21/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,499.0000	2,280.0000	(8.764)	0	0	0
21/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	154.0000	194.0000	25.974	0	0	0
21/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	287.0000	352.0000	22.648	0	0	0
21/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	397.0000	464.0000	16.877	0	0	0
21/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,639.0000	1,450.0000	(11.531)	0	0	0
21/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,098.0000	1,891.0000	(9.867)	0	0	0
21/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,311.0000	5,068.0000	(4.575)	0	0	0
21/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	82.0000	106.0000	29.268	0	0	0
21/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,560.0000	1,375.0000	(11.859)	0	0	0
21/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,521.0000	1,338.0000	(12.032)	0	0	0
21/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
21/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	185.0000	232.0000	25.405	0	0	0
21/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	91.0000	116.0000	27.473	0	0	0
21/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	252.0000	312.0000	23.810	0	0	0
21/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,828.0000	3,590.0000	(6.217)	0	0	0
21/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	763.0000	901.0000	18.087	0	0	0
21/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	325.0000	397.0000	22.154	0	0	0
21/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,444.0000	1,266.0000	(12.327)	0	0	0
21/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,296.0000	1,126.0000	(13.117)	0	0	0
21/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	478.0000	556.0000	16.318	0	0	0
21/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,969.0000	1,766.0000	(10.310)	0	0	0
21/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	575.0000	672.0000	16.870	0	0	0
21/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	242.0000	299.0000	23.554	0	0	0
21/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,260.0000	1,088.0000	(13.651)	0	0	0
21/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	141.0000	177.0000	25.532	0	0	0
21/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,155.0000	978.0000	(15.325)	0	0	0
21/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	162.0000	203.0000	25.309	0	0	0
21/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,332.0000	1,160.0000	(12.913)	0	0	0
21/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	381.0000	451.0000	18.373	0	0	0
21/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	338.0000	413.0000	22.189	0	0	0
21/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	632.0000	737.0000	16.614	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,369.0000	1,195.0000	(12.710)	0	0	0
21/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	275.0000	338.0000	22.909	0	0	0
21/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,802.0000	1,605.0000	(10.932)	0	0	0
21/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	71.0000	91.0000	28.169	0	0	0
21/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,720.0000	1,527.0000	(11.221)	0	0	0
21/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	231.0000	287.0000	24.242	0	0	0
21/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	733.0000	585.0000	(20.191)	0	0	0
21/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,822.0000	2,596.0000	(8.009)	0	0	0
21/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,192.0000	5,437.0000	4.719	0	0	0
21/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	194.0000	242.0000	24.742	0	0	0
21/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,009.0000	837.0000	(17.047)	0	0	0
21/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,636.0000	2,414.0000	(8.422)	0	0	0
21/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,843.0000	1,645.0000	(10.743)	0	0	0
21/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	421.0000	328.0000	(22.090)	0	0	0
21/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,045.0000	871.0000	(16.651)	0	0	0
21/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	78.0000	100.0000	28.205	0	0	0
21/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,599.0000	1,412.0000	(11.695)	0	0	0
21/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	147.0000	185.0000	25.850	0	0	0
21/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	312.0000	382.0000	22.436	0	0	0
21/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	451.0000	523.0000	15.965	0	0	0
21/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,332.0000	1,160.0000	(12.913)	0	0	0
21/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	813.0000	964.0000	18.573	0	0	0
21/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	325.0000	397.0000	22.154	0	0	0
21/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	639.0000	501.0000	(21.596)	0	0	0
21/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	212.0000	264.0000	24.528	0	0	0
21/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	438.0000	508.0000	15.982	0	0	0
21/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,720.0000	1,527.0000	(11.221)	0	0	0
21/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,155.0000	978.0000	(15.325)	0	0	0
21/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	299.0000	367.0000	22.742	0	0	0
21/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	397.0000	464.0000	16.877	0	0	0
21/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	105.0000	134.0000	27.619	0	0	0
21/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,055.0000	1,849.0000	(10.024)	0	0	0
21/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	438.0000	508.0000	15.982	0	0	0
21/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,009.0000	837.0000	(17.047)	0	0	0
21/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,363.0000	2,147.0000	(9.141)	0	0	0
21/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	593.0000	693.0000	16.863	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	134.0000	169.0000	26.119	0	0	0
21/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,045.0000	871.0000	(16.651)	0	0	0
21/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	451.0000	523.0000	15.965	0	0	0
21/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,407.0000	1,230.0000	(12.580)	0	0	0
21/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	701.0000	556.0000	(20.685)	0	0	0
21/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,142.0000	1,933.0000	(9.757)	0	0	0
21/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	464.0000	540.0000	16.379	0	0	0
21/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	64.0000	82.0000	28.125	0	0	0
21/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,728.0000	2,504.0000	(8.211)	0	0	0
21/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	936.0000	770.0000	(17.735)	0	0	0
21/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	524.0000	611.0000	16.603	0	0	0
21/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	122.0000	154.0000	26.230	0	0	0
21/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,230.0000	2,018.0000	(9.507)	0	0	0
21/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,066.0000	1,242.0000	16.510	0	0	0
21/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	212.0000	264.0000	24.528	0	0	0
21/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	274.0000	206.0000	(24.818)	0	0	0
21/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	935.0000	1,098.0000	17.433	0	0	0
21/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	342.0000	262.0000	(23.392)	0	0	0
21/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	557.0000	651.0000	16.876	0	0	0
21/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,033.0000	1,205.0000	16.651	0	0	0
21/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	765.0000	614.0000	(19.739)	0	0	0
21/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	259.0000	193.0000	(25.483)	0	0	0
21/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,101.0000	1,280.0000	16.258	0	0	0
21/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	290.0000	219.0000	(24.483)	0	0	0
21/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	831.0000	674.0000	(18.893)	0	0	0
21/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	842.0000	997.0000	18.409	0	0	0
21/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	400.0000	310.0000	(22.500)	0	0	0
21/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	872.0000	1,030.0000	18.119	0	0	0
21/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	380.0000	293.0000	(22.895)	0	0	0
21/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	524.0000	404.0000	(22.901)	0	0	0
21/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	716.0000	840.0000	17.318	0	0	0
21/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	493.0000	574.0000	16.430	0	0	0
21/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	901.0000	737.0000	(18.202)	0	0	0
21/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,369.0000	1,195.0000	(12.710)	0	0	0
21/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	312.0000	382.0000	22.436	0	0	0
21/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	670.0000	528.0000	(21.194)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	508.0000	592.0000	16.535	0	0	0
21/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	866.0000	705.0000	(18.591)	0	0	0
21/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	612.0000	715.0000	16.830	0	0	0
21/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	552.0000	424.0000	(23.188)	0	0	0
21/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	694.0000	811.0000	16.859	0	0	0
21/05/2009	£ / R	2009/12/14			Currency Future	13.4885	13.7359	1.834	0.0000	0.0000	1,426
21/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	380.0000	444.0000	16.842	0	0	0
21/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,196.0000	1,037.0000	(13.294)	0	0	0
21/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,741.0000	1,564.0000	(10.167)	0	0	0
21/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	578.0000	667.0000	15.398	0	0	0
21/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	430.0000	500.0000	16.279	0	0	0
21/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,114.0000	1,263.0000	13.375	0	0	0
21/05/2009	£ / R	2009/12/14	12.95	Put	Currency Future	575.0000	477.0000	(17.043)	0	0	0
21/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	456.0000	531.0000	16.447	0	0	0
21/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,389.0000	1,231.0000	(11.375)	0	0	0
21/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,891.0000	1,708.0000	(9.677)	0	0	0
21/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	669.0000	557.0000	(16.741)	0	0	0
21/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	485.0000	562.0000	15.876	0	0	0
21/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	641.0000	536.0000	(16.381)	0	0	0
21/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,596.0000	1,427.0000	(10.589)	0	0	0
21/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,596.0000	1,427.0000	(10.589)	0	0	0
21/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	554.0000	459.0000	(17.148)	0	0	0
21/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	485.0000	562.0000	15.876	0	0	0
21/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,135.0000	972.0000	(14.361)	0	0	0
21/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	48.0000	34.0000	(29.167)	0	0	0
21/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,668.0000	1,495.0000	(10.372)	0	0	0
21/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	937.0000	788.0000	(15.902)	0	0	0
21/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	685.0000	773.0000	12.847	0	0	0
21/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,370.0000	2,169.0000	(8.481)	0	0	0
21/05/2009	£ / R	2009/12/14	12.10	Put	Currency Future	282.0000	223.0000	(20.922)	0	0	0
21/05/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,007.0000	1,143.0000	13.505	0	0	0
21/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	723.0000	808.0000	11.757	0	0	0
21/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	825.0000	924.0000	12.000	0	0	0
21/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	130.0000	155.0000	19.231	0	0	0
21/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,030.0000	1,172.0000	13.786	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,968.0000	1,782.0000	(9.451)	0	0	0
21/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,241.0000	3,019.0000	(6.850)	0	0	0
21/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	357.0000	418.0000	17.087	0	0	0
21/05/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,936.0000	3,169.0000	7.936	0	0	0
21/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	785.0000	644.0000	(17.962)	0	0	0
21/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,142.0000	1,295.0000	13.398	0	0	0
21/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,001.0000	847.0000	(15.385)	0	0	0
21/05/2009	£ / R	2009/12/14	9.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
21/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
21/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	903.0000	1,008.0000	11.628	0	0	0
21/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,392.0000	4,638.0000	5.601	0	0	0
21/05/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,896.0000	4,656.0000	(4.902)	0	0	0
21/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	258.0000	305.0000	18.217	0	0	0
21/05/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	923.0000	1,030.0000	11.593	0	0	0
21/05/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,371.0000	6,126.0000	(3.846)	0	0	0
21/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	789.0000	883.0000	11.914	0	0	0
21/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	597.0000	497.0000	(16.750)	0	0	0
21/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	42.0000	51.0000	21.429	0	0	0
21/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,046.0000	1,857.0000	(9.238)	0	0	0
21/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,085.0000	1,232.0000	13.548	0	0	0
21/05/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,470.0000	3,244.0000	(6.513)	0	0	0
21/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	755.0000	845.0000	11.921	0	0	0
21/05/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,889.0000	6,136.0000	4.194	0	0	0
21/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	120.0000	90.0000	(25.000)	0	0	0
21/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,067.0000	909.0000	(14.808)	0	0	0
21/05/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,202.0000	1,359.0000	13.062	0	0	0
21/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,323.0000	1,169.0000	(11.640)	0	0	0
21/05/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,653.0000	4,415.0000	(5.115)	0	0	0
21/05/2009	£ / R	2009/12/14	12.80	Put	Currency Future	513.0000	423.0000	(17.544)	0	0	0
21/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	814.0000	672.0000	(17.445)	0	0	0
21/05/2009	£ / R	2009/12/14	16.85	Call	Currency Future	108.0000	130.0000	20.370	0	0	0
21/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	612.0000	705.0000	15.196	0	0	0
21/05/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,670.0000	1,859.0000	11.317	0	0	0
21/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	226.0000	268.0000	18.584	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/12/14	15.35	Call	Currency Future	304.0000	357.0000	17.434	0	0	0
21/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	814.0000	672.0000	(17.445)	0	0	0
21/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	335.0000	393.0000	17.313	0	0	0
21/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,124.0000	5,879.0000	(4.001)	0	0	0
21/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,309.0000	2,526.0000	9.398	0	0	0
21/05/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,259.0000	1,104.0000	(12.311)	0	0	0
21/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,701.0000	3,944.0000	6.566	0	0	0
21/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,144.0000	4,389.0000	5.912	0	0	0
21/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
21/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
21/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	647.0000	740.0000	14.374	0	0	0
21/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	514.0000	596.0000	15.953	0	0	0
21/05/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,189.0000	5,436.0000	4.760	0	0	0
21/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,706.0000	2,935.0000	8.463	0	0	0
21/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,101.0000	940.0000	(14.623)	0	0	0
21/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
21/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	68.0000	49.0000	(27.941)	0	0	0
21/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	561.0000	649.0000	15.686	0	0	0
21/05/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,491.0000	1,327.0000	(10.999)	0	0	0
21/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	903.0000	1,008.0000	11.628	0	0	0
21/05/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,166.0000	1,972.0000	(8.957)	0	0	0
21/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,457.0000	1,295.0000	(11.119)	0	0	0
21/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	530.0000	613.0000	15.660	0	0	0
21/05/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,538.0000	2,332.0000	(8.117)	0	0	0
21/05/2009	£ / R	2009/12/14	12.35	Put	Currency Future	354.0000	284.0000	(19.774)	0	0	0
21/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,034.0000	878.0000	(15.087)	0	0	0
21/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,815.0000	1,635.0000	(9.917)	0	0	0
21/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,889.0000	3,658.0000	(5.940)	0	0	0
21/05/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,492.0000	1,670.0000	11.930	0	0	0
21/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	739.0000	826.0000	11.773	0	0	0
21/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	986.0000	1,114.0000	12.982	0	0	0
21/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	545.0000	631.0000	15.780	0	0	0
21/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	756.0000	622.0000	(17.725)	0	0	0
21/05/2009	£ / R	2009/12/14	13.20	Put	Currency Future	697.0000	578.0000	(17.073)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/12/14	14.85	Call	Currency Future	417.0000	486.0000	16.547	0	0	0
21/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,778.0000	1,600.0000	(10.011)	0	0	0
21/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	77.0000	93.0000	20.779	0	0	0
21/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,356.0000	1,200.0000	(11.504)	0	0	0
21/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,639.0000	5,886.0000	4.380	0	0	0
21/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	807.0000	904.0000	12.020	0	0	0
21/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,057.0000	1,202.0000	13.718	0	0	0
21/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,007.0000	1,819.0000	(9.367)	0	0	0
21/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	944.0000	1,058.0000	12.076	0	0	0
21/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,818.0000	6,572.0000	(3.608)	0	0	0
21/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	619.0000	516.0000	(16.640)	0	0	0
21/05/2009	£ / R	2009/12/14	14.25	Call	Currency Future	595.0000	686.0000	15.294	0	0	0
21/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	24.0000	29.0000	20.833	0	0	0
21/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	554.0000	459.0000	(17.148)	0	0	0
21/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,259.0000	1,104.0000	(12.311)	0	0	0
21/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	629.0000	725.0000	15.262	0	0	0
21/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,335.0000	5,093.0000	(4.536)	0	0	0
21/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	772.0000	864.0000	11.917	0	0	0
21/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,142.0000	1,295.0000	13.398	0	0	0
21/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,291.0000	1,139.0000	(11.774)	0	0	0
21/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,423.0000	1,263.0000	(11.244)	0	0	0
21/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	474.0000	389.0000	(17.932)	0	0	0
21/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	499.0000	579.0000	16.032	0	0	0
21/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	404.0000	471.0000	16.584	0	0	0
21/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	533.0000	441.0000	(17.261)	0	0	0
21/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,423.0000	1,263.0000	(11.244)	0	0	0
21/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,172.0000	1,326.0000	13.140	0	0	0
21/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	561.0000	649.0000	15.686	0	0	0
21/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	666.0000	757.0000	13.664	0	0	0
21/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	470.0000	546.0000	16.170	0	0	0
21/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	968.0000	818.0000	(15.496)	0	0	0
21/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	666.0000	757.0000	13.664	0	0	0
21/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,561.0000	1,393.0000	(10.762)	0	0	0
21/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,632.0000	1,460.0000	(10.539)	0	0	0
21/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,227.0000	1,071.0000	(12.714)	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
21/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,526.0000	1,360.0000	(10.878)	0	0	0
21/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,227.0000	1,071.0000	(12.714)	0	0	0
21/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	346.0000	405.0000	17.052	0	0	0
21/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	863.0000	965.0000	11.819	0	0	0
21/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	647.0000	740.0000	14.374	0	0	0
21/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	874.0000	729.0000	(16.590)	0	0	0
21/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	937.0000	788.0000	(15.902)	0	0	0
21/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,263.0000	1,425.0000	12.827	0	0	0
21/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,704.0000	1,529.0000	(10.270)	0	0	0
21/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	825.0000	924.0000	12.000	0	0	0
21/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	494.0000	406.0000	(17.814)	0	0	0
21/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,326.0000	1,493.0000	12.594	0	0	0
21/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,232.0000	1,391.0000	12.906	0	0	0
21/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	443.0000	515.0000	16.253	0	0	0
21/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,135.0000	972.0000	(14.361)	0	0	0
21/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	723.0000	808.0000	11.757	0	0	0
21/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	905.0000	759.0000	(16.133)	0	0	0
21/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	844.0000	700.0000	(17.062)	0	0	0
21/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	545.0000	631.0000	15.780	0	0	0
21/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	883.0000	986.0000	11.665	0	0	0
21/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,457.0000	1,295.0000	(11.119)	0	0	0
21/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	923.0000	1,030.0000	11.593	0	0	0
21/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	844.0000	945.0000	11.967	0	0	0
21/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	404.0000	471.0000	16.584	0	0	0
21/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	785.0000	644.0000	(17.962)	0	0	0
21/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,815.0000	1,635.0000	(9.917)	0	0	0
21/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	965.0000	1,085.0000	12.435	0	0	0
21/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,930.0000	1,745.0000	(9.585)	0	0	0
21/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	629.0000	725.0000	15.262	0	0	0
21/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	438.0000	357.0000	(18.493)	0	0	0
21/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,853.0000	1,671.0000	(9.822)	0	0	0
21/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	392.0000	457.0000	16.582	0	0	0
21/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	470.0000	546.0000	16.170	0	0	0
21/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	368.0000	430.0000	16.848	0	0	0
21/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,632.0000	1,460.0000	(10.539)	0	0	0
21/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,561.0000	1,393.0000	(10.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	499.0000	579.0000	16.032	0	0	0
21/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,101.0000	940.0000	(14.623)	0	0	0
21/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	704.0000	790.0000	12.216	0	0	0
21/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	739.0000	826.0000	11.773	0	0	0
21/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,165.0000	1,004.0000	(13.820)	0	0	0
21/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,291.0000	1,139.0000	(11.774)	0	0	0
21/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	726.0000	600.0000	(17.355)	0	0	0
21/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	685.0000	773.0000	12.847	0	0	0
21/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,196.0000	1,037.0000	(13.294)	0	0	0
21/05/2009	£ / R	2010/03/15			Currency Future	13.6841	13.9339	1.825	0.0000	0.0000	0
21/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	946.0000	818.0000	(13.531)	0	0	0
21/05/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,068.0000	931.0000	(12.828)	0	0	0
21/05/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,052.0000	1,165.0000	10.741	0	0	0
21/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,130.0000	1,252.0000	10.796	0	0	0
21/05/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,015.0000	1,125.0000	10.837	0	0	0
21/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,006.0000	874.0000	(13.121)	0	0	0
21/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,090.0000	1,208.0000	10.826	0	0	0
21/05/2009	£ / R	2010/03/15	17.80	Call	Currency Future	291.0000	326.0000	12.027	0	0	0
21/05/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,407.0000	4,192.0000	(4.879)	0	0	0
21/05/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,131.0000	991.0000	(12.378)	0	0	0
21/05/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,509.0000	3,300.0000	(5.956)	0	0	0
21/05/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,514.0000	1,686.0000	11.361	0	0	0
21/05/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,645.0000	2,449.0000	(7.410)	0	0	0
21/05/2009	£ / R	2010/03/15	10.80	Call	Currency Future	2,975.0000	3,215.0000	8.067	0	0	0
21/05/2009	£ / R	2010/03/15	10.80	Put	Currency Future	91.0000	81.0000	(10.989)	0	0	0
21/05/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,137.0000	2,343.0000	9.640	0	0	0
21/05/2009	£ / R	2010/03/15	11.80	Put	Currency Future	253.0000	209.0000	(17.391)	0	0	0
21/05/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,459.0000	1,621.0000	11.103	0	0	0
21/05/2009	£ / R	2010/03/15	9.80	Put	Currency Future	55.0000	46.0000	(16.364)	0	0	0
21/05/2009	£ / R	2010/03/15	14.80	Call	Currency Future	721.0000	797.0000	10.541	0	0	0
21/05/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,940.0000	4,180.0000	6.091	0	0	0
21/05/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,319.0000	4,101.0000	(5.047)	0	0	0
21/05/2009	£ / R	2010/03/15	16.80	Call	Currency Future	393.0000	434.0000	10.433	0	0	0
21/05/2009	£ / R	2010/03/15	17.70	Call	Currency Future	303.0000	335.0000	10.561	0	0	0
21/05/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,421.0000	3,212.0000	(6.109)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R 2010/03/15	16.70	Call	Currency Future	405.0000	446.0000	10.123	0	0	0
21/05/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,562.0000	2,367.0000	(7.611)	0	0	0
21/05/2009	£ / R 2010/03/15	12.80	Put	Currency Future	575.0000	487.0000	(15.304)	0	0	0
21/05/2009	£ / R 2010/03/15	14.70	Put	Currency Future	1,760.0000	1,590.0000	(9.659)	0	0	0
21/05/2009	£ / R 2010/03/15	14.80	Put	Currency Future	1,836.0000	1,663.0000	(9.423)	0	0	0
21/05/2009	£ / R 2010/03/15	15.80	Call	Currency Future	529.0000	583.0000	10.208	0	0	0
21/05/2009	£ / R 2010/03/15	15.70	Call	Currency Future	546.0000	600.0000	9.890	0	0	0
21/05/2009	£ / R 2010/03/15	14.70	Call	Currency Future	744.0000	824.0000	10.753	0	0	0
21/05/2009	£ / R 2010/03/15	12.70	Put	Currency Future	530.0000	452.0000	(14.717)	0	0	0
21/05/2009	£ / R 2010/03/15	15.60	Call	Currency Future	562.0000	619.0000	10.142	0	0	0
21/05/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,478.0000	2,285.0000	(7.789)	0	0	0
21/05/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,686.0000	1,518.0000	(9.964)	0	0	0
21/05/2009	£ / R 2010/03/15	12.60	Put	Currency Future	492.0000	418.0000	(15.041)	0	0	0
21/05/2009	£ / R 2010/03/15	11.70	Call	Currency Future	2,215.0000	2,424.0000	9.436	0	0	0
21/05/2009	£ / R 2010/03/15	16.60	Call	Currency Future	417.0000	459.0000	10.072	0	0	0
21/05/2009	£ / R 2010/03/15	16.60	Put	Currency Future	3,333.0000	3,125.0000	(6.241)	0	0	0
21/05/2009	£ / R 2010/03/15	17.60	Put	Currency Future	4,228.0000	4,010.0000	(5.156)	0	0	0
21/05/2009	£ / R 2010/03/15	17.60	Call	Currency Future	312.0000	344.0000	10.256	0	0	0
21/05/2009	£ / R 2010/03/15	9.70	Call	Currency Future	4,037.0000	4,275.0000	5.895	0	0	0
21/05/2009	£ / R 2010/03/15	10.70	Call	Currency Future	3,065.0000	3,311.0000	8.026	0	0	0
21/05/2009	£ / R 2010/03/15	10.70	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
21/05/2009	£ / R 2010/03/15	9.70	Put	Currency Future	53.0000	41.0000	(22.642)	0	0	0
21/05/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,577.0000	1,752.0000	11.097	0	0	0
21/05/2009	£ / R 2010/03/15	11.60	Put	Currency Future	210.0000	173.0000	(17.619)	0	0	0
21/05/2009	£ / R 2010/03/15	14.60	Call	Currency Future	770.0000	852.0000	10.649	0	0	0
21/05/2009	£ / R 2010/03/15	10.60	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
21/05/2009	£ / R 2010/03/15	15.50	Call	Currency Future	579.0000	638.0000	10.190	0	0	0
21/05/2009	£ / R 2010/03/15	15.50	Put	Currency Future	2,395.0000	2,204.0000	(7.975)	0	0	0
21/05/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,612.0000	1,447.0000	(10.236)	0	0	0
21/05/2009	£ / R 2010/03/15	16.50	Call	Currency Future	429.0000	473.0000	10.256	0	0	0
21/05/2009	£ / R 2010/03/15	17.50	Call	Currency Future	321.0000	354.0000	10.280	0	0	0
21/05/2009	£ / R 2010/03/15	17.50	Put	Currency Future	4,137.0000	3,920.0000	(5.245)	0	0	0
21/05/2009	£ / R 2010/03/15	16.50	Put	Currency Future	3,245.0000	3,039.0000	(6.348)	0	0	0
21/05/2009	£ / R 2010/03/15	14.50	Call	Currency Future	796.0000	881.0000	10.678	0	0	0
21/05/2009	£ / R 2010/03/15	12.50	Put	Currency Future	457.0000	386.0000	(15.536)	0	0	0
21/05/2009	£ / R 2010/03/15	12.50	Call	Currency Future	1,641.0000	1,820.0000	10.908	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,226.0000	4,465.0000	5.655	0	0	0
21/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	41.0000	31.0000	(24.390)	0	0	0
21/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,258.0000	3,505.0000	7.581	0	0	0
21/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	74.0000	71.0000	(4.054)	0	0	0
21/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,294.0000	2,506.0000	9.241	0	0	0
21/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	191.0000	156.0000	(18.325)	0	0	0
21/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,375.0000	2,590.0000	9.053	0	0	0
21/05/2009	£ / R	2010/03/15	11.70	Put	Currency Future	231.0000	190.0000	(17.749)	0	0	0
21/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	47.0000	36.0000	(23.404)	0	0	0
21/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,162.0000	3,408.0000	7.780	0	0	0
21/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,131.0000	4,370.0000	5.786	0	0	0
21/05/2009	£ / R	2010/06/14			Currency Future	13.8783	14.1321	1.829	0.0000	0.0000	0
21/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	80.0000	66.0000	(17.500)	0	0	0
21/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	109.0000	91.0000	(16.514)	0	0	0
21/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,858.0000	4,098.0000	6.221	0	0	0
21/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	764.0000	820.0000	7.330	0	0	0
21/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	592.0000	633.0000	6.926	0	0	0
21/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,291.0000	5,541.0000	4.725	0	0	0
21/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,421.0000	4,664.0000	5.496	0	0	0
21/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	43.0000	32.0000	(25.581)	0	0	0
21/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,212.0000	1,308.0000	7.921	0	0	0
21/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,529.0000	1,360.0000	(11.053)	0	0	0
21/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,537.0000	2,745.0000	8.199	0	0	0
21/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,487.0000	3,723.0000	6.768	0	0	0
21/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,233.0000	1,076.0000	(12.733)	0	0	0
21/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	240.0000	196.0000	(18.333)	0	0	0
21/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,240.0000	6,007.0000	(3.734)	0	0	0
21/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	259.0000	212.0000	(18.147)	0	0	0
21/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,891.0000	2,058.0000	8.831	0	0	0
21/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,516.0000	4,760.0000	5.403	0	0	0
21/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	448.0000	479.0000	6.920	0	0	0
21/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	960.0000	820.0000	(14.583)	0	0	0
21/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,228.0000	2,034.0000	(8.707)	0	0	0
21/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,889.0000	4,661.0000	(4.664)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	769.0000	647.0000	(15.865)	0	0	0
21/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	623.0000	665.0000	6.742	0	0	0
21/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	513.0000	426.0000	(16.959)	0	0	0
21/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,058.0000	1,142.0000	7.940	0	0	0
21/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,892.0000	6,655.0000	(3.439)	0	0	0
21/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,045.0000	2,833.0000	(6.962)	0	0	0
21/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,386.0000	2,188.0000	(8.298)	0	0	0
21/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	218.0000	239.0000	9.633	0	0	0
21/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,389.0000	1,502.0000	8.135	0	0	0
21/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	483.0000	516.0000	6.832	0	0	0
21/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,214.0000	3,001.0000	(6.627)	0	0	0
21/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,905.0000	3,684.0000	(5.659)	0	0	0
21/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,618.0000	2,828.0000	8.021	0	0	0
21/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	170.0000	187.0000	10.000	0	0	0
21/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	806.0000	866.0000	7.444	0	0	0
21/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,012.0000	1,092.0000	7.905	0	0	0
21/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	932.0000	794.0000	(14.807)	0	0	0
21/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,548.0000	1,679.0000	8.463	0	0	0
21/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	849.0000	717.0000	(15.548)	0	0	0
21/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	377.0000	402.0000	6.631	0	0	0
21/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,634.0000	1,460.0000	(10.649)	0	0	0
21/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,510.0000	5,285.0000	(4.083)	0	0	0
21/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,495.0000	1,327.0000	(11.237)	0	0	0
21/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,169.0000	3,947.0000	(5.325)	0	0	0
21/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	876.0000	742.0000	(15.297)	0	0	0
21/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,248.0000	1,349.0000	8.093	0	0	0
21/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	655.0000	700.0000	6.870	0	0	0
21/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,022.0000	2,197.0000	8.655	0	0	0
21/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	904.0000	768.0000	(15.044)	0	0	0
21/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,395.0000	1,231.0000	(11.756)	0	0	0
21/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,876.0000	2,668.0000	(7.232)	0	0	0
21/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	443.0000	365.0000	(17.607)	0	0	0
21/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,123.0000	1,213.0000	8.014	0	0	0
21/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,706.0000	1,861.0000	9.086	0	0	0
21/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	289.0000	317.0000	9.689	0	0	0
21/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,734.0000	5,986.0000	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
21/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	628.0000	529.0000	(15.764)	0	0	0
21/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,267.0000	1,369.0000	8.051	0	0	0
21/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
21/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,454.0000	1,574.0000	8.253	0	0	0
21/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,212.0000	1,308.0000	7.921	0	0	0
21/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,432.0000	1,550.0000	8.240	0	0	0
21/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	51.0000	38.0000	(25.490)	0	0	0
21/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,798.0000	4,570.0000	(4.752)	0	0	0
21/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,233.0000	1,076.0000	(12.733)	0	0	0
21/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,170.0000	1,016.0000	(13.162)	0	0	0
21/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,279.0000	4,521.0000	5.656	0	0	0
21/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,074.0000	1,159.0000	7.914	0	0	0
21/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,367.0000	1,479.0000	8.193	0	0	0
21/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,909.0000	3,128.0000	7.528	0	0	0
21/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,140.0000	1,232.0000	8.070	0	0	0
21/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,362.0000	1,199.0000	(11.968)	0	0	0
21/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	989.0000	847.0000	(14.358)	0	0	0
21/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,844.0000	4,615.0000	(4.727)	0	0	0
21/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	785.0000	843.0000	7.389	0	0	0
21/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,087.0000	2,875.0000	(6.868)	0	0	0
21/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,307.0000	2,111.0000	(8.496)	0	0	0
21/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	372.0000	397.0000	6.720	0	0	0
21/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	477.0000	394.0000	(17.400)	0	0	0
21/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,949.0000	3,728.0000	(5.596)	0	0	0
21/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,139.0000	987.0000	(13.345)	0	0	0
21/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	477.0000	510.0000	6.918	0	0	0
21/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,704.0000	1,528.0000	(10.329)	0	0	0
21/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,556.0000	3,340.0000	(6.074)	0	0	0
21/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	616.0000	657.0000	6.656	0	0	0
21/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,410.0000	1,526.0000	8.227	0	0	11,194
21/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	368.0000	393.0000	6.793	0	0	0
21/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	983.0000	1,060.0000	7.833	0	0	0
21/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	534.0000	572.0000	7.116	0	0	0
21/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,477.0000	1,599.0000	8.260	0	0	0
21/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	796.0000	854.0000	7.286	0	0	0
21/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,956.0000	2,127.0000	8.742	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
21/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,797.0000	1,958.0000	8.959	0	0	0
21/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,193.0000	1,288.0000	7.963	0	0	0
21/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	181.0000	146.0000	(19.337)	0	0	0
21/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,267.0000	2,072.0000	(8.602)	0	0	0
21/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,175.0000	1,269.0000	8.000	0	0	0
21/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,124.0000	3,354.0000	7.362	0	0	0
21/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	734.0000	787.0000	7.221	0	0	0
21/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,677.0000	1,830.0000	9.123	0	0	0
21/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,297.0000	1,137.0000	(12.336)	0	0	0
21/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,982.0000	6,235.0000	4.229	0	0	0
21/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	501.0000	536.0000	6.986	0	0	0
21/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,989.0000	2,161.0000	8.648	0	0	0
21/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	146.0000	122.0000	(16.438)	0	0	0
21/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,642.0000	3,425.0000	(5.958)	0	0	0
21/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	460.0000	379.0000	(17.609)	0	0	0
21/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
21/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,506.0000	2,305.0000	(8.021)	0	0	0
21/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,230.0000	1,328.0000	7.967	0	0	0
21/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	337.0000	370.0000	9.792	0	0	0
21/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	649.0000	548.0000	(15.562)	0	0	0
21/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,047.0000	4,284.0000	5.856	0	0	0
21/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	38.0000	28.0000	(26.316)	0	0	0
21/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,564.0000	4,808.0000	5.346	0	0	0
21/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,773.0000	3,554.0000	(5.804)	0	0	0
21/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,265.0000	1,106.0000	(12.569)	0	0	0
21/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	68.0000	52.0000	(23.529)	0	0	0
21/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	35.0000	26.0000	(25.714)	0	0	0
21/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	569.0000	476.0000	(16.344)	0	0	0
21/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	631.0000	674.0000	6.815	0	0	0
21/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	459.0000	491.0000	6.972	0	0	11,194
21/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,625.0000	3,863.0000	6.566	0	0	0
21/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	200.0000	219.0000	9.500	0	0	0
21/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,202.0000	1,046.0000	(12.978)	0	0	0
21/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	381.0000	407.0000	6.824	0	0	0
21/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,471.0000	6,237.0000	(3.616)	0	0	0
21/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,109.0000	4,888.0000	(4.326)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,753.0000	4,525.0000	(4.797)	0	0	0
21/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,186.0000	4,426.0000	5.733	0	0	0
21/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,130.0000	2,917.0000	(6.805)	0	0	0
21/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	58.0000	44.0000	(24.138)	0	0	0
21/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	471.0000	504.0000	7.006	0	0	0
21/05/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,329.0000	1,168.0000	(12.114)	0	0	0
21/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,579.0000	3,816.0000	6.622	0	0	0
21/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	101.0000	84.0000	(16.832)	0	0	0
21/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,700.0000	2,912.0000	7.852	0	0	0
21/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	222.0000	180.0000	(18.919)	0	0	0
21/05/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,157.0000	1,250.0000	8.038	0	0	0
21/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,042.0000	1,125.0000	7.965	0	0	0
21/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,081.0000	3,859.0000	(5.440)	0	0	0
21/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,259.0000	3,491.0000	7.119	0	0	0
21/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,993.0000	3,772.0000	(5.535)	0	0	0
21/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	324.0000	268.0000	(17.284)	0	0	0
21/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	608.0000	649.0000	6.743	0	0	0
21/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,418.0000	2,621.0000	8.395	0	0	0
21/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,564.0000	1,393.0000	(10.934)	0	0	0
21/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	131.0000	109.0000	(16.794)	0	0	0
21/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,189.0000	1,996.0000	(8.817)	0	0	0
21/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	608.0000	511.0000	(15.954)	0	0	0
21/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	818.0000	879.0000	7.457	0	0	0
21/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	405.0000	433.0000	6.914	0	0	0
21/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,302.0000	2,500.0000	8.601	0	0	0
21/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,527.0000	4,301.0000	(4.992)	0	0	0
21/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	489.0000	523.0000	6.953	0	0	0
21/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	520.0000	557.0000	7.115	0	0	0
21/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	290.0000	239.0000	(17.586)	0	0	0
21/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,003.0000	2,792.0000	(7.026)	0	0	0
21/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,736.0000	1,893.0000	9.044	0	0	0
21/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,861.0000	3,641.0000	(5.698)	0	0	0
21/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,793.0000	2,586.0000	(7.411)	0	0	0
21/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,741.0000	2,955.0000	7.807	0	0	0
21/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	671.0000	718.0000	7.004	0	0	0
21/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,998.0000	1,811.0000	(9.359)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	876.0000	943.0000	7.648	0	0	0
21/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,303.0000	4,080.0000	(5.182)	0	0	0
21/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	97.0000	81.0000	(16.495)	0	0	0
21/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	431.0000	462.0000	7.193	0	0	0
21/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	555.0000	595.0000	7.207	0	0	0
21/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	213.0000	173.0000	(18.779)	0	0	0
21/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	453.0000	485.0000	7.064	0	0	0
21/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,125.0000	3,903.0000	(5.382)	0	0	0
21/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	941.0000	1,014.0000	7.758	0	0	0
21/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,813.0000	1,632.0000	(9.983)	0	0	0
21/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,427.0000	3,213.0000	(6.245)	0	0	0
21/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,587.0000	2,384.0000	(7.847)	0	0	0
21/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	715.0000	766.0000	7.133	0	0	0
21/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,648.0000	1,799.0000	9.163	0	0	0
21/05/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,905.0000	4,144.0000	6.120	0	0	0
21/05/2009	£ / R	2010/06/14	18.55	Call	Currency Future	349.0000	379.0000	8.596	0	0	0
21/05/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,021.0000	4,797.0000	(4.461)	0	0	0
21/05/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,256.0000	3,044.0000	(6.511)	0	0	0
21/05/2009	£ / R	2010/06/14	16.55	Call	Currency Future	585.0000	626.0000	7.009	0	0	0
21/05/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,426.0000	2,227.0000	(8.203)	0	0	0
21/05/2009	£ / R	2010/06/14	15.55	Call	Currency Future	754.0000	809.0000	7.294	0	0	0
21/05/2009	£ / R	2010/06/14	10.05	Put	Currency Future	77.0000	62.0000	(19.481)	0	0	0
21/05/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,994.0000	3,218.0000	7.482	0	0	0
21/05/2009	£ / R	2010/06/14	11.05	Put	Currency Future	166.0000	136.0000	(18.072)	0	0	0
21/05/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,194.0000	2,382.0000	8.569	0	0	0
21/05/2009	£ / R	2010/06/14	12.05	Put	Currency Future	366.0000	300.0000	(18.033)	0	0	0
21/05/2009	£ / R	2010/06/14	13.05	Put	Currency Future	744.0000	626.0000	(15.860)	0	0	0
21/05/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,572.0000	1,708.0000	8.651	0	0	0
21/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	670.0000	567.0000	(15.373)	0	0	0
21/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,999.0000	4,237.0000	5.951	0	0	0
21/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	694.0000	586.0000	(15.562)	0	0	0
21/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,622.0000	1,768.0000	9.001	0	0	0
21/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	71.0000	55.0000	(22.535)	0	0	0
21/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	337.0000	279.0000	(17.211)	0	0	0
21/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	152.0000	126.0000	(17.105)	0	0	0
21/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,081.0000	3,308.0000	7.368	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,266.0000	2,461.0000	8.605	0	0	0
21/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,346.0000	2,149.0000	(8.397)	0	0	0
21/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	774.0000	831.0000	7.364	0	0	0
21/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,172.0000	2,959.0000	(6.715)	0	0	0
21/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	600.0000	641.0000	6.833	0	0	0
21/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,933.0000	4,706.0000	(4.602)	0	0	0
21/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,037.0000	3,815.0000	(5.499)	0	0	0
21/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	361.0000	388.0000	7.479	0	0	0
21/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	465.0000	497.0000	6.882	0	0	0
21/05/2009	€ / R	2009/06/12			Currency Future	11.5214	11.6636	1.234	11.5400	11.5400	24,480
21/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,385.0000	1,246.0000	(10.036)	0	0	0
21/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,379.0000	2,237.0000	(5.969)	0	0	0
21/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	489.0000	602.0000	23.108	0	0	0
21/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,579.0000	2,436.0000	(5.545)	0	0	0
21/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	867.0000	739.0000	(14.764)	0	0	0
21/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	311.0000	221.0000	(28.939)	0	0	0
21/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,679.0000	2,536.0000	(5.338)	0	0	0
21/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	34.0000	46.0000	35.294	0	0	0
21/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,629.0000	2,486.0000	(5.439)	0	0	0
21/05/2009	€ / R	2009/06/12	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	2,079.0000	1,937.0000	(6.830)	0	0	0
21/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	912.0000	782.0000	(14.254)	0	0	0
21/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	489.0000	602.0000	23.108	0	0	0
21/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	79.0000	46.0000	(41.772)	0	0	0
21/05/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,780.0000	1,639.0000	(7.921)	0	0	0
21/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,679.0000	2,536.0000	(5.338)	0	0	0
21/05/2009	€ / R	2009/06/12	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,483.0000	1,343.0000	(9.440)	0	0	0
21/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
21/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	316.0000	407.0000	28.797	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/05/2009	€ / R	2009/06/12	11.75	Call	Currency Future	153.0000	195.0000	27.451	0	0	0
21/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	3,079.0000	2,936.0000	(4.644)	0	0	0
21/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,529.0000	2,386.0000	(5.654)	0	0	0
21/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	67.0000	89.0000	32.836	0	0	0
21/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	145.0000	94.0000	(35.172)	0	0	0
21/05/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,434.0000	1,294.0000	(9.763)	0	0	0
21/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,779.0000	2,636.0000	(5.146)	0	0	0
21/05/2009	€ / R	2009/06/12	13.45	Put	Currency Future	1,929.0000	1,788.0000	(7.309)	0	0	0
21/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	39.0000	53.0000	35.897	0	0	0
21/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,582.0000	1,441.0000	(8.913)	0	0	0
21/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,337.0000	1,198.0000	(10.396)	0	0	0
21/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	451.0000	560.0000	24.169	0	0	0
21/05/2009	€ / R	2009/06/12	13.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/05/2009	€ / R	2009/06/12	13.20	Put	Currency Future	1,681.0000	1,540.0000	(8.388)	0	0	0
21/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,879.0000	2,736.0000	(4.967)	0	0	0
21/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,529.0000	2,386.0000	(5.654)	0	0	0
21/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
21/05/2009	€ / R	2009/06/12	13.25	Put	Currency Future	1,730.0000	1,589.0000	(8.150)	0	0	0
21/05/2009	€ / R	2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	382.0000	281.0000	(26.440)	0	0	0
21/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
21/05/2009	€ / R	2009/06/12	12.00	Put	Currency Future	575.0000	461.0000	(19.826)	0	0	0
21/05/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,533.0000	1,392.0000	(9.198)	0	0	0
21/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	219.0000	283.0000	29.224	0	0	0
21/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,288.0000	1,150.0000	(10.714)	0	0	0
21/05/2009	€ / R	2009/06/12	12.00	Call	Currency Future	97.0000	124.0000	27.835	0	0	0
21/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,179.0000	2,037.0000	(6.517)	0	0	0
21/05/2009	€ / R	2009/06/12	11.55	Put	Currency Future	248.0000	169.0000	(31.855)	0	0	0
21/05/2009	€ / R	2009/06/12	14.85	Put	Currency Future	3,329.0000	3,186.0000	(4.296)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	67.0000	38.0000	(43.284)	0	0	0
21/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	45.0000	60.0000	33.333	0	0	0
21/05/2009	€ / R 2009/06/12	12.95	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
21/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	183.0000	235.0000	28.415	0	0	0
21/05/2009	€ / R 2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,240.0000	1,102.0000	(11.129)	0	0	0
21/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,880.0000	1,738.0000	(7.553)	0	0	0
21/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
21/05/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,529.0000	3,386.0000	(4.052)	0	0	0
21/05/2009	€ / R 2009/06/12	12.75	Call	Currency Future	11.0000	16.0000	45.455	0	0	0
21/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
21/05/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,979.0000	2,836.0000	(4.800)	0	0	0
21/05/2009	€ / R 2009/06/12	12.20	Call	Currency Future	58.0000	79.0000	36.207	0	0	0
21/05/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,229.0000	3,086.0000	(4.429)	0	0	0
21/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,385.0000	1,246.0000	(10.036)	0	0	0
21/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,129.0000	1,987.0000	(6.670)	0	0	0
21/05/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.20	Put	Currency Future	737.0000	615.0000	(16.554)	0	0	0
21/05/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
21/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,129.0000	1,987.0000	(6.670)	0	0	0
21/05/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,097.0000	962.0000	(12.306)	0	0	0
21/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,379.0000	3,236.0000	(4.232)	0	0	0
21/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.00	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
21/05/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,429.0000	3,286.0000	(4.170)	0	0	0
21/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
21/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	823.0000	697.0000	(15.310)	0	0	0
21/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	2,029.0000	1,887.0000	(6.999)	0	0	0
21/05/2009	€ / R	2009/06/12	11.20	Call	Currency Future	414.0000	519.0000	25.362	0	0	0
21/05/2009	€ / R	2009/06/12	14.55	Put	Currency Future	3,029.0000	2,886.0000	(4.721)	0	0	0
21/05/2009	€ / R	2009/06/12	10.90	Call	Currency Future	654.0000	780.0000	19.266	0	0	0
21/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	1,050.0000	916.0000	(12.762)	0	0	0
21/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,830.0000	1,688.0000	(7.760)	0	0	0
21/05/2009	€ / R	2009/06/12	13.50	Put	Currency Future	1,979.0000	1,837.0000	(7.175)	0	0	0
21/05/2009	€ / R	2009/06/12	15.20	Put	Currency Future	3,679.0000	3,536.0000	(3.887)	0	0	0
21/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	912.0000	782.0000	(14.254)	0	0	0
21/05/2009	€ / R	2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	10.90	Put	Currency Future	33.0000	17.0000	(48.485)	0	0	0
21/05/2009	€ / R	2009/06/12	12.70	Put	Currency Future	1,192.0000	1,055.0000	(11.493)	0	0	0
21/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,279.0000	2,137.0000	(6.231)	0	0	0
21/05/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,229.0000	2,087.0000	(6.371)	0	0	0
21/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	21.0000	30.0000	42.857	0	0	0
21/05/2009	€ / R	2009/06/12	14.35	Put	Currency Future	2,829.0000	2,686.0000	(5.055)	0	0	0
21/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
21/05/2009	€ / R	2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	67.0000	38.0000	(43.284)	0	0	0
21/05/2009	€ / R	2009/06/12	12.70	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
21/05/2009	€ / R	2009/06/12	14.70	Put	Currency Future	3,179.0000	3,036.0000	(4.498)	0	0	0
21/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	1,097.0000	962.0000	(12.306)	0	0	0
21/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	183.0000	235.0000	28.415	0	0	0
21/05/2009	€ / R	2009/06/12	14.25	Put	Currency Future	2,729.0000	2,586.0000	(5.240)	0	0	0
21/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	39.0000	53.0000	35.897	0	0	0
21/05/2009	€ / R	2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.20	Put	Currency Future	93.0000	56.0000	(39.785)	0	0	0
21/05/2009	€ / R	2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	867.0000	739.0000	(14.764)	0	0	0
21/05/2009	€ / R	2009/06/12	13.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,629.0000	2,486.0000	(5.439)	0	0	0
21/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,288.0000	1,150.0000	(10.714)	0	0	0
21/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	311.0000	221.0000	(28.939)	0	0	0
21/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,179.0000	2,037.0000	(6.517)	0	0	0
21/05/2009	€ / R	2009/06/12	14.45	Put	Currency Future	2,929.0000	2,786.0000	(4.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,144.0000	1,008.0000	(11.888)	0	0	0
21/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	614.0000	500.0000	(18.567)	0	0	0
21/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,631.0000	1,490.0000	(8.645)	0	0	0
21/05/2009	€ / R 2009/06/12	14.65	Put	Currency Future	3,129.0000	2,986.0000	(4.570)	0	0	0
21/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	200.0000	258.0000	29.000	0	0	0
21/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	67.0000	89.0000	32.836	0	0	0
21/05/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.80	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
21/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	279.0000	194.0000	(30.466)	0	0	0
21/05/2009	€ / R 2009/06/12	12.05	Call	Currency Future	86.0000	114.0000	32.558	0	0	0
21/05/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
21/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	200.0000	258.0000	29.000	0	0	0
21/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	695.0000	576.0000	(17.122)	0	0	0
21/05/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,621.0000	5,764.0000	2.544	0	0	0
21/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	11.70	Put	Currency Future	346.0000	250.0000	(27.746)	0	0	0
21/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,779.0000	3,636.0000	(3.784)	0	0	0
21/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
21/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	695.0000	576.0000	(17.122)	0	0	0
21/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	145.0000	94.0000	(35.172)	0	0	0
21/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,337.0000	1,198.0000	(10.396)	0	0	0
21/05/2009	€ / R 2009/06/12	11.70	Call	Currency Future	167.0000	214.0000	28.144	0	0	0
21/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,279.0000	3,136.0000	(4.361)	0	0	0
21/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,079.0000	1,937.0000	(6.830)	0	0	0
21/05/2009	€ / R 2009/06/12	11.35	Call	Currency Future	316.0000	407.0000	28.797	0	0	0
21/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,830.0000	1,688.0000	(7.760)	0	0	0
21/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	614.0000	500.0000	(18.567)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	86.0000	114.0000	32.558	0	0	0
21/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,379.0000	3,236.0000	(4.232)	0	0	0
21/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	34.0000	46.0000	35.294	0	0	0
21/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,144.0000	1,008.0000	(11.888)	0	0	0
21/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,880.0000	1,738.0000	(7.553)	0	0	0
21/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
21/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,279.0000	3,136.0000	(4.361)	0	0	0
21/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,631.0000	1,490.0000	(8.645)	0	0	0
21/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,379.0000	2,237.0000	(5.969)	0	0	0
21/05/2009	€ / R	2009/06/12	12.45	Call	Currency Future	29.0000	40.0000	37.931	0	0	0
21/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,582.0000	1,441.0000	(8.913)	0	0	0
21/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	21.0000	30.0000	42.857	0	0	0
21/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.30	Put	Currency Future	126.0000	79.0000	(37.302)	0	0	0
21/05/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,533.0000	1,392.0000	(9.198)	0	0	0
21/05/2009	€ / R	2009/06/12	11.90	Call	Currency Future	118.0000	148.0000	25.424	0	0	0
21/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,779.0000	3,636.0000	(3.784)	0	0	0
21/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	11.30	Call	Currency Future	347.0000	443.0000	27.666	0	0	0
21/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
21/05/2009	€ / R	2009/06/12	11.90	Put	Currency Future	497.0000	385.0000	(22.535)	0	0	0
21/05/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	12.45	Put	Currency Future	958.0000	826.0000	(13.779)	0	0	0
21/05/2009	€ / R	2009/06/12	12.50	Put	Currency Future	1,004.0000	871.0000	(13.247)	0	0	0
21/05/2009	€ / R	2009/06/12	15.40	Put	Currency Future	3,879.0000	3,736.0000	(3.687)	0	0	0
21/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,279.0000	2,137.0000	(6.231)	0	0	0
21/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	279.0000	194.0000	(30.466)	0	0	0
21/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
21/05/2009	€ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	12.50	Call	Currency Future	25.0000	34.0000	36.000	0	0	0
21/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	3,979.0000	3,836.0000	(3.594)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,050.0000	916.0000	(12.762)	0	0	0
21/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,579.0000	3,436.0000	(3.996)	0	0	0
21/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,479.0000	3,336.0000	(4.110)	0	0	0
21/05/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,479.0000	2,336.0000	(5.768)	0	0	0
21/05/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,879.0000	2,736.0000	(4.967)	0	0	0
21/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,579.0000	2,436.0000	(5.545)	0	0	0
21/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,779.0000	2,636.0000	(5.146)	0	0	0
21/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,079.0000	2,936.0000	(4.644)	0	0	0
21/05/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,429.0000	2,287.0000	(5.846)	0	0	0
21/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	15.60	Put	Currency Future	4,079.0000	3,936.0000	(3.506)	0	0	0
21/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,780.0000	1,639.0000	(7.921)	0	0	0
21/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	11.50	Put	Currency Future	219.0000	147.0000	(32.877)	0	0	0
21/05/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,721.0000	2,864.0000	5.255	0	0	0
21/05/2009	€ / R 2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,029.0000	1,887.0000	(6.999)	0	0	0
21/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,221.0000	4,364.0000	3.388	0	0	0
21/05/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,329.0000	2,187.0000	(6.097)	0	0	0
21/05/2009	€ / R 2009/06/12	11.50	Call	Currency Future	240.0000	311.0000	29.583	0	0	0
21/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	457.0000	349.0000	(23.632)	0	0	0
21/05/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,721.0000	5,864.0000	2.500	0	0	0
21/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	823.0000	697.0000	(15.310)	0	0	0
21/05/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,223.0000	1,364.0000	11.529	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2009/06/12	10.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/05/2009	€ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	16.30	Put	Currency Future	4,779.0000	4,636.0000	(2.992)	0	0	0
21/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	129.0000	162.0000	25.581	0	0	0
21/05/2009	€ / R	2009/06/12	17.80	Put	Currency Future	6,279.0000	6,136.0000	(2.277)	0	0	0
21/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	45.0000	60.0000	33.333	0	0	0
21/05/2009	€ / R	2009/06/12	11.05	Call	Currency Future	528.0000	645.0000	22.159	0	0	0
21/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	57.0000	32.0000	(43.860)	0	0	0
21/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	451.0000	560.0000	24.169	0	0	0
21/05/2009	€ / R	2009/06/12	11.25	Call	Currency Future	379.0000	480.0000	26.649	0	0	0
21/05/2009	€ / R	2009/06/12	12.25	Call	Currency Future	51.0000	69.0000	35.294	0	0	0
21/05/2009	€ / R	2009/06/12	11.25	Put	Currency Future	108.0000	66.0000	(38.889)	0	0	0
21/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	79.0000	46.0000	(41.772)	0	0	0
21/05/2009	€ / R	2009/06/12	12.25	Put	Currency Future	780.0000	655.0000	(16.026)	0	0	0
21/05/2009	€ / R	2009/06/12	11.95	Call	Currency Future	109.0000	136.0000	24.771	0	0	0
21/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	457.0000	349.0000	(23.632)	0	0	0
21/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	76.0000	101.0000	32.895	0	0	0
21/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	129.0000	162.0000	25.581	0	0	0
21/05/2009	€ / R	2009/06/12	11.95	Put	Currency Future	537.0000	422.0000	(21.415)	0	0	0
21/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	76.0000	101.0000	32.895	0	0	0
21/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	654.0000	537.0000	(17.890)	0	0	0
21/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	654.0000	537.0000	(17.890)	0	0	0
21/05/2009	€ / R	2009/06/12	11.80	Call	Currency Future	140.0000	178.0000	27.143	0	0	0
21/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	569.0000	689.0000	21.090	0	0	0
21/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	419.0000	314.0000	(25.060)	0	0	0
21/05/2009	€ / R	2009/06/12	11.40	Call	Currency Future	289.0000	373.0000	29.066	0	0	0
21/05/2009	€ / R	2009/06/12	11.00	Put	Currency Future	48.0000	26.0000	(45.833)	0	0	0
21/05/2009	€ / R	2009/06/12	6.25	Call	Currency Future	5,271.0000	5,414.0000	2.713	0	0	0
21/05/2009	€ / R	2009/06/12	11.40	Put	Currency Future	167.0000	110.0000	(34.132)	0	0	0
21/05/2009	€ / R	2009/06/12	11.45	Call	Currency Future	263.0000	341.0000	29.658	0	0	0
21/05/2009	€ / R	2009/06/12	11.45	Put	Currency Future	192.0000	127.0000	(33.854)	0	0	0
21/05/2009	€ / R	2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	10.75	Call	Currency Future	789.0000	922.0000	16.857	0	0	0
21/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,271.0000	2,414.0000	6.297	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	7.75	Call	Currency Future	3,771.0000	3,914.0000	3.792	0	0	0
21/05/2009	€ / R	2009/06/12	10.75	Put	Currency Future	17.0000	8.0000	(52.941)	0	0	0
21/05/2009	€ / R	2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,729.0000	3,586.0000	(3.835)	0	0	0
21/05/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,229.0000	5,086.0000	(2.735)	0	0	0
21/05/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,729.0000	6,586.0000	(2.125)	0	0	0
21/05/2009	€ / R	2009/06/12	7.40	Call	Currency Future	4,121.0000	4,264.0000	3.470	0	0	0
21/05/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,879.0000	4,736.0000	(2.931)	0	0	0
21/05/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,379.0000	6,236.0000	(2.242)	0	0	0
21/05/2009	€ / R	2009/06/12	10.40	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
21/05/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	10.40	Call	Currency Future	1,124.0000	1,265.0000	12.544	0	0	0
21/05/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,621.0000	2,764.0000	5.456	0	0	0
21/05/2009	€ / R	2009/09/14			Currency Future	11.6993	11.8483	1.274	11.9100	11.9100	5,184
21/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,210.0000	2,079.0000	(5.928)	0	0	0
21/05/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,586.0000	2,449.0000	(5.298)	0	0	0
21/05/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,923.0000	2,782.0000	(4.824)	0	0	0
21/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	461.0000	527.0000	14.317	0	0	0
21/05/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,673.0000	1,555.0000	(7.053)	0	0	0
21/05/2009	€ / R	2009/09/14	13.95	Call	Currency Future	52.0000	68.0000	30.769	0	0	0
21/05/2009	€ / R	2009/09/14	12.95	Call	Currency Future	171.0000	210.0000	22.807	0	0	0
21/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	247.0000	298.0000	20.648	0	0	0
21/05/2009	€ / R	2009/09/14	13.15	Call	Currency Future	137.0000	171.0000	24.818	0	0	0
21/05/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,303.0000	2,170.0000	(5.775)	0	0	0
21/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,341.0000	1,235.0000	(7.905)	0	0	0
21/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
21/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	474.0000	404.0000	(14.768)	0	0	0
21/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,148.0000	1,050.0000	(8.537)	0	0	0
21/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	59.0000	77.0000	30.508	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/09/14	14.25	Call	Currency Future	35.0000	47.0000	34.286	0	0	0
21/05/2009	€ / R 2009/09/14	11.75	Put	Currency Future	564.0000	488.0000	(13.475)	0	0	0
21/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,634.0000	2,496.0000	(5.239)	0	0	0
21/05/2009	€ / R 2009/09/14	11.30	Put	Currency Future	316.0000	274.0000	(13.291)	0	0	0
21/05/2009	€ / R 2009/09/14	13.25	Call	Currency Future	122.0000	153.0000	25.410	0	0	0
21/05/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,118.0000	1,989.0000	(6.091)	0	0	0
21/05/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,422.0000	1,312.0000	(7.736)	0	0	0
21/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	76.0000	98.0000	28.947	0	0	0
21/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,730.0000	2,591.0000	(5.092)	0	0	0
21/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	573.0000	652.0000	13.787	0	0	0
21/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	663.0000	759.0000	14.480	0	0	0
21/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	190.0000	233.0000	22.632	0	0	0
21/05/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,826.0000	2,686.0000	(4.954)	0	0	0
21/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	364.0000	311.0000	(14.560)	0	0	0
21/05/2009	€ / R 2009/09/14	13.75	Call	Currency Future	67.0000	87.0000	29.851	0	0	0
21/05/2009	€ / R 2009/09/14	14.15	Call	Currency Future	40.0000	54.0000	35.000	0	0	0
21/05/2009	€ / R 2009/09/14	11.75	Call	Currency Future	513.0000	586.0000	14.230	0	0	0
21/05/2009	€ / R 2009/09/14	14.50	Call	Currency Future	25.0000	34.0000	36.000	0	0	0
21/05/2009	€ / R 2009/09/14	11.30	Call	Currency Future	716.0000	822.0000	14.804	0	0	0
21/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,504.0000	1,391.0000	(7.513)	0	0	0
21/05/2009	€ / R 2009/09/14	13.20	Call	Currency Future	129.0000	162.0000	25.581	0	0	0
21/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,381.0000	1,273.0000	(7.820)	0	0	0
21/05/2009	€ / R 2009/09/14	11.20	Put	Currency Future	279.0000	240.0000	(13.978)	0	0	0
21/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,847.0000	1,724.0000	(6.659)	0	0	0
21/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	76.0000	98.0000	28.947	0	0	0
21/05/2009	€ / R 2009/09/14	12.50	Call	Currency Future	273.0000	328.0000	20.147	0	0	0
21/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,545.0000	1,432.0000	(7.314)	0	0	0
21/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	33.0000	44.0000	33.333	0	0	0
21/05/2009	€ / R 2009/09/14	11.20	Call	Currency Future	778.0000	889.0000	14.267	0	0	0
21/05/2009	€ / R 2009/09/14	13.45	Call	Currency Future	97.0000	123.0000	26.804	0	0	0
21/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	86.0000	110.0000	27.907	0	0	0
21/05/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,262.0000	1,159.0000	(8.162)	0	0	0
21/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	43.0000	57.0000	32.558	0	0	0
21/05/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,491.0000	2,355.0000	(5.460)	0	0	0
21/05/2009	€ / R 2009/09/14	14.60	Call	Currency Future	22.0000	30.0000	36.364	0	0	0
21/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	843.0000	958.0000	13.642	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/09/14	12.50	Put	Currency Future	1,074.0000	980.0000	(8.752)	0	0	0
21/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,937.0000	1,811.0000	(6.505)	0	0	0
21/05/2009	€ / R 2009/09/14	12.75	Call	Currency Future	212.0000	258.0000	21.698	0	0	0
21/05/2009	€ / R 2009/09/14	11.85	Call	Currency Future	478.0000	546.0000	14.226	0	0	0
21/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,444.0000	2,309.0000	(5.524)	0	0	0
21/05/2009	€ / R 2009/09/14	11.10	Put	Currency Future	244.0000	210.0000	(13.934)	0	0	0
21/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	663.0000	759.0000	14.480	0	0	0
21/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	137.0000	171.0000	24.818	0	0	0
21/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,716.0000	1,597.0000	(6.935)	0	0	0
21/05/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,397.0000	2,262.0000	(5.632)	0	0	0
21/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	63.0000	82.0000	30.159	0	0	0
21/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,256.0000	2,124.0000	(5.851)	0	0	0
21/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	180.0000	221.0000	22.778	0	0	0
21/05/2009	€ / R 2009/09/14	11.70	Call	Currency Future	533.0000	607.0000	13.884	0	0	0
21/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	81.0000	104.0000	28.395	0	0	0
21/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	364.0000	311.0000	(14.560)	0	0	0
21/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,937.0000	1,811.0000	(6.505)	0	0	0
21/05/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,630.0000	1,513.0000	(7.178)	0	0	0
21/05/2009	€ / R 2009/09/14	14.05	Call	Currency Future	46.0000	61.0000	32.609	0	0	0
21/05/2009	€ / R 2009/09/14	11.70	Put	Currency Future	533.0000	459.0000	(13.884)	0	0	0
21/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,164.0000	2,034.0000	(6.007)	0	0	0
21/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	145.0000	180.0000	24.138	0	0	0
21/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,982.0000	1,855.0000	(6.408)	0	0	0
21/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	103.0000	130.0000	26.214	0	0	0
21/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	416.0000	354.0000	(14.904)	0	0	0
21/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,588.0000	1,472.0000	(7.305)	0	0	0
21/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,027.0000	1,899.0000	(6.315)	0	0	0
21/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	247.0000	298.0000	20.648	0	0	0
21/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	153.0000	190.0000	24.183	0	0	0
21/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	662.0000	578.0000	(12.689)	0	0	0
21/05/2009	€ / R 2009/09/14	13.50	Call	Currency Future	91.0000	116.0000	27.473	0	0	0
21/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,759.0000	1,639.0000	(6.822)	0	0	0
21/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,803.0000	1,682.0000	(6.711)	0	0	0
21/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	109.0000	137.0000	25.688	0	0	0
21/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	56.0000	73.0000	30.357	0	0	0
21/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,027.0000	1,899.0000	(6.315)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	115.0000	145.0000	26.087	0	0	0
21/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	628.0000	547.0000	(12.898)	0	0	0
21/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	86.0000	110.0000	27.907	0	0	0
21/05/2009	€ / R 2009/09/14	13.70	Call	Currency Future	72.0000	92.0000	27.778	0	0	0
21/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,301.0000	1,197.0000	(7.994)	0	0	0
21/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,982.0000	1,855.0000	(6.408)	0	0	0
21/05/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,892.0000	1,768.0000	(6.554)	0	0	0
21/05/2009	€ / R 2009/09/14	13.00	Call	Currency Future	162.0000	200.0000	23.457	0	0	0
21/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	662.0000	578.0000	(12.689)	0	0	0
21/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	573.0000	652.0000	13.787	0	0	0
21/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,588.0000	1,472.0000	(7.305)	0	0	0
21/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	56.0000	73.0000	30.357	0	0	0
21/05/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,462.0000	1,351.0000	(7.592)	0	0	0
21/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,256.0000	2,124.0000	(5.851)	0	0	0
21/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	16.0000	22.0000	37.500	0	0	0
21/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,185.0000	1,086.0000	(8.354)	0	0	0
21/05/2009	€ / R 2009/09/14	11.60	Put	Currency Future	474.0000	404.0000	(14.768)	0	0	0
21/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	103.0000	130.0000	26.214	0	0	0
21/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,803.0000	1,682.0000	(6.711)	0	0	0
21/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	109.0000	137.0000	25.688	0	0	0
21/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	63.0000	82.0000	30.159	0	0	0
21/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,148.0000	1,050.0000	(8.537)	0	0	0
21/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,444.0000	2,309.0000	(5.524)	0	0	0
21/05/2009	€ / R 2009/09/14	11.80	Put	Currency Future	596.0000	517.0000	(13.255)	0	0	0
21/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	81.0000	104.0000	28.395	0	0	0
21/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,759.0000	1,639.0000	(6.822)	0	0	0
21/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	43.0000	57.0000	32.558	0	0	0
21/05/2009	€ / R 2009/09/14	11.80	Call	Currency Future	495.0000	566.0000	14.343	0	0	0
21/05/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,072.0000	1,944.0000	(6.178)	0	0	0
21/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	235.0000	284.0000	20.851	0	0	0
21/05/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,338.0000	1,472.0000	10.015	0	0	0
21/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,164.0000	2,034.0000	(6.007)	0	0	0
21/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	616.0000	702.0000	13.961	0	0	0
21/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	201.0000	245.0000	21.891	0	0	0
21/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	115.0000	145.0000	26.087	0	0	0
21/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,350.0000	2,216.0000	(5.702)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,716.0000	1,597.0000	(6.935)	0	0	0
21/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	49.0000	64.0000	30.612	0	0	0
21/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	461.0000	527.0000	14.317	0	0	0
21/05/2009	€ / R 2009/09/14	10.45	Put	Currency Future	88.0000	74.0000	(15.909)	0	0	0
21/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,166.0000	3,023.0000	(4.517)	0	0	0
21/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,730.0000	2,591.0000	(5.092)	0	0	0
21/05/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,264.0000	3,121.0000	(4.381)	0	0	0
21/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	29.0000	39.0000	34.483	0	0	0
21/05/2009	€ / R 2009/09/14	14.95	Call	Currency Future	13.0000	19.0000	46.154	0	0	0
21/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	145.0000	180.0000	24.138	0	0	0
21/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,634.0000	2,496.0000	(5.239)	0	0	0
21/05/2009	€ / R 2009/09/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	12.70	Call	Currency Future	223.0000	271.0000	21.525	0	0	0
21/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	366.0000	427.0000	16.667	0	0	0
21/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	180.0000	221.0000	22.778	0	0	0
21/05/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	235.0000	284.0000	20.851	0	0	0
21/05/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,224.0000	1,122.0000	(8.333)	0	0	0
21/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	201.0000	245.0000	21.891	0	0	0
21/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,752.0000	4,604.0000	(3.114)	0	0	0
21/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,539.0000	2,402.0000	(5.396)	0	0	0
21/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,301.0000	1,197.0000	(7.994)	0	0	0
21/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,210.0000	2,079.0000	(5.928)	0	0	0
21/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	38.0000	50.0000	31.579	0	0	0
21/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	383.0000	442.0000	15.405	0	0	0
21/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,381.0000	1,273.0000	(7.820)	0	0	0
21/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	59.0000	77.0000	30.508	0	0	0
21/05/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,251.0000	6,102.0000	(2.384)	0	0	0
21/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	834.0000	744.0000	(10.791)	0	0	0
21/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	33.0000	44.0000	33.333	0	0	0
21/05/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,751.0000	2,900.0000	5.416	0	0	0
21/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,545.0000	1,432.0000	(7.314)	0	0	0
21/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	317.0000	377.0000	18.927	0	0	0
21/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,249.0000	4,398.0000	3.507	0	0	0
21/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	968.0000	879.0000	(9.194)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2009/09/14	12.55	Call	Currency Future	260.0000	313.0000	20.385	0	0	0
21/05/2009	€ / R	2009/09/14	12.40	Call	Currency Future	302.0000	360.0000	19.205	0	0	0
21/05/2009	€ / R	2009/09/14	12.35	Call	Currency Future	317.0000	377.0000	18.927	0	0	0
21/05/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,038.0000	946.0000	(8.863)	0	0	0
21/05/2009	€ / R	2009/09/14	12.35	Put	Currency Future	968.0000	879.0000	(9.194)	0	0	0
21/05/2009	€ / R	2009/09/14	12.45	Call	Currency Future	287.0000	344.0000	19.861	0	0	0
21/05/2009	€ / R	2009/09/14	12.55	Put	Currency Future	1,111.0000	1,015.0000	(8.641)	0	0	0
21/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,185.0000	1,086.0000	(8.354)	0	0	0
21/05/2009	€ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/09/14	12.85	Call	Currency Future	190.0000	233.0000	22.632	0	0	0
21/05/2009	€ / R	2009/09/14	5.95	Call	Currency Future	5,749.0000	5,898.0000	2.592	0	0	0
21/05/2009	€ / R	2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R	2009/09/14	13.05	Call	Currency Future	153.0000	190.0000	24.183	0	0	0
21/05/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,504.0000	1,391.0000	(7.513)	0	0	0
21/05/2009	€ / R	2009/09/14	12.40	Put	Currency Future	1,002.0000	912.0000	(8.982)	0	0	0
21/05/2009	€ / R	2009/09/14	12.15	Call	Currency Future	383.0000	442.0000	15.405	0	0	0
21/05/2009	€ / R	2009/09/14	12.15	Put	Currency Future	834.0000	744.0000	(10.791)	0	0	0
21/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,341.0000	1,235.0000	(7.905)	0	0	0
21/05/2009	€ / R	2009/09/14	11.25	Call	Currency Future	746.0000	855.0000	14.611	0	0	0
21/05/2009	€ / R	2009/09/14	12.20	Put	Currency Future	866.0000	779.0000	(10.046)	0	0	0
21/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	401.0000	457.0000	13.965	0	0	0
21/05/2009	€ / R	2009/09/14	12.30	Put	Currency Future	933.0000	847.0000	(9.218)	0	0	0
21/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	401.0000	457.0000	13.965	0	0	0
21/05/2009	€ / R	2009/09/14	11.25	Put	Currency Future	297.0000	257.0000	(13.468)	0	0	0
21/05/2009	€ / R	2009/09/14	12.30	Call	Currency Future	332.0000	395.0000	18.976	0	0	0
21/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	802.0000	709.0000	(11.596)	0	0	0
21/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	802.0000	709.0000	(11.596)	0	0	0
21/05/2009	€ / R	2009/09/14	11.45	Put	Currency Future	390.0000	330.0000	(15.385)	0	0	0
21/05/2009	€ / R	2009/09/14	11.55	Call	Currency Future	594.0000	676.0000	13.805	0	0	0
21/05/2009	€ / R	2009/09/14	12.25	Put	Currency Future	899.0000	815.0000	(9.344)	0	0	0
21/05/2009	€ / R	2009/09/14	11.55	Put	Currency Future	445.0000	378.0000	(15.056)	0	0	0
21/05/2009	€ / R	2009/09/14	11.35	Call	Currency Future	689.0000	790.0000	14.659	0	0	0
21/05/2009	€ / R	2009/09/14	11.45	Call	Currency Future	639.0000	729.0000	14.085	0	0	0
21/05/2009	€ / R	2009/09/14	12.25	Call	Currency Future	349.0000	413.0000	18.338	0	0	0
21/05/2009	€ / R	2009/09/14	11.35	Put	Currency Future	340.0000	292.0000	(14.118)	0	0	0
21/05/2009	€ / R	2009/09/14	11.65	Call	Currency Future	552.0000	629.0000	13.949	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
21/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	445.0000	508.0000	14.157	0	0	0
21/05/2009	€ / R 2009/09/14	12.05	Call	Currency Future	415.0000	474.0000	14.217	0	0	0
21/05/2009	€ / R 2009/09/14	11.65	Put	Currency Future	503.0000	431.0000	(14.314)	0	0	0
21/05/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,299.0000	5,448.0000	2.812	0	0	0
21/05/2009	€ / R 2009/09/14	11.95	Put	Currency Future	696.0000	610.0000	(12.356)	0	0	0
21/05/2009	€ / R 2009/09/14	12.00	Put	Currency Future	730.0000	642.0000	(12.055)	0	0	0
21/05/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,799.0000	3,948.0000	3.922	0	0	0
21/05/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	12.00	Call	Currency Future	430.0000	490.0000	13.953	0	0	0
21/05/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,308.0000	2,455.0000	6.369	0	0	0
21/05/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,201.0000	5,053.0000	(2.846)	0	0	0
21/05/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,708.0000	3,562.0000	(3.937)	0	0	0
21/05/2009	€ / R 2009/09/14	15.40	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
21/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	766.0000	675.0000	(11.880)	0	0	0
21/05/2009	€ / R 2009/09/14	10.90	Put	Currency Future	184.0000	157.0000	(14.674)	0	0	0
21/05/2009	€ / R 2009/09/14	9.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/05/2009	€ / R 2009/09/14	10.90	Call	Currency Future	983.0000	1,105.0000	12.411	0	0	0
21/05/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,701.0000	6,552.0000	(2.224)	0	0	0
21/05/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,214.0000	1,345.0000	10.791	0	0	0
21/05/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,599.0000	5,748.0000	2.661	0	0	0
21/05/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,099.0000	4,248.0000	3.635	0	0	0
21/05/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,412.0000	3,267.0000	(4.250)	0	0	0
21/05/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/05/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,902.0000	4,753.0000	(3.040)	0	0	0
21/05/2009	€ / R 2009/09/14	15.10	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
21/05/2009	€ / R 2009/09/14	10.60	Put	Currency Future	115.0000	97.0000	(15.652)	0	0	0
21/05/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,603.0000	2,751.0000	5.686	0	0	0
21/05/2009	€ / R 2009/09/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/05/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,401.0000	6,252.0000	(2.328)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/12/14			Currency Future	11.8664	12.0200	1.294	0.0000	0.0000	2,145
21/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,144.0000	2,025.0000	(5.550)	0	0	0
21/05/2009	€ / R 2009/12/14	12.70	Call	Currency Future	484.0000	537.0000	10.950	0	0	0
21/05/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,515.0000	1,409.0000	(6.997)	0	0	0
21/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	29.0000	29.0000	-	0	0	0
21/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	441.0000	490.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	298.0000	331.0000	11.074	0	0	0
21/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,895.0000	3,049.0000	5.320	0	0	0
21/05/2009	€ / R 2009/12/14	15.85	Put	Currency Future	0.0000	3,963.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,370.0000	1,496.0000	9.197	0	0	0
21/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	114.0000	130.0000	14.035	0	0	0
21/05/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,318.0000	1,217.0000	(7.663)	0	0	0
21/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,636.0000	1,528.0000	(6.601)	0	0	0
21/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,231.0000	2,111.0000	(5.379)	0	0	0
21/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,878.0000	4,031.0000	3.945	0	0	0
21/05/2009	€ / R 2009/12/14	15.85	Call	Currency Future	0.0000	133.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,475.0000	1,370.0000	(7.119)	0	0	0
21/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	310.0000	345.0000	11.290	0	0	0
21/05/2009	€ / R 2009/12/14	14.60	Call	Currency Future	207.0000	232.0000	12.077	0	0	12,295
21/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	330.0000	367.0000	11.212	0	0	0
21/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	402.0000	448.0000	11.443	0	0	0
21/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	11.0000	11.0000	-	0	0	0
21/05/2009	€ / R 2009/12/14	10.85	Call	Currency Future	0.0000	1,386.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,555.0000	1,449.0000	(6.817)	0	0	0
21/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	285.0000	318.0000	11.579	0	0	0
21/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,934.0000	2,075.0000	7.291	0	0	0
21/05/2009	€ / R 2009/12/14	9.85	Put	Currency Future	0.0000	49.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,912.0000	3,775.0000	(3.502)	0	0	0
21/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	376.0000	418.0000	11.170	0	0	0
21/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,449.0000	2,328.0000	(4.941)	0	0	0
21/05/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,334.0000	4,197.0000	(3.161)	0	0	0
21/05/2009	€ / R 2009/12/14	15.65	Call	Currency Future	128.0000	145.0000	13.281	0	0	0
21/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	265.0000	298.0000	12.453	0	0	0
21/05/2009	€ / R 2009/12/14	16.10	Call	Currency Future	100.0000	117.0000	17.000	0	0	0
21/05/2009	€ / R 2009/12/14	7.85	Call	Currency Future	0.0000	4,178.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	8.65	Put	Currency Future	22.0000	21.0000	(4.545)	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
21/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	323.0000	359.0000	11.146	0	0	0
21/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,886.0000	1,772.0000	(6.045)	0	0	0
21/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,306.0000	3,175.0000	(3.962)	0	0	0
21/05/2009	€ / R 2009/12/14	10.85	Put	Currency Future	0.0000	216.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,261.0000	2,413.0000	6.723	0	0	0
21/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,057.0000	1,939.0000	(5.737)	0	0	0
21/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	352.0000	392.0000	11.364	0	0	0
21/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	431.0000	479.0000	11.137	0	0	0
21/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	107.0000	125.0000	16.822	0	0	0
21/05/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
21/05/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,828.0000	3,982.0000	4.023	0	0	0
21/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,844.0000	1,730.0000	(6.182)	0	0	0
21/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,240.0000	4,105.0000	(3.184)	0	0	0
21/05/2009	€ / R 2009/12/14	8.85	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,493.0000	2,371.0000	(4.894)	0	0	0
21/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	173.0000	195.0000	12.717	0	0	0
21/05/2009	€ / R 2009/12/14	9.85	Call	Currency Future	0.0000	2,219.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,174.0000	4,326.0000	3.642	0	0	0
21/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,147.0000	4,010.0000	(3.304)	0	0	0
21/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	317.0000	352.0000	11.041	0	0	0
21/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	259.0000	291.0000	12.355	0	0	0
21/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	301.0000	262.0000	(12.957)	0	0	0
21/05/2009	€ / R 2009/12/14	8.85	Call	Currency Future	0.0000	3,195.0000	100.000	0	0	0
21/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/05/2009	€ / R 2009/12/14	8.05	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/05/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,760.0000	1,648.0000	(6.364)	0	0	0
21/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,318.0000	2,198.0000	(5.177)	0	0	0
21/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,167.0000	1,282.0000	9.854	0	0	0
21/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,189.0000	3,342.0000	4.798	0	0	0
21/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,977.0000	4,129.0000	3.822	0	0	0
21/05/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,846.0000	3,000.0000	5.411	0	0	0
21/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,014.0000	1,897.0000	(5.809)	0	0	0
21/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,057.0000	1,939.0000	(5.737)	0	0	0
21/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	718.0000	649.0000	(9.610)	0	0	0
21/05/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,779.0000	3,932.0000	4.049	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	264.0000	231.0000	(12.500)	0	0	0
21/05/2009	€ / R 2009/12/14	9.05	Put	Currency Future	30.0000	30.0000	-	0	0	0
21/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,802.0000	1,689.0000	(6.271)	0	0	0
21/05/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,940.0000	2,812.0000	(4.354)	0	0	0
21/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	323.0000	359.0000	11.146	0	0	0
21/05/2009	€ / R 2009/12/14	11.10	Put	Currency Future	340.0000	297.0000	(12.647)	0	0	0
21/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,959.0000	3,822.0000	(3.460)	0	0	0
21/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	181.0000	204.0000	12.707	0	0	0
21/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	345.0000	383.0000	11.014	0	0	0
21/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,636.0000	1,528.0000	(6.601)	0	0	0
21/05/2009	€ / R 2009/12/14	11.85	Call	Currency Future	735.0000	819.0000	11.429	0	0	0
21/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	68.0000	55.0000	(19.118)	0	0	0
21/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,215.0000	3,084.0000	(4.075)	0	0	0
21/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,475.0000	1,370.0000	(7.119)	0	0	0
21/05/2009	€ / R 2009/12/14	12.05	Put	Currency Future	847.0000	767.0000	(9.445)	0	0	0
21/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,106.0000	1,217.0000	10.036	0	0	0
21/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,231.0000	1,351.0000	9.748	0	0	0
21/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,396.0000	1,293.0000	(7.378)	0	0	0
21/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	647.0000	718.0000	10.974	0	0	0
21/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	441.0000	490.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	11.90	Call	Currency Future	716.0000	797.0000	11.313	0	0	0
21/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,847.0000	1,986.0000	7.526	0	0	0
21/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	125.0000	142.0000	13.600	0	0	0
21/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
21/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	360.0000	400.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	880.0000	798.0000	(9.318)	0	0	0
21/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	750.0000	677.0000	(9.733)	0	0	0
21/05/2009	€ / R 2009/12/14	10.10	Put	Currency Future	81.0000	66.0000	(18.519)	0	0	0
21/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,022.0000	2,171.0000	7.369	0	0	0
21/05/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,287.0000	4,151.0000	(3.172)	0	0	0
21/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,844.0000	1,730.0000	(6.182)	0	0	0
21/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	337.0000	375.0000	11.276	0	0	0
21/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	402.0000	448.0000	11.443	0	0	0
21/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
21/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,031.0000	2,902.0000	(4.256)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/05/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,352.0000	3,221.0000	(3.908)	0	0	0
21/05/2009	€ / R 2009/12/14	12.05	Call	Currency Future	663.0000	737.0000	11.161	0	0	0
21/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	204.0000	176.0000	(13.725)	0	0	0
21/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,994.0000	3,146.0000	5.077	0	0	0
21/05/2009	€ / R 2009/12/14	16.05	Call	Currency Future	104.0000	121.0000	16.346	0	0	0
21/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,100.0000	1,982.0000	(5.619)	0	0	0
21/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,212.0000	2,365.0000	6.917	0	0	0
21/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
21/05/2009	€ / R 2009/12/14	10.05	Put	Currency Future	74.0000	60.0000	(18.919)	0	0	0
21/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,014.0000	1,897.0000	(5.809)	0	0	0
21/05/2009	€ / R 2009/12/14	11.65	Put	Currency Future	603.0000	541.0000	(10.282)	0	0	0
21/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	776.0000	864.0000	11.340	0	0	0
21/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
21/05/2009	€ / R 2009/12/14	15.05	Call	Currency Future	169.0000	191.0000	13.018	0	0	0
21/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	360.0000	400.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	421.0000	469.0000	11.401	0	0	0
21/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,169.0000	3,038.0000	(4.134)	0	0	0
21/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,223.0000	4,376.0000	3.623	0	0	0
21/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,238.0000	3,391.0000	4.725	0	0	0
21/05/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,891.0000	2,030.0000	7.351	0	0	0
21/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	330.0000	367.0000	11.212	0	0	0
21/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	680.0000	755.0000	11.029	0	0	0
21/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	198.0000	222.0000	12.121	0	0	0
21/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
21/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	368.0000	409.0000	11.141	0	0	0
21/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,971.0000	1,855.0000	(5.885)	0	0	0
21/05/2009	€ / R 2009/12/14	11.70	Put	Currency Future	631.0000	567.0000	(10.143)	0	0	0
21/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
21/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	462.0000	513.0000	11.039	0	0	0
21/05/2009	€ / R 2009/12/14	11.95	Put	Currency Future	781.0000	706.0000	(9.603)	0	0	0
21/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	660.0000	594.0000	(10.000)	0	0	0
21/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,136.0000	1,249.0000	9.947	0	0	0
21/05/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,928.0000	1,813.0000	(5.965)	0	0	0
21/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	798.0000	887.0000	11.153	0	0	0
21/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,718.0000	1,608.0000	(6.403)	0	0	0
21/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,444.0000	1,573.0000	8.934	0	0	0
21/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,358.0000	2,511.0000	6.489	0	0	0
21/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	473.0000	525.0000	10.994	0	0	0
21/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	31.0000	31.0000	-	0	0	0
21/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,704.0000	6,555.0000	(2.223)	0	0	0
21/05/2009	€ / R 2009/12/14	11.95	Call	Currency Future	698.0000	776.0000	11.175	0	0	0
21/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,261.0000	6,114.0000	(2.348)	0	0	0
21/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	320.0000	279.0000	(12.813)	0	0	0
21/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,275.0000	2,154.0000	(5.319)	0	0	0
21/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
21/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,817.0000	3,682.0000	(3.537)	0	0	0
21/05/2009	€ / R 2009/12/14	13.20	Call	Currency Future	385.0000	428.0000	11.169	0	0	0
21/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,797.0000	2,951.0000	5.506	0	0	0
21/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	134.0000	152.0000	13.433	0	0	0
21/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	814.0000	735.0000	(9.705)	0	0	0
21/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	73.0000	87.0000	19.178	0	0	0
21/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,239.0000	5,096.0000	(2.730)	0	0	0
21/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	292.0000	324.0000	10.959	0	0	0
21/05/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,357.0000	1,255.0000	(7.517)	0	0	0
21/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	165.0000	187.0000	13.333	0	0	0
21/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	55.0000	66.0000	20.000	0	0	0
21/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	178.0000	153.0000	(14.045)	0	0	0
21/05/2009	€ / R 2009/12/14	14.85	Call	Currency Future	185.0000	208.0000	12.432	0	0	0
21/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,398.0000	3,267.0000	(3.855)	0	0	0
21/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,537.0000	3,404.0000	(3.760)	0	0	0
21/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,807.0000	4,667.0000	(2.912)	0	0	0
21/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	67.0000	79.0000	17.910	0	0	0
21/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,407.0000	1,534.0000	9.026	0	0	0
21/05/2009	€ / R 2009/12/14	11.65	Call	Currency Future	820.0000	911.0000	11.098	0	0	0
21/05/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,950.0000	4,809.0000	(2.848)	0	0	0
21/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,986.0000	2,857.0000	(4.320)	0	0	0
21/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,077.0000	1,186.0000	10.121	0	0	0
21/05/2009	€ / R 2009/12/14	13.95	Call	Currency Future	278.0000	311.0000	11.871	0	0	0
21/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	361.0000	316.0000	(12.465)	0	0	0
21/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,677.0000	1,568.0000	(6.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	202.0000	227.0000	12.376	0	0	0
21/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	292.0000	324.0000	10.959	0	0	0
21/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	190.0000	164.0000	(13.684)	0	0	0
21/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	393.0000	438.0000	11.450	0	0	0
21/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
21/05/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,187.0000	2,068.0000	(5.441)	0	0	0
21/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	304.0000	338.0000	11.184	0	0	0
21/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	507.0000	563.0000	11.045	0	0	0
21/05/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,362.0000	2,241.0000	(5.123)	0	0	0
21/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,241.0000	1,143.0000	(7.897)	0	0	0
21/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,409.0000	6,261.0000	(2.309)	0	0	0
21/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,275.0000	2,154.0000	(5.319)	0	0	0
21/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	265.0000	298.0000	12.453	0	0	0
21/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	615.0000	684.0000	11.220	0	0	0
21/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,165.0000	1,071.0000	(8.069)	0	0	0
21/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	317.0000	352.0000	11.041	0	0	0
21/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	253.0000	285.0000	12.648	0	0	0
21/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	532.0000	591.0000	11.090	0	0	0
21/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,318.0000	2,198.0000	(5.177)	0	0	0
21/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	285.0000	318.0000	11.579	0	0	0
21/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,436.0000	1,331.0000	(7.312)	0	0	0
21/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,231.0000	2,111.0000	(5.379)	0	0	0
21/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	412.0000	458.0000	11.165	0	0	0
21/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	298.0000	331.0000	11.074	0	0	0
21/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,595.0000	1,488.0000	(6.708)	0	0	0
21/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,886.0000	1,772.0000	(6.045)	0	0	0
21/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	272.0000	305.0000	12.132	0	0	0
21/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	368.0000	409.0000	11.141	0	0	0
21/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,802.0000	1,689.0000	(6.271)	0	0	0
21/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	495.0000	550.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,405.0000	2,285.0000	(4.990)	0	0	0
21/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,279.0000	1,180.0000	(7.740)	0	0	0
21/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	412.0000	458.0000	11.165	0	0	0
21/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,203.0000	1,107.0000	(7.980)	0	0	0
21/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	572.0000	635.0000	11.014	0	0	0
21/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,595.0000	1,488.0000	(6.708)	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
21/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	615.0000	684.0000	11.220	0	0	12,295
21/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,091.0000	1,000.0000	(8.341)	0	0	0
21/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	949.0000	864.0000	(8.957)	0	0	0
21/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	949.0000	864.0000	(8.957)	0	0	0
21/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	507.0000	563.0000	11.045	0	0	0
21/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,241.0000	1,143.0000	(7.897)	0	0	0
21/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,537.0000	2,415.0000	(4.809)	0	0	0
21/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,449.0000	2,328.0000	(4.941)	0	0	0
21/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	242.0000	272.0000	12.397	0	0	0
21/05/2009	€ / R 2009/12/14	15.25	Call	Currency Future	154.0000	174.0000	12.987	0	0	0
21/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,091.0000	1,000.0000	(8.341)	0	0	0
21/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	558.0000	620.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,100.0000	1,982.0000	(5.619)	0	0	0
21/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	984.0000	897.0000	(8.841)	0	0	0
21/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,626.0000	2,502.0000	(4.722)	0	0	0
21/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	600.0000	667.0000	11.167	0	0	0
21/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,019.0000	931.0000	(8.636)	0	0	0
21/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	393.0000	438.0000	11.450	0	0	0
21/05/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,128.0000	1,035.0000	(8.245)	0	0	0
21/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,677.0000	1,568.0000	(6.500)	0	0	0
21/05/2009	€ / R 2009/12/14	12.45	Call	Currency Future	545.0000	605.0000	11.009	0	0	0
21/05/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,055.0000	965.0000	(8.531)	0	0	0
21/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	352.0000	392.0000	11.364	0	0	0
21/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	495.0000	550.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,279.0000	1,180.0000	(7.740)	0	0	0
21/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,123.0000	2,993.0000	(4.163)	0	0	0
21/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	586.0000	651.0000	11.092	0	0	0
21/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	558.0000	620.0000	11.111	0	0	0
21/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	452.0000	501.0000	10.841	0	0	0
21/05/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,298.0000	1,422.0000	9.553	0	0	0
21/05/2009	€ / R 2009/12/14	9.80	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
21/05/2009	€ / R 2009/12/14	10.80	Put	Currency Future	232.0000	202.0000	(12.931)	0	0	0
21/05/2009	€ / R 2009/12/14	15.80	Call	Currency Future	120.0000	136.0000	13.333	0	0	0
21/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,053.0000	3,916.0000	(3.380)	0	0	0
21/05/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,116.0000	2,268.0000	7.183	0	0	0
21/05/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,091.0000	3,244.0000	4.950	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2009/12/14	14.80	Call	Currency Future	189.0000	213.0000	12.698	0	0	0
21/05/2009	€ / R	2009/12/14	8.80	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/05/2009	€ / R	2009/12/14	12.55	Call	Currency Future	519.0000	577.0000	11.175	0	0	0
21/05/2009	€ / R	2009/12/14	7.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/05/2009	€ / R	2009/12/14	11.80	Put	Currency Future	689.0000	621.0000	(9.869)	0	0	0
21/05/2009	€ / R	2009/12/14	7.80	Call	Currency Future	4,075.0000	4,228.0000	3.755	0	0	0
21/05/2009	€ / R	2009/12/14	11.80	Call	Currency Future	755.0000	841.0000	11.391	0	0	0
21/05/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,559.0000	1,691.0000	8.467	0	0	0
21/05/2009	€ / R	2009/12/14	10.45	Put	Currency Future	143.0000	121.0000	(15.385)	0	0	0
21/05/2009	€ / R	2009/12/14	11.55	Call	Currency Future	866.0000	961.0000	10.970	0	0	0
21/05/2009	€ / R	2009/12/14	11.55	Put	Currency Future	550.0000	491.0000	(10.727)	0	0	0
21/05/2009	€ / R	2009/12/14	12.15	Put	Currency Future	914.0000	831.0000	(9.081)	0	0	0
21/05/2009	€ / R	2009/12/14	12.15	Call	Currency Future	631.0000	701.0000	11.094	0	0	0
21/05/2009	€ / R	2009/12/14	10.95	Call	Currency Future	1,199.0000	1,316.0000	9.758	0	0	0
21/05/2009	€ / R	2009/12/14	10.95	Put	Currency Future	282.0000	246.0000	(12.766)	0	0	0
21/05/2009	€ / R	2009/12/14	11.45	Put	Currency Future	499.0000	443.0000	(11.222)	0	0	0
21/05/2009	€ / R	2009/12/14	14.75	Call	Currency Future	194.0000	218.0000	12.371	0	0	0
21/05/2009	€ / R	2009/12/14	14.75	Put	Currency Future	3,077.0000	2,948.0000	(4.192)	0	0	0
21/05/2009	€ / R	2009/12/14	11.45	Call	Currency Future	915.0000	1,013.0000	10.710	0	0	0
21/05/2009	€ / R	2009/12/14	9.25	Put	Currency Future	34.0000	34.0000	-	0	0	0
21/05/2009	€ / R	2009/12/14	9.25	Call	Currency Future	2,650.0000	2,804.0000	5.811	0	0	0
21/05/2009	€ / R	2009/12/14	10.75	Call	Currency Future	1,334.0000	1,459.0000	9.370	0	0	0
21/05/2009	€ / R	2009/12/14	10.75	Put	Currency Future	217.0000	189.0000	(12.903)	0	0	0
21/05/2009	€ / R	2010/03/15			Currency Future	12.0373	12.1937	1.299	0.0000	0.0000	33
21/05/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,033.0000	952.0000	(7.841)	0	0	0
21/05/2009	€ / R	2010/03/15	8.20	Put	Currency Future	23.0000	23.0000	-	0	0	0
21/05/2009	€ / R	2010/03/15	8.25	Put	Currency Future	24.0000	24.0000	-	0	0	0
21/05/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,836.0000	2,987.0000	5.324	0	0	0
21/05/2009	€ / R	2010/03/15	12.25	Call	Currency Future	821.0000	895.0000	9.013	0	0	0
21/05/2009	€ / R	2010/03/15	9.20	Call	Currency Future	2,883.0000	3,035.0000	5.272	0	0	0
21/05/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,811.0000	3,968.0000	4.120	0	0	0
21/05/2009	€ / R	2010/03/15	10.25	Call	Currency Future	1,942.0000	2,081.0000	7.158	0	0	0
21/05/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,861.0000	4,017.0000	4.040	0	0	0
21/05/2009	€ / R	2010/03/15	10.25	Put	Currency Future	154.0000	137.0000	(11.039)	0	0	0
21/05/2009	€ / R	2010/03/15	12.10	Call	Currency Future	872.0000	951.0000	9.060	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,775.0000	1,669.0000	(5.972)	0	0	0
21/05/2009	€ / R	2010/03/15	14.25	Call	Currency Future	402.0000	440.0000	9.453	0	0	0
21/05/2009	€ / R	2010/03/15	9.20	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
21/05/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,615.0000	2,496.0000	(4.551)	0	0	0
21/05/2009	€ / R	2010/03/15	15.25	Call	Currency Future	285.0000	314.0000	10.175	0	0	0
21/05/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,498.0000	3,370.0000	(3.659)	0	0	0
21/05/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,412.0000	4,281.0000	(2.969)	0	0	0
21/05/2009	€ / R	2010/03/15	12.10	Put	Currency Future	935.0000	858.0000	(8.235)	0	0	0
21/05/2009	€ / R	2010/03/15	16.25	Call	Currency Future	200.0000	225.0000	12.500	0	0	0
21/05/2009	€ / R	2010/03/15	10.20	Call	Currency Future	1,982.0000	2,122.0000	7.064	0	0	0
21/05/2009	€ / R	2010/03/15	15.20	Call	Currency Future	290.0000	319.0000	10.000	0	0	0
21/05/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,000.0000	920.0000	(8.000)	0	0	0
21/05/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,277.0000	1,385.0000	8.457	0	0	0
21/05/2009	€ / R	2010/03/15	13.25	Call	Currency Future	562.0000	613.0000	9.075	0	0	0
21/05/2009	€ / R	2010/03/15	11.10	Put	Currency Future	396.0000	356.0000	(10.101)	0	0	0
21/05/2009	€ / R	2010/03/15	11.25	Put	Currency Future	462.0000	412.0000	(10.823)	0	0	0
21/05/2009	€ / R	2010/03/15	13.10	Call	Currency Future	593.0000	647.0000	9.106	0	0	0
21/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,250.0000	1,356.0000	8.480	0	0	0
21/05/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,656.0000	1,553.0000	(6.220)	0	0	0
21/05/2009	€ / R	2010/03/15	9.25	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
21/05/2009	€ / R	2010/03/15	11.10	Call	Currency Future	1,333.0000	1,450.0000	8.777	0	0	0
21/05/2009	€ / R	2010/03/15	10.10	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
21/05/2009	€ / R	2010/03/15	10.10	Call	Currency Future	2,064.0000	2,210.0000	7.074	0	0	0
21/05/2009	€ / R	2010/03/15	12.20	Call	Currency Future	837.0000	913.0000	9.080	0	0	0
21/05/2009	€ / R	2010/03/15	8.10	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/05/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,978.0000	3,133.0000	5.205	0	0	0
21/05/2009	€ / R	2010/03/15	9.10	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
21/05/2009	€ / R	2010/03/15	14.10	Call	Currency Future	424.0000	462.0000	8.962	0	0	0
21/05/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,487.0000	2,368.0000	(4.785)	0	0	0
21/05/2009	€ / R	2010/03/15	15.10	Call	Currency Future	301.0000	330.0000	9.635	0	0	0
21/05/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,363.0000	3,236.0000	(3.776)	0	0	0
21/05/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,735.0000	1,630.0000	(6.052)	0	0	0
21/05/2009	€ / R	2010/03/15	13.20	Call	Currency Future	572.0000	624.0000	9.091	0	0	0
21/05/2009	€ / R	2010/03/15	11.20	Put	Currency Future	440.0000	391.0000	(11.136)	0	0	0
21/05/2009	€ / R	2010/03/15	14.20	Call	Currency Future	409.0000	448.0000	9.535	0	0	0
21/05/2009	€ / R	2010/03/15	10.20	Put	Currency Future	145.0000	129.0000	(11.034)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,572.0000	2,454.0000	(4.588)	0	0	0
21/05/2009	€ / R	2010/03/15	16.20	Call	Currency Future	204.0000	230.0000	12.745	0	0	0
21/05/2009	€ / R	2010/03/15	16.10	Call	Currency Future	214.0000	237.0000	10.748	0	0	0
21/05/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,277.0000	4,143.0000	(3.133)	0	0	0
21/05/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,367.0000	4,236.0000	(3.000)	0	0	0
21/05/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,453.0000	3,326.0000	(3.678)	0	0	0
21/05/2009	€ / R	2010/03/15	8.10	Call	Currency Future	3,959.0000	4,114.0000	3.915	0	0	0
21/05/2009	€ / R	2010/03/15	12.05	Call	Currency Future	0.0000	971.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	12.05	Put	Currency Future	0.0000	827.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	13.05	Put	Currency Future	0.0000	1,515.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	14.05	Call	Currency Future	0.0000	469.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	15.05	Put	Currency Future	0.0000	3,191.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	15.05	Call	Currency Future	0.0000	335.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	13.05	Call	Currency Future	0.0000	658.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	14.05	Put	Currency Future	0.0000	2,325.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	11.05	Put	Currency Future	0.0000	339.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	8.05	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	10.05	Put	Currency Future	0.0000	110.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	8.05	Call	Currency Future	0.0000	4,162.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	16.05	Call	Currency Future	0.0000	241.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	9.05	Call	Currency Future	0.0000	3,181.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	9.05	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	10.05	Call	Currency Future	0.0000	2,254.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	11.05	Call	Currency Future	0.0000	1,483.0000	100.000	0	0	0
21/05/2009	€ / R	2010/03/15	16.05	Put	Currency Future	0.0000	4,097.0000	100.000	0	0	0
21/05/2009	AL13	2009/08/06			Index Future	247.3780	247.1520	(0.091)	0.0000	0.0000	7
21/05/2009	ALBI	2009/08/06			Index Future	296.1840	295.2200	(0.325)	0.0000	0.0000	552
21/05/2009	ALBI	2009/11/05			Index Future	301.8250	300.6680	(0.383)	0.0000	0.0000	0
21/05/2009	CRD1	2009/08/06			Index Future	126.1870	125.4540	(0.581)	0.0000	0.0000	2
21/05/2009	CRD1	2009/11/05			Index Future	128.5890	127.7810	(0.628)	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
21/05/2009	GOVI	2009/08/06			jGovi	297.9735	296.9615	(0.340)	297.1100	297.1100	164
21/05/2009	GOVI	2009/11/05			jGovi	303.5805	302.4055	(0.387)	0.0000	0.0000	0
21/05/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
21/05/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
21/05/2009	J153	2010/08/31			jSwap	7.6660	7.6650	(0.013)	0.0000	0.0000	0
21/05/2009	J157	2015/09/15			jSwap	8.6780	8.7110	0.380	0.0000	0.0000	0
21/05/2009	J186	2026/12/21			jSwap	8.3760	8.3520	(0.287)	0.0000	0.0000	0
21/05/2009	J201	2014/12/22			jSwap	8.7250	8.7520	0.309	0.0000	0.0000	0
21/05/2009	J203	2017/09/15			jSwap	8.7870	8.8100	0.262	0.0000	0.0000	0
21/05/2009	J204	2018/12/21			jSwap	8.8660	8.8900	0.271	0.0000	0.0000	0
21/05/2009	J207	2020/01/15			jSwap	8.8340	8.8470	0.147	0.0000	0.0000	0
21/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
21/05/2009	JFRA	2009/08/06			jFra	6.9130	6.9040	(0.130)	0.0000	0.0000	0
21/05/2009	JFRA	2009/11/05			jFra	6.7280	6.7370	0.134	0.0000	0.0000	0
21/05/2009	JN02	2009/08/06			jNote	7.5090	7.5180	0.120	0.0000	0.0000	0
21/05/2009	JN05	2009/08/06			jNote	8.4180	8.4550	0.440	0.0000	0.0000	0
21/05/2009	JN10	2009/08/06			jNote	8.6670	8.6860	0.219	0.0000	0.0000	0
21/05/2009	JROD	2009/05/29			jRod	9.2280	9.2280	-	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
21/05/2009	JROD	2009/06/30			jRod	8.5030	8.4990	(0.047)	0.0000	0.0000	0
21/05/2009	JROD	2009/07/31			jRod	8.0130	7.9930	(0.250)	0.0000	0.0000	0
21/05/2009	JROD	2009/08/31			jRod	8.5010	8.4800	(0.247)	0.0000	0.0000	0
21/05/2009	JROD	2009/09/30			jRod	8.0830	8.0460	(0.458)	0.0000	0.0000	0
21/05/2009	JROD	2009/10/30			jRod	7.8260	7.7720	(0.690)	0.0000	0.0000	0
21/05/2009	JROD	2009/11/30			jRod	8.2340	8.1890	(0.547)	0.0000	0.0000	0
21/05/2009	JROD	2009/12/31			jRod	7.9760	7.9210	(0.690)	0.0000	0.0000	0
21/05/2009	OTH1	2009/08/06			Index Future	286.3130	285.4170	(0.313)	0.0000	0.0000	3
21/05/2009	OTH1	2009/11/05			Index Future	291.7630	290.7100	(0.361)	0.0000	0.0000	0
21/05/2009	R153	2009/08/06			Bond Future	5.9030	5.9450	0.712	0.0000	0.0000	0
21/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,216.0000	4,172.0000	(1.044)	0	0	0
21/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,967.0000	3,923.0000	(1.109)	0	0	0
21/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
21/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,259.0000	1,259.0000	-	0	0	0
21/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	38.0000	38.0000	-	0	0	0
21/05/2009	R157	2009/08/06			Bond Future	8.0860	8.1390	0.655	0.0000	0.0000	9,818
21/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	522.0000	339.0000	(35.057)	0	0	0
21/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	6,709.0000	6,236.0000	(7.050)	0	0	0
21/05/2009	R157	2009/11/05			Bond Future	8.1180	8.1740	0.690	0.0000	0.0000	0
21/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,329.0000	5,058.0000	(5.085)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	2,008.0000	1,441.0000	(28.237)	0	0	0
21/05/2009	R157	2010/02/04			Bond Future	8.1610	8.2190	0.711	0.0000	0.0000	0
21/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	3,300.0000	2,382.0000	(27.818)	0	0	0
21/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	5,405.0000	4,781.0000	(11.545)	0	0	0
21/05/2009	R186	2009/08/06			Bond Future	8.6100	8.6610	0.592	0.0000	0.0000	12,597
21/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	1,064.0000	514.0000	(51.692)	0	0	35
21/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,054.0000	13,014.0000	(0.306)	0	0	0
21/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	6,920.0000	5,789.0000	(16.344)	0	0	0
21/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,100.0000	2,479.0000	(20.032)	0	0	0
21/05/2009	R186	2009/11/05			Bond Future	8.6310	8.6840	0.614	0.0000	0.0000	0
21/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	2,617.0000	1,598.0000	(38.938)	0	0	5,000
21/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	6,353.0000	5,422.0000	(14.654)	0	0	240
21/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,718.0000	14,224.0000	(3.356)	0	0	0
21/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	7,527.0000	6,071.0000	(19.344)	0	0	0
21/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,628.0000	12,004.0000	(4.941)	0	0	0
21/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	8,862.0000	7,408.0000	(16.407)	0	0	0
21/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,278.0000	4,349.0000	(17.601)	0	0	5,000
21/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	3,356.0000	2,207.0000	(34.237)	0	0	240
21/05/2009	R186	2010/02/04			Bond Future	8.6560	8.7100	0.624	0.0000	0.0000	0
21/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	7,103.0000	5,040.0000	(29.044)	0	0	0
21/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	11,200.0000	9,666.0000	(13.696)	0	0	0
21/05/2009	R201	2009/08/06			Bond Future	8.1790	8.2310	0.636	0.0000	0.0000	2
21/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	5,003.0000	4,625.0000	(7.555)	0	0	0
21/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	487.0000	335.0000	(31.211)	0	0	0
21/05/2009	R201	2009/11/05			Bond Future	8.1970	8.2530	0.683	0.0000	0.0000	0
21/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1,492.0000	1,068.0000	(28.418)	0	0	0
21/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,449.0000	4,258.0000	(4.293)	0	0	0
21/05/2009	R201	2010/02/04			Bond Future	8.2240	8.2830	0.717	0.0000	0.0000	0
21/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	2,124.0000	1,456.0000	(31.450)	0	0	0

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21/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,068.0000	4,635.0000	(8.544)	0	0	0
21/05/2009	R203	2009/08/06			Bond Future	8.5500	8.5920	0.491	0.0000	0.0000	0
21/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,183.0000	888.0000	(24.937)	0	0	0
21/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	5,067.0000	4,534.0000	(10.519)	0	0	0
21/05/2009	R203	2009/11/05			Bond Future	8.5810	8.6240	0.501	0.0000	0.0000	0
21/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,493.0000	982.0000	(34.226)	0	0	0
21/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,745.0000	7,473.0000	(3.512)	0	0	0
21/05/2009	R203	2010/02/04			Bond Future	8.6200	8.6650	0.522	0.0000	0.0000	0
21/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,101.0000	5,329.0000	(12.654)	0	0	0
21/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	3,791.0000	2,776.0000	(26.774)	0	0	0
21/05/2009	R204	2009/08/06			Bond Future	8.5510	8.6030	0.608	0.0000	0.0000	488
21/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,292.0000	986.0000	(23.684)	0	0	0
21/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	5,508.0000	4,880.0000	(11.402)	0	0	0
21/05/2009	R204	2009/11/05			Bond Future	8.5780	8.6310	0.618	0.0000	0.0000	0
21/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,643.0000	1,067.0000	(35.058)	0	0	0
21/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,507.0000	8,253.0000	(2.986)	0	0	0
21/05/2009	R204	2010/02/04			Bond Future	8.6090	8.6650	0.650	0.0000	0.0000	0
21/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,684.0000	5,871.0000	(12.163)	0	0	0
21/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	4,203.0000	3,056.0000	(27.290)	0	0	0
21/05/2009	R206	2009/08/06			Bond Future	8.1810	8.2330	0.636	0.0000	0.0000	1,214
21/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	405.0000	278.0000	(31.358)	0	0	0
21/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	4,158.0000	3,844.0000	(7.552)	0	0	0
21/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	286.0000	141.0000	(50.699)	0	0	300
21/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,647.0000	4,689.0000	0.904	0	0	0
21/05/2009	R206	2009/11/05			Bond Future	8.1990	8.2550	0.683	0.0000	0.0000	0
21/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	1,224.0000	875.0000	(28.513)	0	0	0
21/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,657.0000	3,500.0000	(4.293)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	R206	2010/02/04			Bond Future	8.2280	8.2880	0.729	0.0000	0.0000	0
21/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,125.0000	3,778.0000	(8.412)	0	0	0
21/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,721.0000	1,179.0000	(31.493)	0	0	0
21/05/2009	R207	2009/08/06			Bond Future	8.6650	8.7160	0.589	0.0000	0.0000	0
21/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,557.0000	1,209.0000	(22.351)	0	0	0
21/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	5,170.0000	4,499.0000	(12.979)	0	0	0
21/05/2009	R207	2009/11/05			Bond Future	8.6910	8.7440	0.610	0.0000	0.0000	0
21/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,575.0000	984.0000	(37.524)	0	0	0
21/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,425.0000	9,165.0000	(2.759)	0	0	0
21/05/2009	R207	2010/02/04			Bond Future	8.7230	8.7780	0.631	0.0000	0.0000	0
21/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,217.0000	6,335.0000	(12.221)	0	0	0
21/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	4,253.0000	3,035.0000	(28.639)	0	0	0
21/05/2009	R208	2009/08/06			Bond Future	8.7890	8.8470	0.660	0.0000	0.0000	0
21/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	4,787.0000	4,057.0000	(15.250)	0	0	0
21/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,869.0000	1,514.0000	(18.994)	0	0	0
21/05/2009	R208	2009/11/05			Bond Future	8.8520	8.9100	0.655	0.0000	0.0000	0
21/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,187.0000	8,914.0000	(2.972)	0	0	0
21/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,770.0000	1,129.0000	(36.215)	0	0	0
21/05/2009	R208	2010/02/04			Bond Future	8.9490	9.0070	0.648	0.0000	0.0000	0
21/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,316.0000	6,413.0000	(12.343)	0	0	0
21/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	4,453.0000	3,189.0000	(28.385)	0	0	0
21/05/2009	R209	2009/08/06			Bond Future	8.1180	8.1590	0.505	0.0000	0.0000	4,513
21/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	7,311.0000	6,408.0000	(12.351)	0	0	0
21/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,664.0000	4,104.0000	(12.007)	0	0	0
21/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,905.0000	1,372.0000	(27.979)	0	0	0
21/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	3,584.0000	2,654.0000	(25.949)	0	0	1,950
21/05/2009	R209	2009/11/05			Bond Future	8.1240	8.1660	0.517	0.0000	0.0000	0
21/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	2,126.0000	1,250.0000	(41.204)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,403.0000	12,905.0000	(3.716)	0	0	0
21/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	2,783.0000	1,784.0000	(35.897)	0	0	0
21/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,343.0000	10,723.0000	(5.466)	0	0	0
21/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	14,282.0000	13,329.0000	(6.673)	0	0	0
21/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,540.0000	965.0000	(37.338)	0	0	2,500
21/05/2009	R209	2010/02/04			Bond Future	8.1320	8.1740	0.516	0.0000	0.0000	0
21/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	5,242.0000	3,480.0000	(33.613)	0	0	2,500
21/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	11,271.0000	9,885.0000	(12.297)	0	0	0
21/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	2,470.0000	1,432.0000	(42.024)	0	0	0
21/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	16,784.0000	15,370.0000	(8.425)	0	0	0
21/05/2009	TRT1	2009/08/06			Index Future	294.1270	293.1260	(0.340)	0.0000	0.0000	100
21/05/2009	TRT1	2009/11/05			Index Future	299.7260	298.5620	(0.388)	0.0000	0.0000	0
21/05/2009	ZAAD	2009/06/12			Currency Future	6.5040	6.5188	0.228	0.0000	0.0000	9,769
21/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	2,996.0000	2,981.0000	(0.501)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	435.0000	419.0000	(3.678)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	128.0000	116.0000	(9.375)	0	0	0
21/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	307.0000	292.0000	(4.886)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	349.0000	334.0000	(4.298)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	156.0000	160.0000	2.564	0	0	0
21/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	83.0000	83.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	132.0000	135.0000	2.273	0	0	0
21/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	102.0000	91.0000	(10.784)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	229.0000	214.0000	(6.550)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	156.0000	160.0000	2.564	0	0	0
21/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	102.0000	91.0000	(10.784)	0	0	0
21/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,504.0000	4,519.0000	0.333	0	0	0
21/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	477.0000	461.0000	(3.354)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	159.0000	146.0000	(8.176)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	78.0000	70.0000	(10.256)	0	0	0
21/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	706.0000	721.0000	2.125	0	0	0
21/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	375.0000	391.0000	4.267	0	0	0
21/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	229.0000	214.0000	(6.550)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	477.0000	461.0000	(3.354)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	71.0000	71.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	61.0000	61.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	83.0000	83.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	71.0000	71.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	267.0000	252.0000	(5.618)	0	0	0
21/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	560.0000	576.0000	2.857	0	0	0
21/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	391.0000	376.0000	(3.836)	0	0	0
21/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	214.0000	222.0000	3.738	0	0	0
21/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
21/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,504.0000	1,519.0000	0.997	0	0	0
21/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	349.0000	334.0000	(4.298)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	267.0000	252.0000	(5.618)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
21/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
21/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	6,004.0000	6,019.0000	0.250	0	0	0
21/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,104.0000	6,119.0000	0.246	0	0	0
21/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,146.0000	3,131.0000	(0.477)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	78.0000	70.0000	(10.256)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	182.0000	189.0000	3.846	0	0	0
21/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	608.0000	624.0000	2.632	0	0	0
21/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	3,004.0000	3,019.0000	0.499	0	0	0
21/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	182.0000	189.0000	3.846	0	0	0
21/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	250.0000	258.0000	3.200	0	0	0
21/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	467.0000	484.0000	3.640	0	0	0
21/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,296.0000	1,281.0000	(1.157)	0	0	0
21/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	5,996.0000	5,981.0000	(0.250)	0	0	0
21/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,604.0000	4,619.0000	0.326	0	0	0
21/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,646.0000	1,631.0000	(0.911)	0	0	0
21/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,696.0000	1,681.0000	(0.884)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
21/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,396.0000	1,381.0000	(1.074)	0	0	0
21/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,496.0000	4,481.0000	(0.334)	0	0	0
21/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,604.0000	1,619.0000	0.935	0	0	0
21/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,646.0000	4,631.0000	(0.323)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,097.0000	1,082.0000	(1.367)	0	0	0
21/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	899.0000	884.0000	(1.669)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	96.0000	97.0000	1.042	0	0	0
21/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,146.0000	6,131.0000	(0.244)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	658.0000	642.0000	(2.432)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	192.0000	179.0000	(6.771)	0	0	0
21/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,696.0000	1,681.0000	(0.884)	0	0	0
21/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	753.0000	738.0000	(1.992)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0

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21/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
21/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,396.0000	4,381.0000	(0.341)	0	0	0
21/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
21/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	159.0000	146.0000	(8.176)	0	0	0
21/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,896.0000	2,881.0000	(0.518)	0	0	0
21/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	250.0000	258.0000	3.200	0	0	0
21/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,596.0000	1,581.0000	(0.940)	0	0	0
21/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
21/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,796.0000	1,781.0000	(0.835)	0	0	0
21/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,896.0000	5,881.0000	(0.254)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	422.0000	439.0000	4.028	0	0	0
21/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	328.0000	344.0000	4.878	0	0	0
21/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,354.0000	1,369.0000	1.108	0	0	0
21/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
21/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,496.0000	1,481.0000	(1.003)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	705.0000	690.0000	(2.128)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	467.0000	484.0000	3.640	0	0	0
21/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	513.0000	530.0000	3.314	0	0	0
21/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,047.0000	1,032.0000	(1.433)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	328.0000	344.0000	4.878	0	0	0

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21/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	948.0000	933.0000	(1.582)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
21/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,196.0000	1,182.0000	(1.171)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
21/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,147.0000	1,132.0000	(1.308)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,196.0000	1,182.0000	(1.171)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
21/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	375.0000	391.0000	4.267	0	0	0
21/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	802.0000	786.0000	(1.995)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	705.0000	690.0000	(2.128)	0	0	0
21/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	755.0000	770.0000	1.987	0	0	0
21/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	850.0000	835.0000	(1.765)	0	0	0
21/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	288.0000	300.0000	4.167	0	0	0
21/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,104.0000	3,119.0000	0.483	0	0	0
21/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	899.0000	884.0000	(1.669)	0	0	0
21/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	657.0000	672.0000	2.283	0	0	0
21/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,047.0000	1,032.0000	(1.433)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,296.0000	1,281.0000	(1.157)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,396.0000	1,381.0000	(1.074)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
21/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	998.0000	983.0000	(1.503)	0	0	0
21/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,854.0000	2,869.0000	0.526	0	0	0
21/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	802.0000	786.0000	(1.995)	0	0	0
21/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,854.0000	5,869.0000	0.256	0	0	0
21/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
21/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,354.0000	4,369.0000	0.345	0	0	0
21/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	658.0000	642.0000	(2.432)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	521.0000	505.0000	(3.071)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	566.0000	550.0000	(2.827)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	566.0000	550.0000	(2.827)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
21/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	612.0000	596.0000	(2.614)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	435.0000	419.0000	(3.678)	0	0	0
21/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	391.0000	376.0000	(3.836)	0	0	0
21/05/2009	ZAAD	2009/09/14			Currency Future	6.5634	6.5813	0.273	0.0000	0.0000	1,174
21/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	423.0000	433.0000	2.364	0	0	0
21/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	960.0000	947.0000	(1.354)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	232.0000	237.0000	2.155	0	0	0
21/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	264.0000	270.0000	2.273	0	0	0
21/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	288.0000	277.0000	(3.819)	0	0	0
21/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	674.0000	689.0000	2.226	0	0	0
21/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	160.0000	152.0000	(5.000)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
21/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	182.0000	185.0000	1.648	0	0	0
21/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	259.0000	248.0000	(4.247)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	231.0000	221.0000	(4.329)	0	0	0
21/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	205.0000	195.0000	(4.878)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	61.0000	64.0000	4.918	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	455.0000	441.0000	(3.077)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	569.0000	554.0000	(2.636)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	716.0000	704.0000	(1.676)	0	0	0
21/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	757.0000	773.0000	2.114	0	0	0
21/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	368.0000	377.0000	2.446	0	0	0
21/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	876.0000	863.0000	(1.484)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	218.0000	223.0000	2.294	0	0	0
21/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	351.0000	338.0000	(3.704)	0	0	0
21/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	801.0000	816.0000	1.873	0	0	0
21/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
21/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	123.0000	117.0000	(4.878)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	89.0000	94.0000	5.618	0	0	0
21/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	419.0000	406.0000	(3.103)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	288.0000	277.0000	(3.819)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	486.0000	499.0000	2.675	0	0	0
21/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,047.0000	1,033.0000	(1.337)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	218.0000	223.0000	2.294	0	0	0
21/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	301.0000	308.0000	2.326	0	0	0
21/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	301.0000	308.0000	2.326	0	0	0
21/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	530.0000	515.0000	(2.830)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
21/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	193.0000	197.0000	2.073	0	0	0
21/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	123.0000	117.0000	(4.878)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	118.0000	124.0000	5.085	0	0	0
21/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	595.0000	609.0000	2.353	0	0	0
21/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	193.0000	197.0000	2.073	0	0	0
21/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	918.0000	904.0000	(1.525)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	455.0000	441.0000	(3.077)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	530.0000	515.0000	(2.830)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	282.0000	288.0000	2.128	0	0	0
21/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	715.0000	731.0000	2.238	0	0	0
21/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	755.0000	742.0000	(1.722)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	82.0000	78.0000	(4.878)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
21/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	384.0000	371.0000	(3.385)	0	0	0

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21/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	384.0000	371.0000	(3.385)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	264.0000	270.0000	2.273	0	0	0
21/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,987.0000	5,969.0000	(0.301)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
21/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	108.0000	103.0000	(4.630)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	604.0000	593.0000	(1.821)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	118.0000	124.0000	5.085	0	0	0
21/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	248.0000	253.0000	2.016	0	0	0
21/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	322.0000	329.0000	2.174	0	0	0
21/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	108.0000	113.0000	4.630	0	0	0
21/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	168.0000	175.0000	4.167	0	0	0
21/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	755.0000	742.0000	(1.722)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	640.0000	629.0000	(1.719)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	351.0000	338.0000	(3.704)	0	0	0
21/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,487.0000	4,469.0000	(0.401)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	344.0000	352.0000	2.326	0	0	0
21/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	521.0000	534.0000	2.495	0	0	0
21/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
21/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	248.0000	253.0000	2.016	0	0	0
21/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	154.0000	161.0000	4.545	0	0	0
21/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	319.0000	307.0000	(3.762)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	835.0000	822.0000	(1.557)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	205.0000	209.0000	1.951	0	0	0
21/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	918.0000	904.0000	(1.525)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	205.0000	195.0000	(4.878)	0	0	0
21/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	794.0000	782.0000	(1.511)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	492.0000	478.0000	(2.846)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	835.0000	822.0000	(1.557)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,003.0000	989.0000	(1.396)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	453.0000	465.0000	2.649	0	0	0
21/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
21/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	486.0000	499.0000	2.675	0	0	0
21/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	140.0000	134.0000	(4.286)	0	0	0
21/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,063.0000	6,081.0000	0.297	0	0	0

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21/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,700.0000	1,683.0000	(1.000)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	344.0000	352.0000	2.326	0	0	0
21/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
21/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	394.0000	404.0000	2.538	0	0	0
21/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,563.0000	4,581.0000	0.394	0	0	0
21/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,937.0000	2,919.0000	(0.613)	0	0	0
21/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,187.0000	3,169.0000	(0.565)	0	0	0
21/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,687.0000	4,669.0000	(0.384)	0	0	0
21/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,437.0000	4,419.0000	(0.406)	0	0	0
21/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	634.0000	649.0000	2.366	0	0	0
21/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,187.0000	6,169.0000	(0.291)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
21/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,937.0000	5,919.0000	(0.303)	0	0	0
21/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,317.0000	1,335.0000	1.367	0	0	0
21/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,813.0000	2,831.0000	0.640	0	0	0
21/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,013.0000	6,031.0000	0.299	0	0	0
21/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	181.0000	173.0000	(4.420)	0	0	0
21/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	368.0000	377.0000	2.446	0	0	0
21/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	231.0000	221.0000	(4.329)	0	0	0
21/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,564.0000	1,582.0000	1.151	0	0	0
21/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,460.0000	1,444.0000	(1.096)	0	0	0
21/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,063.0000	3,081.0000	0.588	0	0	0
21/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
21/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,507.0000	1,491.0000	(1.062)	0	0	0
21/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,513.0000	4,531.0000	0.399	0	0	0
21/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
21/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,987.0000	2,969.0000	(0.603)	0	0	0
21/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,313.0000	4,331.0000	0.417	0	0	0
21/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,515.0000	1,532.0000	1.122	0	0	0
21/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,813.0000	5,831.0000	0.310	0	0	0
21/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,013.0000	3,031.0000	0.597	0	0	0
21/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	557.0000	571.0000	2.513	0	0	0
21/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	94.0000	90.0000	(4.255)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	678.0000	666.0000	(1.770)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
21/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	678.0000	666.0000	(1.770)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	141.0000	147.0000	4.255	0	0	0
21/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	716.0000	704.0000	(1.676)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	141.0000	147.0000	4.255	0	0	0
21/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	154.0000	161.0000	4.545	0	0	0
21/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	569.0000	554.0000	(2.636)	0	0	0
21/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	640.0000	629.0000	(1.719)	0	0	0
21/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	182.0000	185.0000	1.648	0	0	0
21/05/2009	ZAAD	2009/12/14			Currency Future	6.6211	6.6402	0.288	0.0000	0.0000	65
21/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	124.0000	119.0000	(4.032)	0	0	0
21/05/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,531.0000	1,549.0000	1.176	0	0	0
21/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	168.0000	161.0000	(4.167)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	606.0000	618.0000	1.980	0	0	0
21/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	701.0000	686.0000	(2.140)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	324.0000	329.0000	1.543	0	0	0
21/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	224.0000	216.0000	(3.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	470.0000	479.0000	1.915	0	0	0
21/05/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	745.0000	759.0000	1.879	0	0	0
21/05/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	639.0000	651.0000	1.878	0	0	0
21/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	184.0000	177.0000	(3.804)	0	0	0
21/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	242.0000	245.0000	1.240	0	0	0
21/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	388.0000	376.0000	(3.093)	0	0	0
21/05/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	100.0000	95.0000	(5.000)	0	0	0
21/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	273.0000	277.0000	1.465	0	0	0
21/05/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	518.0000	528.0000	1.931	0	0	0
21/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	372.0000	378.0000	1.613	0	0	0
21/05/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	821.0000	835.0000	1.705	0	0	0
21/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	701.0000	686.0000	(2.140)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	247.0000	238.0000	(3.644)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	429.0000	436.0000	1.632	0	0	0
21/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	589.0000	575.0000	(2.377)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	451.0000	438.0000	(2.882)	0	0	0
21/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	843.0000	827.0000	(1.898)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	152.0000	146.0000	(3.947)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	626.0000	611.0000	(2.396)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	553.0000	539.0000	(2.532)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	310.0000	315.0000	1.613	0	0	0
21/05/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	68.0000	68.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	470.0000	479.0000	1.915	0	0	0
21/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	606.0000	618.0000	1.980	0	0	0
21/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	273.0000	277.0000	1.465	0	0	0
21/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	589.0000	575.0000	(2.377)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	299.0000	289.0000	(3.344)	0	0	0
21/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,021.0000	6,040.0000	0.316	0	0	0
21/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	242.0000	245.0000	1.240	0	0	0
21/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	184.0000	177.0000	(3.804)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	273.0000	263.0000	(3.663)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	409.0000	416.0000	1.711	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	358.0000	346.0000	(3.352)	0	0	0
21/05/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,521.0000	4,540.0000	0.420	0	0	0
21/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	771.0000	755.0000	(2.075)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	494.0000	503.0000	1.822	0	0	0
21/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	545.0000	556.0000	2.018	0	0	0
21/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	310.0000	315.0000	1.613	0	0	0
21/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	518.0000	505.0000	(2.510)	0	0	0
21/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,021.0000	3,040.0000	0.629	0	0	0
21/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	626.0000	611.0000	(2.396)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	297.0000	301.0000	1.347	0	0	0
21/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	545.0000	556.0000	2.018	0	0	0
21/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	518.0000	505.0000	(2.510)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	299.0000	289.0000	(3.344)	0	0	0
21/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	771.0000	755.0000	(2.075)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	224.0000	216.0000	(3.571)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	390.0000	397.0000	1.795	0	0	0
21/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	339.0000	345.0000	1.770	0	0	0
21/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	297.0000	301.0000	1.347	0	0	0
21/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	673.0000	686.0000	1.932	0	0	0
21/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	284.0000	289.0000	1.761	0	0	0
21/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	419.0000	407.0000	(2.864)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	339.0000	345.0000	1.770	0	0	0
21/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	214.0000	217.0000	1.402	0	0	0
21/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	663.0000	648.0000	(2.262)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	429.0000	436.0000	1.632	0	0	0
21/05/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	880.0000	863.0000	(1.932)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	358.0000	346.0000	(3.352)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	372.0000	378.0000	1.613	0	0	0
21/05/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,479.0000	4,460.0000	(0.424)	0	0	0
21/05/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,071.0000	6,090.0000	0.313	0	0	0
21/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	201.0000	204.0000	1.493	0	0	0
21/05/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,229.0000	6,210.0000	(0.305)	0	0	0
21/05/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	573.0000	585.0000	2.094	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	257.0000	261.0000	1.556	0	0	0
21/05/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,936.0000	2,916.0000	(0.681)	0	0	0
21/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	736.0000	720.0000	(2.174)	0	0	0
21/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,729.0000	4,710.0000	(0.402)	0	0	0
21/05/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	227.0000	231.0000	1.762	0	0	0
21/05/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,771.0000	2,790.0000	0.686	0	0	0
21/05/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,502.0000	1,483.0000	(1.265)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	202.0000	195.0000	(3.465)	0	0	0
21/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	806.0000	791.0000	(1.861)	0	0	0
21/05/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
21/05/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	451.0000	438.0000	(2.882)	0	0	0
21/05/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,429.0000	4,410.0000	(0.429)	0	0	0
21/05/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,271.0000	4,290.0000	0.445	0	0	0
21/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,929.0000	5,910.0000	(0.320)	0	0	0
21/05/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,294.0000	1,311.0000	1.314	0	0	0
21/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	355.0000	361.0000	1.690	0	0	0
21/05/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	484.0000	471.0000	(2.686)	0	0	0
21/05/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,571.0000	4,590.0000	0.416	0	0	0
21/05/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	47.0000	47.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,071.0000	3,090.0000	0.619	0	0	0
21/05/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,233.0000	3,214.0000	(0.588)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	494.0000	503.0000	1.822	0	0	0
21/05/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,579.0000	1,598.0000	1.203	0	0	0
21/05/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	273.0000	263.0000	(3.663)	0	0	0
21/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,771.0000	5,790.0000	0.329	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/05/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/05/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,776.0000	1,757.0000	(1.070)	0	0	0
21/05/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/05/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	390.0000	397.0000	1.795	0	0	0
21/05/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,985.0000	2,966.0000	(0.637)	0	0	0
21/05/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	419.0000	407.0000	(2.864)	0	0	0
21/05/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/05/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,547.0000	1,528.0000	(1.228)	0	0	0
21/05/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	449.0000	457.0000	1.782	0	0	0
21/05/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,979.0000	5,960.0000	(0.318)	0	0	0
21/05/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	328.0000	317.0000	(3.354)	0	0	0

Grand Total: **826,895**