



Derivatives High/Low Report

High/Low for 26/05/2009

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
26/05/2009	\$ / R 2009/06/12			Currency Future	8.3230	8.3140	(0.108)	8.4700	8.3300	362,943
26/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
26/05/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,428.0000	2,437.0000	0.371	0	0	0
26/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	254.0000	258.0000	1.575	0	0	0
26/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	402.0000	408.0000	1.493	0	0	0
26/05/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	1
26/05/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,228.0000	2,237.0000	0.404	0	0	0
26/05/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	615.0000	622.0000	1.138	0	0	0
26/05/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
26/05/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
26/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/05/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,531.0000	1,539.0000	0.523	0	0	0
26/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,779.0000	1,788.0000	0.506	0	0	0
26/05/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	2,228.0000	2,237.0000	0.404	0	0	0
26/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	362.0000	368.0000	1.657	0	0	0
26/05/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	3,077.0000	3,086.0000	0.292	0	0	0
26/05/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	527.0000	533.0000	1.139	0	0	0
26/05/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	894.0000	902.0000	0.895	0	0	0
26/05/2009	\$ / R 2009/06/12	10.55	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
26/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	50
26/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	2.0000	2.0000	-	0	0	100
26/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	442.0000	448.0000	1.357	0	0	0
26/05/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	3,177.0000	3,186.0000	0.283	0	0	0
26/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
26/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,481.0000	1,490.0000	0.608	0	0	0
26/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,382.0000	1,391.0000	0.651	0	0	0
26/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,977.0000	2,986.0000	0.302	0	0	0
26/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,333.0000	1,341.0000	0.600	0	0	0
26/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,278.0000	2,287.0000	0.395	0	0	0
26/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,727.0000	2,736.0000	0.330	0	0	0
26/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	325.0000	330.0000	1.538	0	0	0
26/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	2,028.0000	2,037.0000	0.444	0	0	0
26/05/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	1,185.0000	1,193.0000	0.675	0	0	0
26/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	144.0000	140.0000	(2.778)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,827.0000	2,836.0000	0.318	0	0	0
26/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	990.0000	998.0000	0.808	0	0	0
26/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	894.0000	902.0000	0.895	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,580.0000	1,589.0000	0.570	0	0	0
26/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,777.0000	2,786.0000	0.324	0	0	0
26/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	163.0000	166.0000	1.840	0	0	0
26/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	1
26/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	163.0000	166.0000	1.840	0	0	0
26/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	799.0000	807.0000	1.001	0	0	0
26/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	527.0000	533.0000	1.139	0	0	0
26/05/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	3,277.0000	3,286.0000	0.275	0	0	0
26/05/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	191.0000	195.0000	2.094	0	0	0
26/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
26/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	164.0000	159.0000	(3.049)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,234.0000	1,243.0000	0.729	0	0	0
26/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,578.0000	2,586.0000	0.310	0	0	0
26/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	660.0000	667.0000	1.061	0	0	0
26/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,627.0000	3,636.0000	0.248	0	0	0
26/05/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	2,000
26/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,879.0000	1,888.0000	0.479	0	0	0
26/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,630.0000	1,639.0000	0.552	0	0	0
26/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,087.0000	1,096.0000	0.828	0	0	0
26/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	942.0000	950.0000	0.849	0	0	0
26/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,382.0000	1,391.0000	0.651	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	254.0000	258.0000	1.575	0	0	0
26/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	246.0000	240.0000	(2.439)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,727.0000	3,736.0000	0.241	0	0	0
26/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	990.0000	998.0000	0.808	0	0	0
26/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	571.0000	577.0000	1.051	0	0	0
26/05/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,283.0000	1,292.0000	0.701	0	0	0
26/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	144.0000	140.0000	(2.778)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,427.0000	3,436.0000	0.263	0	0	0
26/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	3,077.0000	3,086.0000	0.292	0	0	0
26/05/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	2,378.0000	2,387.0000	0.378	0	0	0
26/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,729.0000	1,738.0000	0.521	0	0	0
26/05/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	142.0000	145.0000	2.113	0	0	0
26/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	442.0000	448.0000	1.357	0	0	0
26/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	3,127.0000	3,136.0000	0.288	0	0	0
26/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,727.0000	2,736.0000	0.330	0	0	0
26/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	484.0000	490.0000	1.240	0	0	0
26/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,328.0000	2,337.0000	0.387	0	0	0
26/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
26/05/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	123.0000	126.0000	2.439	0	0	0
26/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	325.0000	330.0000	1.538	0	0	0
26/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	615.0000	622.0000	1.138	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,283.0000	1,292.0000	0.701	0	0	0
26/05/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	660.0000	667.0000	1.061	0	0	0
26/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,829.0000	1,838.0000	0.492	0	0	0
26/05/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,227.0000	3,236.0000	0.279	0	0	0
26/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	3,027.0000	3,036.0000	0.297	0	0	0
26/05/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
26/05/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
26/05/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,578.0000	2,586.0000	0.310	0	0	0
26/05/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	288.0000	293.0000	1.736	0	0	0
26/05/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
26/05/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/05/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/05/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,477.0000	4,486.0000	0.201	0	0	0
26/05/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,327.0000	3,336.0000	0.271	0	0	0
26/05/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	799.0000	807.0000	1.001	0	0	0
26/05/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	3,827.0000	3,836.0000	0.235	0	0	0
26/05/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,234.0000	1,243.0000	0.729	0	0	0
26/05/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	3,677.0000	3,686.0000	0.245	0	0	0
26/05/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	3,527.0000	3,536.0000	0.255	0	0	0
26/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	1,087.0000	1,096.0000	0.828	0	0	0
26/05/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,777.0000	2,786.0000	0.324	0	0	0
26/05/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
26/05/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,879.0000	1,888.0000	0.479	0	0	0
26/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,528.0000	2,537.0000	0.356	0	0	0
26/05/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	2,677.0000	2,686.0000	0.336	0	0	0
26/05/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	752.0000	760.0000	1.064	0	0	0
26/05/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	2,500
26/05/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	3,377.0000	3,386.0000	0.267	0	0	0
26/05/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	2,877.0000	2,886.0000	0.313	0	0	0
26/05/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	2,178.0000	2,187.0000	0.413	0	0	0
26/05/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,528.0000	2,537.0000	0.356	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	2,927.0000	2,936.0000	0.307	0	0	0
26/05/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,977.0000	2,986.0000	0.302	0	0	0
26/05/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,333.0000	1,341.0000	0.600	0	0	0
26/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	3,027.0000	3,036.0000	0.297	0	0	0
26/05/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	106.0000	109.0000	2.830	0	0	0
26/05/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	402.0000	408.0000	1.493	0	0	0
26/05/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/05/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,827.0000	2,836.0000	0.318	0	0	0
26/05/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,481.0000	1,490.0000	0.608	0	0	0
26/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,278.0000	2,287.0000	0.395	0	0	0
26/05/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
26/05/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
26/05/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,478.0000	2,487.0000	0.363	0	0	0
26/05/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,978.0000	1,987.0000	0.455	0	0	0
26/05/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,478.0000	2,487.0000	0.363	0	0	0
26/05/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	79.0000	81.0000	2.532	0	0	0
26/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
26/05/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	362.0000	368.0000	1.657	0	0	0
26/05/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	706.0000	713.0000	0.992	0	0	5
26/05/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	279.0000	273.0000	(2.151)	0	0	0
26/05/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
26/05/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	2,028.0000	2,037.0000	0.444	0	0	0
26/05/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/05/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	847.0000	854.0000	0.826	0	0	0
26/05/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
26/05/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	2,000
26/05/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	2,628.0000	2,636.0000	0.304	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,779.0000	1,788.0000	0.506	0	0	0
26/05/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,680.0000	1,688.0000	0.476	0	0	0
26/05/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,078.0000	2,087.0000	0.433	0	0	0
26/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,729.0000	1,738.0000	0.521	0	0	0
26/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
26/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,273.0000	2,264.0000	(0.396)	0	0	0
26/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,978.0000	1,987.0000	0.455	0	0	0
26/05/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	2,023.0000	2,014.0000	(0.445)	0	0	0
26/05/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	200
26/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	787.0000	778.0000	(1.144)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	2,128.0000	2,137.0000	0.423	0	0	0
26/05/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	3,523.0000	3,514.0000	(0.255)	0	0	0
26/05/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	3,773.0000	3,764.0000	(0.239)	0	0	0
26/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/05/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	5,273.0000	5,264.0000	(0.171)	0	0	0
26/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,431.0000	1,440.0000	0.629	0	0	0
26/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,829.0000	1,838.0000	0.492	0	0	0
26/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,136.0000	1,144.0000	0.704	0	0	0
26/05/2009	\$ / R	2009/06/12	12.75	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
26/05/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,023.0000	5,014.0000	(0.179)	0	0	0
26/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,573.0000	2,564.0000	(0.350)	0	0	0
26/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	557.0000	550.0000	(1.257)	0	0	0
26/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,227.0000	5,236.0000	0.172	0	0	0
26/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	220
26/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,328.0000	2,337.0000	0.387	0	0	0
26/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,531.0000	1,539.0000	0.523	0	0	0
26/05/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
26/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,574.0000	1,565.0000	(0.572)	0	0	0
26/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	3,977.0000	3,986.0000	0.226	0	0	0
26/05/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,573.0000	3,564.0000	(0.252)	0	0	0
26/05/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	5,477.0000	5,486.0000	0.164	0	0	0
26/05/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,630.0000	1,639.0000	0.552	0	0	0
26/05/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,977.0000	6,986.0000	0.129	0	0	0
26/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,277.0000	4,286.0000	0.210	0	0	0
26/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,929.0000	1,937.0000	0.415	0	0	0
26/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,727.0000	6,736.0000	0.134	0	0	0
26/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	17.0000	17.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,078.0000	2,087.0000	0.433	0	0	0
26/05/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	602.0000	594.0000	(1.329)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,777.0000	3,786.0000	0.238	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,580.0000	1,589.0000	0.570	0	0	0
26/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,227.0000	3,236.0000	0.279	0	0	0
26/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,577.0000	3,586.0000	0.252	0	0	0
26/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,477.0000	3,486.0000	0.259	0	0	0
26/05/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,627.0000	4,636.0000	0.195	0	0	0
26/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	2,873.0000	2,864.0000	(0.313)	0	0	0
26/05/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,927.0000	3,936.0000	0.229	0	0	0
26/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	740.0000	731.0000	(1.216)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	1,873.0000	1,864.0000	(0.481)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,427.0000	4,436.0000	0.203	0	0	0
26/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,727.0000	3,736.0000	0.241	0	0	0
26/05/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,039.0000	1,047.0000	0.770	0	0	0
26/05/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	883.0000	874.0000	(1.019)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,136.0000	1,144.0000	0.704	0	0	0
26/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	7.35	Call	Currency Future	979.0000	971.0000	(0.817)	0	0	0
26/05/2009	\$ / R	2009/06/12	6.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	7.50	Call	Currency Future	835.0000	826.0000	(1.078)	0	0	0
26/05/2009	\$ / R	2009/06/12	7.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.50	Call	Currency Future	1,824.0000	1,815.0000	(0.493)	0	0	0
26/05/2009	\$ / R	2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	7.35	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
26/05/2009	\$ / R	2009/06/12	6.35	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
26/05/2009	\$ / R	2009/06/12	4.50	Call	Currency Future	3,823.0000	3,814.0000	(0.235)	0	0	0
26/05/2009	\$ / R	2009/06/12	5.50	Call	Currency Future	2,823.0000	2,814.0000	(0.319)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	13.00	Put	Currency Future	4,677.0000	4,686.0000	0.192	0	0	0
26/05/2009	\$ / R	2009/06/12	5.35	Call	Currency Future	2,973.0000	2,964.0000	(0.303)	0	0	0
26/05/2009	\$ / R	2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
26/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,724.0000	1,715.0000	(0.522)	0	0	0
26/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	4,227.0000	4,236.0000	0.213	0	0	0
26/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	3,873.0000	3,864.0000	(0.232)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.35	Call	Currency Future	1,973.0000	1,964.0000	(0.456)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,039.0000	1,047.0000	0.770	0	0	0
26/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	4.35	Call	Currency Future	3,973.0000	3,964.0000	(0.227)	0	0	0
26/05/2009	\$ / R	2009/06/12	7.65	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
26/05/2009	\$ / R	2009/06/12	12.85	Put	Currency Future	4,527.0000	4,536.0000	0.199	0	0	0
26/05/2009	\$ / R	2009/06/12	7.65	Call	Currency Future	693.0000	685.0000	(1.154)	0	0	0
26/05/2009	\$ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	13.10	Put	Currency Future	4,777.0000	4,786.0000	0.188	0	0	0
26/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,673.0000	3,664.0000	(0.245)	0	0	0
26/05/2009	\$ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,774.0000	1,765.0000	(0.507)	0	0	0
26/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,577.0000	4,586.0000	0.197	0	0	0
26/05/2009	\$ / R	2009/06/12	6.65	Call	Currency Future	1,674.0000	1,665.0000	(0.538)	0	0	0
26/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	2,773.0000	2,764.0000	(0.325)	0	0	0
26/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	3,723.0000	3,714.0000	(0.242)	0	0	0
26/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,577.0000	3,586.0000	0.252	0	0	0
26/05/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	4,827.0000	4,836.0000	0.186	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,723.0000	2,714.0000	(0.331)	0	0	0
26/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,727.0000	4,736.0000	0.190	0	0	0
26/05/2009	\$ / R	2009/06/12	5.65	Call	Currency Future	2,673.0000	2,664.0000	(0.337)	0	0	0
26/05/2009	\$ / R	2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	0.0000	3,486.0000	100.000	0	0	0
26/05/2009	\$ / R	2009/06/12	4.30	Call	Currency Future	0.0000	4,014.0000	100.000	0	0	0
26/05/2009	\$ / R	2009/06/12	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/06/12	5.30	Call	Currency Future	0.0000	3,014.0000	100.000	0	0	0
26/05/2009	\$ / R	2009/06/12	7.30	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
26/05/2009	\$ / R	2009/06/12	7.30	Call	Currency Future	0.0000	1,020.0000	100.000	0	0	0
26/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14			Currency Future	8.4658	8.4520	(0.163)	8.5800	8.4700	15,828
26/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	354.0000	348.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
26/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,748.0000	1,759.0000	0.629	0	0	0
26/05/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,547.0000	4,560.0000	0.286	0	0	0
26/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,840.0000	1,851.0000	0.598	0	0	0
26/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	143.0000	140.0000	(2.098)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	123.0000	120.0000	(2.439)	0	0	0
26/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	426.0000	433.0000	1.643	0	0	0
26/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,026.0000	2,038.0000	0.592	0	0	0
26/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,979.0000	1,991.0000	0.606	0	0	0
26/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,657.0000	1,668.0000	0.664	0	0	0
26/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	442.0000	435.0000	(1.584)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	114.0000	111.0000	(2.632)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,048.0000	1,057.0000	0.859	0	0	0
26/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,356.0000	2,368.0000	0.509	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,167.0000	2,179.0000	0.554	0	0	0
26/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,933.0000	1,944.0000	0.569	0	0	0
26/05/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,933.0000	1,944.0000	0.569	0	0	0
26/05/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	143.0000	140.0000	(2.098)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,403.0000	2,415.0000	0.499	0	0	0
26/05/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,167.0000	2,179.0000	0.554	0	0	0
26/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	205.0000	201.0000	(1.951)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,089.0000	1,099.0000	0.918	0	0	0
26/05/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	297.0000	292.0000	(1.684)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	488.0000	495.0000	1.434	0	0	0
26/05/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,308.0000	2,320.0000	0.520	0	0	0
26/05/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	521.0000	528.0000	1.344	0	0	0
26/05/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	404.0000	397.0000	(1.733)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	155.0000	151.0000	(2.581)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	457.0000	464.0000	1.532	0	0	0
26/05/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	1,000
26/05/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
26/05/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	423.0000	416.0000	(1.655)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	588.0000	596.0000	1.361	0	0	0
26/05/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,612.0000	1,623.0000	0.682	0	0	0
26/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	155.0000	151.0000	(2.581)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	386.0000	380.0000	(1.554)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	731.0000	740.0000	1.231	0	0	0
26/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	161.0000	158.0000	(1.863)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,389.0000	1,399.0000	0.720	0	0	0
26/05/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	86.0000	84.0000	(2.326)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,345.0000	1,356.0000	0.818	0	0	0
26/05/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	213.0000	209.0000	(1.878)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,131.0000	1,141.0000	0.884	0	0	0
26/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,567.0000	1,577.0000	0.638	0	0	0
26/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,120.0000	2,132.0000	0.566	0	0	0
26/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,451.0000	2,463.0000	0.490	0	0	0
26/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	197.0000	193.0000	(2.030)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,979.0000	1,991.0000	0.606	0	0	0
26/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,451.0000	2,463.0000	0.490	0	0	0
26/05/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	182.0000	178.0000	(2.198)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
26/05/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,884.0000	2,896.0000	0.416	0	0	0
26/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,835.0000	2,848.0000	0.459	0	0	0
26/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,216.0000	1,226.0000	0.822	0	0	0
26/05/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,547.0000	2,559.0000	0.471	0	0	0
26/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	962.0000	951.0000	(1.143)	0	0	13,157
26/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	132.0000	129.0000	(2.273)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,840.0000	1,851.0000	0.598	0	0	0
26/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,261.0000	2,273.0000	0.531	0	0	0
26/05/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
26/05/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
26/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,499.0000	2,511.0000	0.480	0	0	0
26/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	965.0000	975.0000	1.036	0	0	0
26/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,739.0000	2,751.0000	0.438	0	0	0
26/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	231.0000	227.0000	(1.732)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,302.0000	1,312.0000	0.768	0	0	0
26/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
26/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,643.0000	2,655.0000	0.454	0	0	0
26/05/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	554.0000	561.0000	1.264	0	0	0
26/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,477.0000	1,488.0000	0.745	0	0	0
26/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
26/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	846.0000	855.0000	1.064	0	0	0
26/05/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,794.0000	1,805.0000	0.613	0	0	0
26/05/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,612.0000	1,623.0000	0.682	0	0	0
26/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	262.0000	257.0000	(1.908)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,433.0000	1,444.0000	0.768	0	0	0
26/05/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	925.0000	934.0000	0.973	0	0	0
26/05/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	370.0000	363.0000	(1.892)	0	0	100
26/05/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	2,932.0000	2,945.0000	0.443	0	0	0
26/05/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
26/05/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,595.0000	2,607.0000	0.462	0	0	0
26/05/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	241.0000	236.0000	(2.075)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	623.0000	631.0000	1.284	0	0	0
26/05/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,566.0000	3,552.0000	(0.393)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	262.0000	257.0000	(1.908)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,499.0000	2,511.0000	0.480	0	0	0
26/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	658.0000	666.0000	1.216	0	0	0
26/05/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	338.0000	333.0000	(1.479)	0	0	13,157
26/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	324.0000	318.0000	(1.852)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,886.0000	1,898.0000	0.636	0	0	0
26/05/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	2,075.0000	2,061.0000	(0.675)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
26/05/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,403.0000	2,415.0000	0.499	0	0	0
26/05/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	114.0000	111.0000	(2.632)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,748.0000	1,759.0000	0.629	0	0	0
26/05/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	5,066.0000	5,052.0000	(0.276)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,522.0000	1,533.0000	0.723	0	0	0
26/05/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	922.0000	912.0000	(1.085)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	2,073.0000	2,085.0000	0.579	0	0	0
26/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,174.0000	1,184.0000	0.852	0	0	0
26/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,389.0000	1,399.0000	0.720	0	0	0
26/05/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,261.0000	2,273.0000	0.531	0	0	0
26/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	737.0000	728.0000	(1.221)	0	0	0
26/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,691.0000	2,703.0000	0.446	0	0	0
26/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,271.0000	2,257.0000	(0.616)	0	0	0
26/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,711.0000	3,724.0000	0.350	0	0	0
26/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	171.0000	176.0000	2.924	0	0	0
26/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	846.0000	855.0000	1.064	0	0	0
26/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	5,191.0000	5,204.0000	0.250	0	0	0
26/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,702.0000	1,714.0000	0.705	0	0	0
26/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,567.0000	1,577.0000	0.638	0	0	0
26/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
26/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
26/05/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	132.0000	129.0000	(2.273)	0	0	0
26/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	6,935.0000	6,949.0000	0.202	0	0	0
26/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,174.0000	1,184.0000	0.852	0	0	0
26/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	310.0000	305.0000	(1.613)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
26/05/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,259.0000	1,269.0000	0.794	0	0	0
26/05/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,522.0000	1,533.0000	0.723	0	0	0
26/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,439.0000	5,453.0000	0.257	0	0	0
26/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,131.0000	1,141.0000	0.884	0	0	0
26/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	106.0000	110.0000	3.774	0	0	0
26/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,214.0000	2,226.0000	0.542	0	0	0
26/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	5.0000	5.0000	-	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
26/05/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,320.0000	2,306.0000	(0.603)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	270.0000	275.0000	1.852	0	0	0
26/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
26/05/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/05/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	3,957.0000	3,970.0000	0.329	0	0	0
26/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	197.0000	193.0000	(2.030)	0	0	0
26/05/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,686.0000	6,699.0000	0.194	0	0	0
26/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,345.0000	1,356.0000	0.818	0	0	0
26/05/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	175.0000	171.0000	(2.286)	0	0	0
26/05/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,878.0000	1,865.0000	(0.692)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
26/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	885.0000	894.0000	1.017	0	0	0
26/05/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	884.0000	873.0000	(1.244)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	161.0000	158.0000	(1.863)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,394.0000	1,382.0000	(0.861)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	118.0000	121.0000	2.542	0	0	0
26/05/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	586.0000	577.0000	(1.536)	0	0	0
26/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,214.0000	2,226.0000	0.542	0	0	0
26/05/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
26/05/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	26.0000	26.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	7.10	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
26/05/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	273.0000	268.0000	(1.832)	0	0	0
26/05/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,302.0000	1,312.0000	0.768	0	0	0
26/05/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	559.0000	551.0000	(1.431)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,477.0000	1,488.0000	0.745	0	0	0
26/05/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
26/05/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	1,303.0000	1,291.0000	(0.921)	0	0	0
26/05/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,691.0000	2,703.0000	0.446	0	0	0
26/05/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	251.0000	246.0000	(1.992)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	251.0000	246.0000	(1.992)	0	0	0
26/05/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,369.0000	3,382.0000	0.386	0	0	0
26/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	885.0000	894.0000	1.017	0	0	0
26/05/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,266.0000	5,252.0000	(0.266)	0	0	0
26/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	294.0000	299.0000	1.701	0	0	0
26/05/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
26/05/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	807.0000	816.0000	1.115	0	0	0
26/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,766.0000	3,752.0000	(0.372)	0	0	0
26/05/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,350.0000	4,363.0000	0.299	0	0	0
26/05/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,787.0000	2,800.0000	0.466	0	0	0
26/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,702.0000	1,714.0000	0.705	0	0	0
26/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
26/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,026.0000	2,038.0000	0.592	0	0	0
26/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	965.0000	975.0000	1.036	0	0	0
26/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	231.0000	227.0000	(1.732)	0	0	0
26/05/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	613.0000	605.0000	(1.305)	0	0	0
26/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	175.0000	171.0000	(2.286)	0	0	0
26/05/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	248.0000	253.0000	2.016	0	0	0
26/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,259.0000	1,269.0000	0.794	0	0	0
26/05/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	3,761.0000	3,774.0000	0.346	0	0	0
26/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
26/05/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	5,240.0000	5,254.0000	0.267	0	0	0
26/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,643.0000	2,655.0000	0.454	0	0	0
26/05/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,735.0000	6,749.0000	0.208	0	0	0
26/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,739.0000	2,751.0000	0.438	0	0	0
26/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,223.0000	3,236.0000	0.403	0	0	0
26/05/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,816.0000	3,802.0000	(0.367)	0	0	0
26/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	769.0000	778.0000	1.170	0	0	0
26/05/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	130.0000	133.0000	2.308	0	0	0
26/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	285.0000	280.0000	(1.754)	0	0	0
26/05/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	846.0000	835.0000	(1.300)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
26/05/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	205.0000	201.0000	(1.951)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
26/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,794.0000	1,805.0000	0.613	0	0	0
26/05/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,089.0000	1,099.0000	0.918	0	0	0
26/05/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	694.0000	703.0000	1.297	0	0	0
26/05/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,202.0000	4,216.0000	0.333	0	0	0
26/05/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,316.0000	5,302.0000	(0.263)	0	0	0
26/05/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,258.0000	1,246.0000	(0.954)	0	0	0
26/05/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
26/05/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
26/05/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	344.0000	350.0000	1.744	0	0	0
26/05/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,829.0000	1,816.0000	(0.711)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	509.0000	502.0000	(1.375)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
26/05/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	143.0000	147.0000	2.797	0	0	0
26/05/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,349.0000	1,336.0000	(0.964)	0	0	0
26/05/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,055.0000	4,069.0000	0.345	0	0	0
26/05/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	21.0000	21.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,078.0000	3,090.0000	0.390	0	0	0
26/05/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,681.0000	1,668.0000	(0.773)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.25	Call	Currency Future	534.0000	526.0000	(1.498)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,214.0000	1,202.0000	(0.988)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
26/05/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	1,127.0000	1,116.0000	(0.976)	0	0	0
26/05/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
26/05/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,730.0000	1,717.0000	(0.751)	0	0	0
26/05/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
26/05/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,583.0000	1,570.0000	(0.821)	0	0	0
26/05/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	222.0000	218.0000	(1.802)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	809.0000	799.0000	(1.236)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,006.0000	1,016.0000	0.994	0	0	0
26/05/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,780.0000	1,766.0000	(0.787)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	318.0000	324.0000	1.887	0	0	0
26/05/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
26/05/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	206.0000	211.0000	2.427	0	0	0
26/05/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	398.0000	404.0000	1.508	0	0	0
26/05/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	672.0000	663.0000	(1.339)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	463.0000	456.0000	(1.512)	0	0	0
26/05/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,320.0000	3,333.0000	0.392	0	0	0
26/05/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,977.0000	1,963.0000	(0.708)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,487.0000	1,474.0000	(0.874)	0	0	0
26/05/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	1,043.0000	1,032.0000	(1.055)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
26/05/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
26/05/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,153.0000	4,167.0000	0.337	0	0	0
26/05/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,175.0000	3,187.0000	0.378	0	0	0
26/05/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
26/05/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,301.0000	4,314.0000	0.302	0	0	0
26/05/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/05/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,251.0000	4,265.0000	0.329	0	0	0
26/05/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	354.0000	348.0000	(1.695)	0	0	0
26/05/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	588.0000	596.0000	1.361	0	0	0
26/05/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,272.0000	3,285.0000	0.397	0	0	0
26/05/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	442.0000	435.0000	(1.584)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	187.0000	191.0000	2.139	0	0	0
26/05/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	703.0000	693.0000	(1.422)	0	0	0
26/05/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
26/05/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	426.0000	433.0000	1.643	0	0	0
26/05/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	3,029.0000	3,042.0000	0.429	0	0	0
26/05/2009	\$ / R 2009/09/14	11.45	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
26/05/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,006.0000	4,020.0000	0.349	0	0	0
26/05/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	22.0000	22.0000	-	0	0	0
26/05/2009	\$ / R	2009/09/14	7.45	Call	Currency Future	1,085.0000	1,074.0000	(1.014)	0	0	0
26/05/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,534.0000	1,521.0000	(0.847)	0	0	0
26/05/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
26/05/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
26/05/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	2,026.0000	2,013.0000	(0.642)	0	0	0
26/05/2009	\$ / R	2009/12/14			Currency Future	8.5925	8.5736	(0.220)	0.0000	0.0000	3,146
26/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	728.0000	739.0000	1.511	0	0	0
26/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	384.0000	378.0000	(1.563)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,498.0000	1,512.0000	0.935	0	0	0
26/05/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,244.0000	2,260.0000	0.713	0	0	0
26/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,170.0000	1,183.0000	1.111	0	0	0
26/05/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,179.0000	4,197.0000	0.431	0	0	0
26/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	520.0000	513.0000	(1.346)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	236.0000	232.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,843.0000	1,858.0000	0.814	0	0	0
26/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,412.0000	3,429.0000	0.498	0	0	0
26/05/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,472.0000	2,488.0000	0.647	0	0	0
26/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	249.0000	245.0000	(1.606)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,126.0000	3,143.0000	0.544	0	0	0
26/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	916.0000	904.0000	(1.310)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	598.0000	609.0000	1.839	0	0	0
26/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	554.0000	546.0000	(1.444)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	362.0000	357.0000	(1.381)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,567.0000	4,585.0000	0.394	0	0	0
26/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	274.0000	281.0000	2.555	0	0	0
26/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	662.0000	673.0000	1.662	0	0	0
26/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	407.0000	401.0000	(1.474)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,210.0000	1,223.0000	1.074	0	0	0
26/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,757.0000	1,771.0000	0.797	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
26/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	633.0000	624.0000	(1.422)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	796.0000	808.0000	1.508	0	0	0
26/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	352.0000	347.0000	(1.420)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	540.0000	550.0000	1.852	0	0	0
26/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	569.0000	579.0000	1.757	0	0	0
26/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	591.0000	582.0000	(1.523)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	474.0000	467.0000	(1.477)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	290.0000	286.0000	(1.379)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,414.0000	1,428.0000	0.990	0	0	0
26/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	611.0000	603.0000	(1.309)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	831.0000	843.0000	1.444	0	0	0
26/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,015.0000	1,028.0000	1.281	0	0	0
26/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	104.0000	102.0000	(1.923)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	598.0000	609.0000	1.839	0	0	0
26/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	489.0000	482.0000	(1.431)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	867.0000	879.0000	1.384	0	0	0
26/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	352.0000	347.0000	(1.420)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	165.0000	162.0000	(1.818)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,704.0000	2,720.0000	0.592	0	0	0
26/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	306.0000	302.0000	(1.307)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	489.0000	482.0000	(1.431)	0	0	13,513
26/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,210.0000	1,223.0000	1.074	0	0	0
26/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,540.0000	1,555.0000	0.974	0	0	0
26/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	432.0000	426.0000	(1.389)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	796.0000	808.0000	1.508	0	0	0
26/05/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	342.0000	337.0000	(1.462)	0	0	1,000
26/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	940.0000	952.0000	1.277	0	0	0
26/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,148.0000	1,134.0000	(1.220)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,250.0000	1,263.0000	1.040	0	0	0
26/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,064.0000	2,079.0000	0.727	0	0	0
26/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,289.0000	2,305.0000	0.699	0	0	0
26/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	940.0000	952.0000	1.277	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	762.0000	773.0000	1.444	0	0	0
26/05/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,565.0000	2,581.0000	0.624	0	0	0
26/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	136.0000	134.0000	(1.471)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,665.0000	4,683.0000	0.386	0	0	0
26/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	432.0000	426.0000	(1.389)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	155.0000	160.0000	3.226	0	0	0
26/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	591.0000	582.0000	(1.523)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	157.0000	155.0000	(1.274)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,032.0000	3,048.0000	0.528	0	0	0
26/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,276.0000	4,294.0000	0.421	0	0	0
26/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,470.0000	4,488.0000	0.403	0	0	0
26/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,750.0000	2,767.0000	0.618	0	0	0
26/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,603.0000	3,620.0000	0.472	0	0	0
26/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	504.0000	497.0000	(1.389)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	460.0000	453.0000	(1.522)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,091.0000	1,105.0000	1.283	0	0	0
26/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,658.0000	2,674.0000	0.602	0	0	0
26/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	283.0000	278.0000	(1.767)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	10,100
26/05/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	249.0000	245.0000	(1.606)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,794.0000	3,812.0000	0.474	0	0	0
26/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	572.0000	564.0000	(1.399)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,109.0000	2,124.0000	0.711	0	0	0
26/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	150.0000	147.0000	(2.000)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	630.0000	640.0000	1.587	0	0	0
26/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,844.0000	2,860.0000	0.563	0	0	0
26/05/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,456.0000	1,470.0000	0.962	0	0	0
26/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,797.0000	2,814.0000	0.608	0	0	0
26/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	143.0000	140.0000	(2.098)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	161.0000	158.0000	(1.863)	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
26/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	977.0000	990.0000	1.331	0	0	0
26/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,154.0000	2,169.0000	0.696	0	0	0
26/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	9,530
26/05/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	359.0000	368.0000	2.507	0	0	0
26/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,518.0000	2,535.0000	0.675	0	0	0
26/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,364.0000	3,381.0000	0.505	0	0	0
26/05/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	537.0000	529.0000	(1.490)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	113.0000	117.0000	3.540	0	0	0
26/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	255.0000	251.0000	(1.569)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	802.0000	791.0000	(1.372)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	725.0000	715.0000	(1.379)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,713.0000	1,728.0000	0.876	0	0	0
26/05/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,890.0000	3,908.0000	0.463	0	0	0
26/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	185.0000	190.0000	2.703	0	0	0
26/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	114
26/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	196.0000	193.0000	(1.531)	0	0	9,530
26/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	725.0000	715.0000	(1.379)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,507.0000	3,524.0000	0.485	0	0	0
26/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,077.0000	1,064.0000	(1.207)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,794.0000	3,812.0000	0.474	0	0	0
26/05/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	223.0000	220.0000	(1.345)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	432.0000	441.0000	2.083	0	0	0
26/05/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	695.0000	706.0000	1.583	0	0	0
26/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	420.0000	413.0000	(1.667)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,290.0000	1,304.0000	1.085	0	0	0
26/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	775.0000	765.0000	(1.290)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	432.0000	441.0000	2.083	0	0	0
26/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,091.0000	1,105.0000	1.283	0	0	0
26/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,199.0000	2,214.0000	0.682	0	0	0
26/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,603.0000	3,620.0000	0.472	0	0	0
26/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,844.0000	2,860.0000	0.563	0	0	0
26/05/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,043.0000	1,030.0000	(1.246)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	191.0000	188.0000	(1.571)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,931.0000	1,946.0000	0.777	0	0	0
26/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,757.0000	1,771.0000	0.797	0	0	0
26/05/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,763.0000	4,780.0000	0.357	0	0	0
26/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	136.0000	134.0000	(1.471)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	886.0000	875.0000	(1.242)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,154.0000	2,169.0000	0.696	0	0	0
26/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	212.0000	208.0000	(1.887)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	383.0000	391.0000	2.089	0	0	0
26/05/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	3,986.0000	4,004.0000	0.452	0	0	0
26/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	407.0000	401.0000	(1.474)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	384.0000	378.0000	(1.563)	0	0	0
26/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,498.0000	5,516.0000	0.327	0	0	0
26/05/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,131.0000	4,149.0000	0.436	0	0	0
26/05/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	333.0000	328.0000	(1.502)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	206.0000	203.0000	(1.456)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,909.0000	4,927.0000	0.367	0	0	0
26/05/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,056.0000	5,074.0000	0.356	0	0	0
26/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	254.0000	261.0000	2.756	0	0	0
26/05/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,203.0000	5,221.0000	0.346	0	0	0
26/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,540.0000	1,555.0000	0.974	0	0	0
26/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,019.0000	2,035.0000	0.792	0	0	0
26/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,325.0000	4,342.0000	0.393	0	0	0
26/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,035.0000	4,052.0000	0.421	0	0	0
26/05/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,519.0000	4,537.0000	0.398	0	0	0
26/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	283.0000	278.0000	(1.767)	0	0	0
26/05/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
26/05/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,449.0000	5,467.0000	0.330	0	0	0
26/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,567.0000	4,585.0000	0.394	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	196.0000	193.0000	(1.531)	0	0	0
26/05/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,305.0000	1,290.0000	(1.149)	0	0	13,513
26/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
26/05/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
26/05/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
26/05/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,975.0000	1,990.0000	0.759	0	0	0
26/05/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	3,938.0000	3,956.0000	0.457	0	0	0
26/05/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,154.0000	5,172.0000	0.349	0	0	0
26/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,079.0000	3,096.0000	0.552	0	0	0
26/05/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/05/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	218.0000	214.0000	(1.835)	0	0	0
26/05/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,611.0000	2,627.0000	0.613	0	0	0
26/05/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	978.0000	966.0000	(1.227)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
26/05/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,221.0000	3,238.0000	0.528	0	0	0
26/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
26/05/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,583.0000	1,598.0000	0.948	0	0	0
26/05/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
26/05/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,380.0000	2,396.0000	0.672	0	0	0
26/05/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,105.0000	5,123.0000	0.353	0	0	0
26/05/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	77.0000	76.0000	(1.299)	0	0	0
26/05/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	630.0000	640.0000	1.587	0	0	0
26/05/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	113.0000	111.0000	(1.770)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,651.0000	3,668.0000	0.466	0	0	0
26/05/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,459.0000	3,476.0000	0.491	0	0	0
26/05/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	87.0000	90.0000	3.448	0	0	0
26/05/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	276.0000	271.0000	(1.812)	0	0	10,115
26/05/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	554.0000	546.0000	(1.444)	0	0	0
26/05/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,714.0000	4,732.0000	0.382	0	0	0
26/05/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
26/05/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	236.0000	242.0000	2.542	0	0	0
26/05/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	662.0000	673.0000	1.662	0	0	0
26/05/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
26/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,015.0000	1,028.0000	1.281	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,380.0000	2,396.0000	0.672	0	0	0
26/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	154.0000	151.0000	(1.948)	0	0	0
26/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	41.0000	41.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,316.0000	3,333.0000	0.513	0	0	0
26/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,800.0000	1,815.0000	0.833	0	0	0
26/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	728.0000	739.0000	1.511	0	0	0
26/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	947.0000	935.0000	(1.267)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	701.0000	691.0000	(1.427)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	324.0000	319.0000	(1.543)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	458.0000	467.0000	1.965	0	0	0
26/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	572.0000	564.0000	(1.399)	0	0	0
26/05/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,979.0000	6,997.0000	0.258	0	0	0
26/05/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	831.0000	843.0000	1.444	0	0	0
26/05/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	485.0000	494.0000	1.856	0	0	0
26/05/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	294.0000	301.0000	2.381	0	0	0
26/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,430.0000	1,414.0000	(1.119)	0	0	0
26/05/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	21.0000	21.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	177.0000	174.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,173.0000	3,190.0000	0.536	0	0	0
26/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	474.0000	467.0000	(1.477)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	677.0000	668.0000	(1.329)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	337.0000	345.0000	2.374	0	0	0
26/05/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,891.0000	2,907.0000	0.553	0	0	0
26/05/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
26/05/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	144.0000	148.0000	2.778	0	0	0
26/05/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,331.0000	1,345.0000	1.052	0	0	0
26/05/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	829.0000	818.0000	(1.327)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	2,064.0000	2,046.0000	(0.872)	0	0	0
26/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,335.0000	2,351.0000	0.685	0	0	0
26/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	512.0000	522.0000	1.953	0	0	0
26/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	236.0000	232.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	373.0000	367.0000	(1.609)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	762.0000	773.0000	1.444	0	0	0
26/05/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	315.0000	322.0000	2.222	0	0	0
26/05/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,843.0000	1,858.0000	0.814	0	0	0
26/05/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,860.0000	4,878.0000	0.370	0	0	0
26/05/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,783.0000	1,766.0000	(0.953)	0	0	0
26/05/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,426.0000	2,442.0000	0.660	0	0	0
26/05/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
26/05/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	407.0000	416.0000	2.211	0	0	0
26/05/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,079.0000	3,096.0000	0.552	0	0	0
26/05/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	520.0000	513.0000	(1.346)	0	0	0
26/05/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
26/05/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	504.0000	497.0000	(1.389)	0	0	0
26/05/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,309.0000	2,291.0000	(0.780)	0	0	0
26/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	242.0000	238.0000	(1.653)	0	0	0
26/05/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
26/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	109.0000	107.0000	(1.835)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
26/05/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
26/05/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,800.0000	1,815.0000	0.833	0	0	0
26/05/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,811.0000	4,829.0000	0.374	0	0	0
26/05/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,083.0000	4,100.0000	0.416	0	0	0
26/05/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	857.0000	846.0000	(1.284)	0	0	0
26/05/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	1,346.0000	1,331.0000	(1.114)	0	0	0
26/05/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	857.0000	846.0000	(1.284)	0	0	0
26/05/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	242.0000	238.0000	(1.653)	0	0	0
26/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
26/05/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,937.0000	2,954.0000	0.579	0	0	0
26/05/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/05/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,795.0000	3,776.0000	(0.501)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
26/05/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
26/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
26/05/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
26/05/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,829.0000	1,811.0000	(0.984)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,293.0000	5,274.0000	(0.359)	0	0	0
26/05/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	569.0000	579.0000	1.757	0	0	0
26/05/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,802.0000	2,783.0000	(0.678)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,276.0000	4,294.0000	0.421	0	0	0
26/05/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
26/05/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,669.0000	1,684.0000	0.899	0	0	0
26/05/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
26/05/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	315.0000	322.0000	2.222	0	0	0
26/05/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,683.0000	6,702.0000	0.284	0	0	0
26/05/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	611.0000	603.0000	(1.309)	0	0	0
26/05/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	262.0000	258.0000	(1.527)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,373.0000	4,391.0000	0.412	0	0	0
26/05/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,316.0000	3,333.0000	0.513	0	0	0
26/05/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	916.0000	904.0000	(1.310)	0	0	0
26/05/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,364.0000	3,381.0000	0.505	0	0	0
26/05/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	383.0000	391.0000	2.089	0	0	0
26/05/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	2,851.0000	2,833.0000	(0.631)	0	0	0
26/05/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	5,043.0000	5,024.0000	(0.377)	0	0	0
26/05/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	104.0000	107.0000	2.885	0	0	0
26/05/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	269.0000	264.0000	(1.859)	0	0	0
26/05/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
26/05/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
26/05/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	274.0000	281.0000	2.555	0	0	0
26/05/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,626.0000	1,641.0000	0.923	0	0	0
26/05/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,546.0000	3,527.0000	(0.536)	0	0	0
26/05/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,131.0000	4,149.0000	0.436	0	0	0
26/05/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
26/05/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	655.0000	645.0000	(1.527)	0	0	0
26/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,077.0000	1,064.0000	(1.207)	0	0	0
26/05/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
26/05/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,130.0000	1,144.0000	1.239	0	0	0
26/05/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,692.0000	1,675.0000	(1.005)	0	0	0
26/05/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	109.0000	107.0000	(1.835)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	1,010.0000	998.0000	(1.188)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,647.0000	1,630.0000	(1.032)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	185.0000	190.0000	2.703	0	0	0
26/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,842.0000	3,860.0000	0.469	0	0	0
26/05/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,732.0000	6,751.0000	0.282	0	0	0
26/05/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,043.0000	1,030.0000	(1.246)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,422.0000	4,439.0000	0.384	0	0	0
26/05/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	1,112.0000	1,098.0000	(1.259)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,604.0000	2,586.0000	(0.691)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
26/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	775.0000	765.0000	(1.290)	0	0	0
26/05/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	750.0000	740.0000	(1.333)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,472.0000	1,456.0000	(1.087)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
26/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,007.0000	5,025.0000	0.359	0	0	0
26/05/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	170.0000	175.0000	2.941	0	0	0
26/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,596.0000	3,577.0000	(0.528)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,077.0000	1,064.0000	(1.207)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,842.0000	3,860.0000	0.469	0	0	0
26/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	64.0000	63.0000	(1.563)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	185.0000	190.0000	2.703	0	0	0
26/05/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,845.0000	3,826.0000	(0.494)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,692.0000	1,675.0000	(1.005)	0	0	0
26/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	395.0000	389.0000	(1.519)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	154.0000	151.0000	(1.948)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
26/05/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,958.0000	4,976.0000	0.363	0	0	0
26/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,351.0000	5,369.0000	0.336	0	0	0
26/05/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,053.0000	1,066.0000	1.235	0	0	0
26/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
26/05/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	89.0000	87.0000	(2.247)	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
26/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,737.0000	1,720.0000	(0.979)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,325.0000	4,342.0000	0.393	0	0	0
26/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	229.0000	226.0000	(1.310)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
26/05/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,746.0000	3,764.0000	0.481	0	0	0
26/05/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,887.0000	1,902.0000	0.795	0	0	0
26/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,186.0000	1,172.0000	(1.180)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,173.0000	3,190.0000	0.536	0	0	0
26/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,811.0000	4,829.0000	0.374	0	0	0
26/05/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,388.0000	1,372.0000	(1.153)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,268.0000	3,285.0000	0.520	0	0	0
26/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
26/05/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,699.0000	3,716.0000	0.460	0	0	0
26/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	201.0000	207.0000	2.985	0	0	0
26/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	201.0000	207.0000	2.985	0	0	0
26/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,611.0000	2,627.0000	0.613	0	0	0
26/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	701.0000	691.0000	(1.427)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
26/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	218.0000	224.0000	2.752	0	0	0
26/05/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
26/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,412.0000	3,429.0000	0.498	0	0	0
26/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	458.0000	467.0000	1.965	0	0	0
26/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	104.0000	102.0000	(1.923)	0	0	0
26/05/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
26/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	33.0000	33.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,875.0000	1,857.0000	(0.960)	0	0	0
26/05/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,041.0000	6,059.0000	0.298	0	0	0
26/05/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	6,585.0000	6,603.0000	0.273	0	0	0
26/05/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,252.0000	5,270.0000	0.343	0	0	0
26/05/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	27.0000	27.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,831.0000	6,849.0000	0.264	0	0	0
26/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,695.0000	3,677.0000	(0.487)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
26/05/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
26/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,703.0000	2,685.0000	(0.666)	0	0	0
26/05/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	23.0000	23.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,968.0000	1,951.0000	(0.864)	0	0	0
26/05/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,950.0000	2,932.0000	(0.610)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
26/05/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,945.0000	3,926.0000	(0.482)	0	0	0
26/05/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	2,752.0000	2,734.0000	(0.654)	0	0	0
26/05/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,745.0000	3,726.0000	(0.507)	0	0	0
26/05/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	10.0000	10.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,782.0000	6,800.0000	0.265	0	0	0
26/05/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	2,015.0000	1,998.0000	(0.844)	0	0	0
26/05/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
26/05/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	3,000.0000	2,981.0000	(0.633)	0	0	0
26/05/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
26/05/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	6,536.0000	6,554.0000	0.275	0	0	0
26/05/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	28.0000	28.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	3,994.0000	3,976.0000	(0.451)	0	0	0
26/05/2009	\$ / R	2010/03/15			Currency Future	8.7196	8.6945	(0.288)	0.0000	0.0000	0
26/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	659.0000	648.0000	(1.669)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	279.0000	274.0000	(1.792)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	191.0000	188.0000	(1.571)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	730.0000	718.0000	(1.644)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,121.0000	1,137.0000	1.427	0	0	0
26/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,350.0000	1,367.0000	1.259	0	0	0
26/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,969.0000	1,988.0000	0.965	0	0	0
26/05/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	711.0000	724.0000	1.828	0	0	0
26/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	807.0000	820.0000	1.611	0	0	0
26/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	470.0000	462.0000	(1.702)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	242.0000	238.0000	(1.653)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	3,973.0000	3,995.0000	0.554	0	0	0
26/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	304.0000	298.0000	(1.974)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,673.0000	2,694.0000	0.786	0	0	0
26/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,184.0000	2,204.0000	0.916	0	0	0
26/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	541.0000	532.0000	(1.664)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	339.0000	333.0000	(1.770)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	840.0000	854.0000	1.667	0	0	0
26/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,390.0000	1,407.0000	1.223	0	0	0
26/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	402.0000	395.0000	(1.741)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,055.0000	2,074.0000	0.925	0	0	0
26/05/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	324.0000	318.0000	(1.852)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	712.0000	700.0000	(1.685)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,633.0000	1,651.0000	1.102	0	0	0
26/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,885.0000	1,904.0000	1.008	0	0	0
26/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,900.0000	2,921.0000	0.724	0	0	0
26/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	354.0000	348.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	742.0000	755.0000	1.752	0	0	0
26/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,716.0000	1,734.0000	1.049	0	0	0
26/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	184.0000	181.0000	(1.630)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	504.0000	495.0000	(1.786)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	202.0000	199.0000	(1.485)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	873.0000	887.0000	1.604	0	0	0
26/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	247.0000	243.0000	(1.619)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,083.0000	3,104.0000	0.681	0	0	0
26/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,783.0000	4,806.0000	0.481	0	0	0
26/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,184.0000	2,204.0000	0.916	0	0	0
26/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,037.0000	3,058.0000	0.691	0	0	0
26/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	977.0000	992.0000	1.535	0	0	0
26/05/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,538.0000	2,558.0000	0.788	0	0	0
26/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,628.0000	2,648.0000	0.761	0	0	0
26/05/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	439.0000	432.0000	(1.595)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	596.0000	586.0000	(1.678)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,012.0000	1,028.0000	1.581	0	0	0
26/05/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
26/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,234.0000	1,251.0000	1.378	0	0	0
26/05/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	386.0000	379.0000	(1.813)	0	0	0
26/05/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,628.0000	2,648.0000	0.761	0	0	0
26/05/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	228.0000	224.0000	(1.754)	0	0	0
26/05/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,221.0000	3,243.0000	0.683	0	0	0
26/05/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,470.0000	1,487.0000	1.156	0	0	0
26/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	247.0000	243.0000	(1.619)	0	0	0
26/05/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,716.0000	1,734.0000	1.049	0	0	0
26/05/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,315.0000	2,335.0000	0.864	0	0	0
26/05/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,809.0000	2,830.0000	0.748	0	0	0
26/05/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	386.0000	379.0000	(1.813)	0	0	0
26/05/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	285.0000	280.0000	(1.754)	0	0	0
26/05/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	273.0000	269.0000	(1.465)	0	0	0
26/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
26/05/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	206.0000	203.0000	(1.456)	0	0	0
26/05/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
26/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	643.0000	632.0000	(1.711)	0	0	0
26/05/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	516.0000	507.0000	(1.744)	0	0	0
26/05/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	216.0000	212.0000	(1.852)	0	0	0
26/05/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,196.0000	1,212.0000	1.338	0	0	0
26/05/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	459.0000	451.0000	(1.743)	0	0	0
26/05/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,936.0000	2,957.0000	0.715	0	0	0
26/05/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	676.0000	665.0000	(1.627)	0	0	0
26/05/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,592.0000	1,609.0000	1.068	0	0	0
26/05/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	297.0000	292.0000	(1.684)	0	0	0
26/05/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,689.0000	4,712.0000	0.491	0	0	0
26/05/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	481.0000	473.0000	(1.663)	0	0	0
26/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
26/05/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,068.0000	5,092.0000	0.474	0	0	0
26/05/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,048.0000	1,064.0000	1.527	0	0	0
26/05/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,854.0000	2,875.0000	0.736	0	0	0
26/05/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	568.0000	558.0000	(1.761)	0	0	0
26/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,800.0000	1,819.0000	1.056	0	0	0
26/05/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	370.0000	363.0000	(1.892)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	942.0000	957.0000	1.592	0	0	0
26/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	411.0000	404.0000	(1.703)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,360.0000	2,380.0000	0.847	0	0	0
26/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	611.0000	601.0000	(1.637)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,360.0000	2,380.0000	0.847	0	0	0
26/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,551.0000	1,568.0000	1.096	0	0	0
26/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	279.0000	274.0000	(1.792)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	485.0000	496.0000	2.268	0	0	0
26/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,311.0000	1,328.0000	1.297	0	0	0
26/05/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	905.0000	890.0000	(1.657)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	202.0000	199.0000	(1.485)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,583.0000	2,603.0000	0.774	0	0	0
26/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	378.0000	371.0000	(1.852)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	582.0000	572.0000	(1.718)	0	0	16,483
26/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,927.0000	1,946.0000	0.986	0	0	0
26/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,271.0000	2,291.0000	0.881	0	0	0
26/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	346.0000	340.0000	(1.734)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	370.0000	363.0000	(1.892)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,854.0000	2,875.0000	0.736	0	0	0
26/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,758.0000	1,777.0000	1.081	0	0	0
26/05/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	27,539
26/05/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	770.0000	758.0000	(1.558)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,843.0000	1,862.0000	1.031	0	0	0
26/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,083.0000	3,104.0000	0.681	0	0	0
26/05/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	211.0000	207.0000	(1.896)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,800.0000	1,819.0000	1.056	0	0	0
26/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	310.0000	305.0000	(1.613)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,404.0000	2,424.0000	0.832	0	0	0
26/05/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	263.0000	258.0000	(1.901)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,547.0000	4,570.0000	0.506	0	0	0
26/05/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	10.0000	10.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	420.0000	413.0000	(1.667)	0	0	27,539
26/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	291.0000	286.0000	(1.718)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	310.0000	305.0000	(1.613)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	4,116.0000	4,138.0000	0.534	0	0	0
26/05/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,925.0000	3,948.0000	0.586	0	0	0
26/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,991.0000	3,012.0000	0.702	0	0	0
26/05/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,736.0000	3,759.0000	0.616	0	0	0
26/05/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,493.0000	2,513.0000	0.802	0	0	0
26/05/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	981.0000	965.0000	(1.631)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,390.0000	1,407.0000	1.223	0	0	0
26/05/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	651.0000	663.0000	1.843	0	0	0
26/05/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	2,120.0000	2,097.0000	(1.085)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	362.0000	356.0000	(1.657)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,273.0000	1,289.0000	1.257	0	0	0
26/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	411.0000	421.0000	2.433	0	0	0
26/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	459.0000	451.0000	(1.743)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,141.0000	2,160.0000	0.887	0	0	0
26/05/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,012.0000	2,031.0000	0.944	0	0	0
26/05/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
26/05/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,164.0000	5,187.0000	0.445	0	0	0
26/05/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	492.0000	484.0000	(1.626)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	252.0000	248.0000	(1.587)	0	0	16,483
26/05/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,098.0000	2,117.0000	0.906	0	0	0
26/05/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,129.0000	3,150.0000	0.671	0	0	0
26/05/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	331.0000	326.0000	(1.511)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,402.0000	4,425.0000	0.522	0	0	0
26/05/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	233.0000	229.0000	(1.717)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	122.0000	120.0000	(1.639)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,718.0000	2,739.0000	0.773	0	0	0
26/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	541.0000	532.0000	(1.664)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	215.0000	211.0000	(1.860)	0	0	0
26/05/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	5,070.0000	5,045.0000	(0.493)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	190.0000	196.0000	3.158	0	0	0
26/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,121.0000	1,137.0000	1.427	0	0	0
26/05/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,758.0000	1,777.0000	1.081	0	0	0
26/05/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,322.0000	1,303.0000	(1.437)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,763.0000	2,784.0000	0.760	0	0	0
26/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,673.0000	2,694.0000	0.786	0	0	0
26/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,314.0000	3,336.0000	0.664	0	0	0
26/05/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,355.0000	4,377.0000	0.505	0	0	0
26/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	242.0000	238.0000	(1.653)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	378.0000	371.0000	(1.852)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	317.0000	312.0000	(1.577)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,736.0000	4,759.0000	0.486	0	0	0
26/05/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,092.0000	1,075.0000	(1.557)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,969.0000	1,988.0000	0.965	0	0	0
26/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,228.0000	2,248.0000	0.898	0	0	0
26/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	322.0000	331.0000	2.795	0	0	0
26/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	199.0000	195.0000	(2.010)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	268.0000	263.0000	(1.866)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,831.0000	4,854.0000	0.476	0	0	0
26/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
26/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,840.0000	2,816.0000	(0.845)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,085.0000	1,100.0000	1.382	0	0	0
26/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,784.0000	3,806.0000	0.581	0	0	0
26/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,633.0000	1,651.0000	1.102	0	0	0
26/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	268.0000	263.0000	(1.866)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	339.0000	333.0000	(1.770)	0	0	0
26/05/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	4,973.0000	4,996.0000	0.462	0	0	0
26/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,159.0000	1,175.0000	1.381	0	0	0
26/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	402.0000	395.0000	(1.741)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,448.0000	2,469.0000	0.858	0	0	0
26/05/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	627.0000	616.0000	(1.754)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,068.0000	4,090.0000	0.541	0	0	0
26/05/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	273.0000	269.0000	(1.465)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	528.0000	519.0000	(1.705)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,900.0000	2,921.0000	0.724	0	0	0
26/05/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,945.0000	2,966.0000	0.713	0	0	0
26/05/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	907.0000	922.0000	1.654	0	0	0
26/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,689.0000	3,711.0000	0.596	0	0	0
26/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,448.0000	2,469.0000	0.858	0	0	0
26/05/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	554.0000	545.0000	(1.625)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	159.0000	156.0000	(1.887)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	420.0000	413.0000	(1.667)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,404.0000	2,424.0000	0.832	0	0	0
26/05/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	621.0000	634.0000	2.093	0	0	0
26/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,159.0000	1,175.0000	1.381	0	0	0
26/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	297.0000	292.0000	(1.684)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	365.0000	374.0000	2.466	0	0	0
26/05/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	791.0000	778.0000	(1.643)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	643.0000	632.0000	(1.711)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,035.0000	1,019.0000	(1.546)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,063.0000	1,047.0000	(1.505)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	81.0000	84.0000	3.704	0	0	0
26/05/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	6,961.0000	6,985.0000	0.345	0	0	0
26/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,551.0000	1,568.0000	1.096	0	0	0
26/05/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	344.0000	352.0000	2.326	0	0	0
26/05/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,851.0000	1,829.0000	(1.189)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,642.0000	4,665.0000	0.495	0	0	0
26/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	202.0000	208.0000	2.970	0	0	0
26/05/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,878.0000	4,901.0000	0.472	0	0	0
26/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	430.0000	422.0000	(1.860)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	178.0000	184.0000	3.371	0	0	0
26/05/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	6,715.0000	6,740.0000	0.372	0	0	0
26/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,583.0000	2,603.0000	0.774	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,228.0000	2,248.0000	0.898	0	0	0
26/05/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	98.0000	96.0000	(2.041)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	148.0000	145.0000	(2.027)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,510.0000	1,528.0000	1.192	0	0	0
26/05/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,398.0000	1,378.0000	(1.431)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	568.0000	558.0000	(1.761)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	252.0000	248.0000	(1.587)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	150.0000	148.0000	(1.333)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,048.0000	1,064.0000	1.527	0	0	0
26/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	873.0000	887.0000	1.604	0	0	0
26/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	977.0000	992.0000	1.535	0	0	0
26/05/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,020.0000	5,044.0000	0.478	0	0	0
26/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	694.0000	682.0000	(1.729)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	470.0000	462.0000	(1.702)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,831.0000	3,853.0000	0.574	0	0	0
26/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
26/05/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,878.0000	3,900.0000	0.567	0	0	0
26/05/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,674.0000	1,693.0000	1.135	0	0	0
26/05/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,595.0000	4,618.0000	0.501	0	0	0
26/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	528.0000	519.0000	(1.705)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	388.0000	397.0000	2.320	0	0	0
26/05/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,579.0000	3,554.0000	(0.699)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	774.0000	788.0000	1.809	0	0	0
26/05/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	565.0000	576.0000	1.947	0	0	0
26/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,429.0000	1,447.0000	1.260	0	0	0
26/05/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,925.0000	4,949.0000	0.487	0	0	0
26/05/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,122.0000	1,105.0000	(1.515)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,141.0000	2,160.0000	0.887	0	0	0
26/05/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	4,307.0000	4,329.0000	0.511	0	0	0
26/05/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	302.0000	310.0000	2.649	0	0	0
26/05/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	834.0000	821.0000	(1.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	449.0000	441.0000	(1.782)	0	0	0
26/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,877.0000	3,852.0000	(0.645)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,357.0000	2,334.0000	(0.976)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
26/05/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,259.0000	4,281.0000	0.517	0	0	0
26/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,259.0000	5,283.0000	0.456	0	0	0
26/05/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	3,827.0000	3,802.0000	(0.653)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,927.0000	1,946.0000	0.986	0	0	0
26/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	362.0000	356.0000	(1.657)	0	0	0
26/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,355.0000	5,379.0000	0.448	0	0	0
26/05/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
26/05/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	394.0000	387.0000	(1.777)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,234.0000	1,251.0000	1.378	0	0	0
26/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,784.0000	3,806.0000	0.581	0	0	0
26/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	184.0000	181.0000	(1.630)	0	0	0
26/05/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	1,007.0000	992.0000	(1.490)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,314.0000	3,336.0000	0.664	0	0	0
26/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	346.0000	340.0000	(1.734)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	504.0000	495.0000	(1.786)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,268.0000	3,289.0000	0.643	0	0	0
26/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,454.0000	3,476.0000	0.637	0	0	0
26/05/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,320.0000	5,295.0000	(0.470)	0	0	0
26/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,843.0000	1,862.0000	1.031	0	0	0
26/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,175.0000	3,197.0000	0.693	0	0	0
26/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,350.0000	1,367.0000	1.259	0	0	0
26/05/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	812.0000	799.0000	(1.601)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,359.0000	1,340.0000	(1.398)	0	0	0
26/05/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
26/05/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	593.0000	605.0000	2.024	0	0	0
26/05/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	2,889.0000	2,864.0000	(0.865)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	596.0000	586.0000	(1.678)	0	0	0
26/05/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,777.0000	3,753.0000	(0.635)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,285.0000	1,266.0000	(1.479)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,307.0000	5,331.0000	0.452	0	0	0
26/05/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
26/05/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	215.0000	221.0000	2.791	0	0	0
26/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	187.0000	184.0000	(1.604)	0	0	0
26/05/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,791.0000	2,767.0000	(0.860)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,939.0000	1,916.0000	(1.186)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	136.0000	141.0000	3.676	0	0	0
26/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	449.0000	441.0000	(1.782)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	1,152.0000	1,135.0000	(1.476)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
26/05/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	195.0000	191.0000	(2.051)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,556.0000	1,535.0000	(1.350)	0	0	0
26/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,429.0000	1,447.0000	1.260	0	0	0
26/05/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	283.0000	290.0000	2.473	0	0	0
26/05/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	177.0000	174.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,499.0000	4,521.0000	0.489	0	0	0
26/05/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	171.0000	168.0000	(1.754)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,268.0000	3,289.0000	0.643	0	0	0
26/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	181.0000	177.0000	(2.210)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
26/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,361.0000	3,383.0000	0.655	0	0	0
26/05/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,976.0000	3,951.0000	(0.629)	0	0	0
26/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	168.0000	165.0000	(1.786)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,408.0000	3,429.0000	0.616	0	0	0
26/05/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	102.0000	106.0000	3.922	0	0	0
26/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	430.0000	422.0000	(1.860)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	1,722.0000	1,700.0000	(1.278)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,809.0000	2,830.0000	0.748	0	0	0
26/05/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
26/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,510.0000	1,528.0000	1.192	0	0	0
26/05/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,548.0000	3,570.0000	0.620	0	0	0
26/05/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,986.0000	2,962.0000	(0.804)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	228.0000	224.0000	(1.754)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	2,028.0000	2,005.0000	(1.134)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/03/15	6.10	Call	Currency Future	2,646.0000	2,622.0000	(0.907)	0	0	0
26/05/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	246.0000	253.0000	2.846	0	0	0
26/05/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,501.0000	3,523.0000	0.628	0	0	0
26/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,895.0000	1,872.0000	(1.214)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,215.0000	1,197.0000	(1.481)	0	0	0
26/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	187.0000	184.0000	(1.604)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
26/05/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
26/05/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,499.0000	5,523.0000	0.436	0	0	0
26/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
26/05/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	3,629.0000	3,604.0000	(0.689)	0	0	0
26/05/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,694.0000	2,670.0000	(0.891)	0	0	0
26/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,678.0000	3,653.0000	(0.680)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	95.0000	98.0000	3.158	0	0	0
26/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	1,764.0000	1,743.0000	(1.190)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
26/05/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	4,026.0000	4,001.0000	(0.621)	0	0	0
26/05/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	16.0000	16.0000	-	0	0	0
26/05/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	3,035.0000	3,011.0000	(0.791)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	1,248.0000	1,230.0000	(1.442)	0	0	0
26/05/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	54.0000	56.0000	3.704	0	0	0
26/05/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	2,073.0000	2,050.0000	(1.110)	0	0	0
26/05/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	228.0000	235.0000	3.070	0	0	0
26/05/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	3,642.0000	3,664.0000	0.604	0	0	0
26/05/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
26/05/2009	\$ / R	2010/06/14			Currency Future	8.8462	8.8174	(0.326)	9.0100	9.0100	0
26/05/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	784.0000	774.0000	(1.276)	0	0	0
26/05/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,038.0000	1,058.0000	1.927	0	0	0
26/05/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	241.0000	238.0000	(1.245)	0	0	26,596

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,478.0000	1,500.0000	1.488	0	0	0
26/05/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,545.0000	3,571.0000	0.733	0	0	0
26/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	661.0000	653.0000	(1.210)	0	0	26,596
26/05/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	837.0000	827.0000	(1.195)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,215.0000	1,236.0000	1.728	0	0	0
26/05/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	841.0000	859.0000	2.140	0	0	0
26/05/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	263.0000	259.0000	(1.521)	0	0	21,978
26/05/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,316.0000	3,342.0000	0.784	0	0	0
26/05/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	937.0000	957.0000	2.134	0	0	0
26/05/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	511.0000	505.0000	(1.174)	0	0	0
26/05/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	905.0000	924.0000	2.099	0	0	0
26/05/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	585.0000	578.0000	(1.197)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,715.0000	1,738.0000	1.341	0	0	0
26/05/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	801.0000	791.0000	(1.248)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,439.0000	1,461.0000	1.529	0	0	0
26/05/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	574.0000	567.0000	(1.220)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,675.0000	1,698.0000	1.373	0	0	0
26/05/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,004.0000	1,024.0000	1.992	0	0	0
26/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	622.0000	614.0000	(1.286)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,326.0000	1,347.0000	1.584	0	0	0
26/05/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	751.0000	741.0000	(1.332)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,215.0000	1,236.0000	1.728	0	0	0
26/05/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
26/05/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	819.0000	809.0000	(1.221)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	735.0000	726.0000	(1.224)	0	0	21,978
26/05/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	971.0000	990.0000	1.957	0	0	0
26/05/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,363.0000	1,385.0000	1.614	0	0	0
26/05/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	767.0000	757.0000	(1.304)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,797.0000	1,819.0000	1.224	0	0	0
26/05/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	719.0000	710.0000	(1.252)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	493.0000	487.0000	(1.217)	0	0	0
26/05/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	872.0000	891.0000	2.179	0	0	0
26/05/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,288.0000	1,309.0000	1.630	0	0	0
26/05/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	635.0000	627.0000	(1.260)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	661.0000	653.0000	(1.210)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	541.0000	535.0000	(1.109)	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
26/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	563.0000	556.0000	(1.243)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,073.0000	1,093.0000	1.864	0	0	0
26/05/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,179.0000	1,199.0000	1.696	0	0	0
26/05/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	609.0000	602.0000	(1.149)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	648.0000	640.0000	(1.235)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	597.0000	590.0000	(1.173)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	675.0000	667.0000	(1.185)	0	0	0
26/05/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,492.0000	1,471.0000	(1.408)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,401.0000	1,423.0000	1.570	0	0	0
26/05/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	259.0000	267.0000	3.089	0	0	0
26/05/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	246.0000	254.0000	3.252	0	0	0
26/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,252.0000	1,272.0000	1.597	0	0	0
26/05/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	1,045.0000	1,033.0000	(1.148)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	234.0000	231.0000	(1.282)	0	0	0
26/05/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,276.0000	5,302.0000	0.493	0	0	0
26/05/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,635.0000	1,657.0000	1.346	0	0	0
26/05/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,384.0000	1,364.0000	(1.445)	0	0	0
26/05/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	689.0000	681.0000	(1.161)	0	0	0
26/05/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	288.0000	296.0000	2.778	0	0	0
26/05/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	549.0000	566.0000	3.097	0	0	0
26/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	563.0000	556.0000	(1.243)	0	0	0
26/05/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,715.0000	6,742.0000	0.402	0	0	0
26/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	648.0000	640.0000	(1.235)	0	0	0
26/05/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,858.0000	3,830.0000	(0.726)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,252.0000	1,272.0000	1.597	0	0	0
26/05/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
26/05/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	531.0000	525.0000	(1.130)	0	0	0
26/05/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,346.0000	5,318.0000	(0.524)	0	0	0
26/05/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
26/05/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,408.0000	2,382.0000	(1.080)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	212.0000	209.0000	(1.415)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	3,869.0000	3,895.0000	0.672	0	0	0
26/05/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,838.0000	1,861.0000	1.251	0	0	0
26/05/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,455.0000	1,435.0000	(1.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	215.0000	212.0000	(1.395)	0	0	0
26/05/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	122.0000	120.0000	(1.639)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,591.0000	3,617.0000	0.724	0	0	0
26/05/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,514.0000	2,538.0000	0.955	0	0	0
26/05/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,143.0000	1,164.0000	1.837	0	0	0
26/05/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	360.0000	356.0000	(1.111)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	484.0000	478.0000	(1.240)	0	0	0
26/05/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
26/05/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	450.0000	444.0000	(1.333)	0	0	0
26/05/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,966.0000	1,943.0000	(1.170)	0	0	0
26/05/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	336.0000	332.0000	(1.190)	0	0	0
26/05/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,526.0000	4,553.0000	0.597	0	0	0
26/05/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	237.0000	235.0000	(0.844)	0	0	0
26/05/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,517.0000	1,539.0000	1.450	0	0	0
26/05/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	511.0000	505.0000	(1.174)	0	0	0
26/05/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	381.0000	395.0000	3.675	0	0	0
26/05/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,690.0000	2,715.0000	0.929	0	0	0
26/05/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,097.0000	5,068.0000	(0.569)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,715.0000	1,738.0000	1.341	0	0	0
26/05/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,227.0000	1,212.0000	(1.222)	0	0	0
26/05/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	2,875.0000	2,849.0000	(0.904)	0	0	0
26/05/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	109.0000	107.0000	(1.835)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	458.0000	452.0000	(1.310)	0	0	0
26/05/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,686.0000	2,660.0000	(0.968)	0	0	0
26/05/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,513.0000	5,539.0000	0.472	0	0	0
26/05/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,003.0000	2,026.0000	1.148	0	0	0
26/05/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
26/05/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
26/05/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	6,958.0000	6,986.0000	0.402	0	0	0
26/05/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,419.0000	1,399.0000	(1.409)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,009.0000	4,035.0000	0.649	0	0	0
26/05/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	273.0000	282.0000	3.297	0	0	0
26/05/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	426.0000	440.0000	3.286	0	0	0
26/05/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,801.0000	1,779.0000	(1.222)	0	0	0
26/05/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	417.0000	411.0000	(1.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	155.0000	161.0000	3.871	0	0	0
26/05/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	330.0000	327.0000	(0.909)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,171.0000	2,194.0000	1.059	0	0	0
26/05/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,734.0000	2,759.0000	0.914	0	0	0
26/05/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,637.0000	3,663.0000	0.715	0	0	0
26/05/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,145.0000	1,132.0000	(1.135)	0	0	0
26/05/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	292.0000	288.0000	(1.370)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
26/05/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,094.0000	1,081.0000	(1.188)	0	0	0
26/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,556.0000	1,578.0000	1.414	0	0	0
26/05/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,046.0000	3,071.0000	0.821	0	0	0
26/05/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	498.0000	514.0000	3.213	0	0	0
26/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	552.0000	545.0000	(1.268)	0	0	0
26/05/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,172.0000	1,158.0000	(1.195)	0	0	0
26/05/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,611.0000	3,582.0000	(0.803)	0	0	0
26/05/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	449.0000	464.0000	3.341	0	0	0
26/05/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	137.0000	142.0000	3.650	0	0	0
26/05/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,182.0000	2,157.0000	(1.146)	0	0	0
26/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,517.0000	1,539.0000	1.450	0	0	0
26/05/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
26/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	86.0000	90.0000	4.651	0	0	0
26/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,045.0000	2,068.0000	1.125	0	0	0
26/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	441.0000	435.0000	(1.361)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,962.0000	1,985.0000	1.172	0	0	0
26/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	425.0000	419.0000	(1.412)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,128.0000	2,152.0000	1.128	0	0	0
26/05/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	112.0000	117.0000	4.464	0	0	0
26/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	409.0000	404.0000	(1.222)	0	0	0
26/05/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,255.0000	1,240.0000	(1.195)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,213.0000	2,236.0000	1.039	0	0	0
26/05/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	359.0000	373.0000	3.900	0	0	0
26/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	308.0000	304.0000	(1.299)	0	0	0
26/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	2,912.0000	2,937.0000	0.859	0	0	0
26/05/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	2,008.0000	1,985.0000	(1.145)	0	0	0
26/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	198.0000	196.0000	(1.010)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,761.0000	4,787.0000	0.546	0	0	0
26/05/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,102.0000	4,128.0000	0.634	0	0	0
26/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	157.0000	154.0000	(1.911)	0	0	0
26/05/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,962.0000	3,988.0000	0.656	0	0	0
26/05/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
26/05/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,923.0000	2,896.0000	(0.924)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,087.0000	2,110.0000	1.102	0	0	0
26/05/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
26/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,556.0000	1,578.0000	1.414	0	0	0
26/05/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,883.0000	1,860.0000	(1.221)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,808.0000	4,833.0000	0.520	0	0	0
26/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	531.0000	525.0000	(1.130)	0	0	0
26/05/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
26/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,635.0000	1,657.0000	1.346	0	0	0
26/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	475.0000	469.0000	(1.263)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	154.0000	151.0000	(1.948)	0	0	0
26/05/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	208.0000	205.0000	(1.442)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	147.0000	144.0000	(2.041)	0	0	0
26/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	552.0000	545.0000	(1.268)	0	0	0
26/05/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	2,956.0000	2,981.0000	0.846	0	0	0
26/05/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	14.0000	14.0000	-	0	0	0
26/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,962.0000	1,985.0000	1.172	0	0	0
26/05/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
26/05/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,660.0000	3,632.0000	(0.765)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	458.0000	452.0000	(1.310)	0	0	0
26/05/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,908.0000	3,879.0000	(0.742)	0	0	0
26/05/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,780.0000	2,754.0000	(0.935)	0	0	0
26/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	622.0000	614.0000	(1.286)	0	0	0
26/05/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	403.0000	417.0000	3.474	0	0	0
26/05/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,759.0000	3,731.0000	(0.745)	0	0	0
26/05/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	704.0000	695.0000	(1.278)	0	0	0
26/05/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,199.0000	1,185.0000	(1.168)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	4,901.0000	4,927.0000	0.531	0	0	0
26/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,108.0000	1,128.0000	1.805	0	0	0
26/05/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	402.0000	396.0000	(1.493)	0	0	0
26/05/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	302.0000	299.0000	(0.993)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,756.0000	1,779.0000	1.310	0	0	0
26/05/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,823.0000	2,848.0000	0.886	0	0	0
26/05/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,255.0000	2,279.0000	1.064	0	0	0
26/05/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	185.0000	192.0000	3.784	0	0	0
26/05/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	502.0000	496.0000	(1.195)	0	0	0
26/05/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,682.0000	1,660.0000	(1.308)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,595.0000	1,618.0000	1.442	0	0	0
26/05/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	319.0000	315.0000	(1.254)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	219.0000	216.0000	(1.370)	0	0	0
26/05/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,669.0000	4,694.0000	0.535	0	0	0
26/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	467.0000	461.0000	(1.285)	0	0	0
26/05/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	165.0000	161.0000	(2.424)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	222.0000	219.0000	(1.351)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,730.0000	3,756.0000	0.697	0	0	0
26/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,920.0000	1,944.0000	1.250	0	0	0
26/05/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	226.0000	223.0000	(1.327)	0	0	0
26/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,326.0000	1,347.0000	1.584	0	0	0
26/05/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	282.0000	278.0000	(1.418)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,776.0000	3,802.0000	0.689	0	0	0
26/05/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	267.0000	264.0000	(1.124)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,822.0000	3,848.0000	0.680	0	0	0
26/05/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,879.0000	1,902.0000	1.224	0	0	0
26/05/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,915.0000	3,941.0000	0.664	0	0	0
26/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	541.0000	535.0000	(1.109)	0	0	0
26/05/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,135.0000	3,161.0000	0.829	0	0	0
26/05/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	120.0000	125.0000	4.167	0	0	0
26/05/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,408.0000	3,433.0000	0.734	0	0	0
26/05/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,271.0000	3,296.0000	0.764	0	0	0
26/05/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	473.0000	489.0000	3.383	0	0	0
26/05/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,055.0000	4,081.0000	0.641	0	0	0
26/05/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	205.0000	202.0000	(1.463)	0	0	0
26/05/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	254.0000	251.0000	(1.181)	0	0	0
26/05/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	4,948.0000	4,973.0000	0.505	0	0	0
26/05/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,119.0000	1,106.0000	(1.162)	0	0	0
26/05/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,337.0000	4,363.0000	0.599	0	0	0
26/05/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	201.0000	199.0000	(0.995)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	433.0000	427.0000	(1.386)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	140.0000	138.0000	(1.429)	0	0	0
26/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,595.0000	1,618.0000	1.442	0	0	0
26/05/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	4,994.0000	5,020.0000	0.521	0	0	0
26/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,920.0000	1,944.0000	1.250	0	0	0
26/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	467.0000	461.0000	(1.285)	0	0	0
26/05/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	14.0000	14.0000	-	0	0	0
26/05/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,733.0000	2,707.0000	(0.951)	0	0	0
26/05/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
26/05/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,090.0000	3,116.0000	0.841	0	0	0
26/05/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	287.0000	283.0000	(1.394)	0	0	0
26/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,842.0000	1,819.0000	(1.249)	0	0	0
26/05/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	145.0000	152.0000	4.828	0	0	0
26/05/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,710.0000	3,681.0000	(0.782)	0	0	0
26/05/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	318.0000	331.0000	4.088	0	0	0
26/05/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	1,314.0000	1,299.0000	(1.142)	0	0	0
26/05/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	98.0000	103.0000	5.102	0	0	0
26/05/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	2,094.0000	2,070.0000	(1.146)	0	0	0
26/05/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	3,019.0000	2,992.0000	(0.894)	0	0	0
26/05/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
26/05/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
26/05/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	4,007.0000	3,978.0000	(0.724)	0	0	0
26/05/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,957.0000	3,929.0000	(0.708)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,003.0000	2,026.0000	1.148	0	0	0
26/05/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	314.0000	310.0000	(1.274)	0	0	0
26/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	450.0000	444.0000	(1.333)	0	0	0
26/05/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
26/05/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,715.0000	4,740.0000	0.530	0	0	0
26/05/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,971.0000	2,944.0000	(0.909)	0	0	0
26/05/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	161.0000	158.0000	(1.863)	0	0	0
26/05/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	338.0000	352.0000	4.142	0	0	0
26/05/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	2,867.0000	2,892.0000	0.872	0	0	0
26/05/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
26/05/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
26/05/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	2,051.0000	2,027.0000	(1.170)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,284.0000	1,269.0000	(1.168)	0	0	0
26/05/2009	£ / R	2009/06/12			Currency Future	13.2349	13.2565	0.163	0.0000	0.0000	22,041
26/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	258.0000	274.0000	6.202	0	0	0
26/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	76.0000	69.0000	(9.211)	0	0	0
26/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	69.0000	75.0000	8.696	0	0	0
26/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,915.0000	3,894.0000	(0.536)	0	0	0
26/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,570.0000	1,549.0000	(1.338)	0	0	0
26/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,665.0000	6,644.0000	(0.315)	0	0	0
26/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,615.0000	3,594.0000	(0.581)	0	0	0
26/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	223.0000	217.0000	(2.691)	0	0	0
26/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
26/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	591.0000	606.0000	2.538	0	0	0
26/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	734.0000	718.0000	(2.180)	0	0	0
26/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,066.0000	2,044.0000	(1.065)	0	0	0
26/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,615.0000	5,594.0000	(0.374)	0	0	0
26/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	196.0000	191.0000	(2.551)	0	0	0
26/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	691.0000	676.0000	(2.171)	0	0	0
26/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,815.0000	3,794.0000	(0.550)	0	0	0
26/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,165.0000	5,144.0000	(0.407)	0	0	0
26/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,287.0000	1,308.0000	1.632	0	0	0
26/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,165.0000	3,144.0000	(0.664)	0	0	0
26/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	216.0000	230.0000	6.481	0	0	0
26/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,116.0000	2,094.0000	(1.040)	0	0	0
26/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,265.0000	2,244.0000	(0.927)	0	0	0
26/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,115.0000	4,094.0000	(0.510)	0	0	0
26/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	511.0000	525.0000	2.740	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	951.0000	934.0000	(1.788)	0	0	0
26/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,165.0000	6,144.0000	(0.341)	0	0	0
26/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,785.0000	2,807.0000	0.790	0	0	0
26/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,135.0000	1,117.0000	(1.586)	0	0	0
26/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,166.0000	2,144.0000	(1.016)	0	0	0
26/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,115.0000	3,094.0000	(0.674)	0	0	0
26/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
26/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
26/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,565.0000	3,544.0000	(0.589)	0	0	0
26/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,015.0000	5,994.0000	(0.349)	0	0	0
26/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,285.0000	4,307.0000	0.513	0	0	0
26/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,182.0000	1,164.0000	(1.523)	0	0	0
26/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	430.0000	451.0000	4.884	0	0	0
26/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
26/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,615.0000	4,594.0000	(0.455)	0	0	0
26/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	6,035.0000	6,057.0000	0.365	0	0	0
26/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,915.0000	2,894.0000	(0.720)	0	0	0
26/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
26/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
26/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,116.0000	2,094.0000	(1.040)	0	0	0
26/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,415.0000	2,394.0000	(0.870)	0	0	0
26/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,065.0000	6,044.0000	(0.346)	0	0	0
26/05/2009	£ / R	2009/06/12	11.70	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
26/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,785.0000	5,807.0000	0.380	0	0	0
26/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
26/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,265.0000	4,244.0000	(0.492)	0	0	0
26/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,066.0000	2,044.0000	(1.065)	0	0	0
26/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,535.0000	1,557.0000	1.433	0	0	0
26/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,715.0000	3,694.0000	(0.565)	0	0	0
26/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	129.0000	127.0000	(1.550)	0	0	0
26/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,619.0000	1,598.0000	(1.297)	0	0	0
26/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,215.0000	3,194.0000	(0.653)	0	0	0
26/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,665.0000	5,644.0000	(0.371)	0	0	0
26/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	281.0000	298.0000	6.050	0	0	0
26/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,765.0000	2,744.0000	(0.759)	0	0	0
26/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,665.0000	2,644.0000	(0.788)	0	0	0
26/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	3,035.0000	3,057.0000	0.725	0	0	0
26/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	550.0000	565.0000	2.727	0	0	0
26/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	364.0000	384.0000	5.495	0	0	0
26/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,867.0000	1,845.0000	(1.178)	0	0	0
26/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,315.0000	6,294.0000	(0.333)	0	0	0
26/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
26/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,570.0000	1,549.0000	(1.338)	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
26/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	95.0000	94.0000	(1.053)	0	0	0
26/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,315.0000	2,294.0000	(0.907)	0	0	0
26/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,615.0000	2,594.0000	(0.803)	0	0	0
26/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,565.0000	2,544.0000	(0.819)	0	0	0
26/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,335.0000	2,357.0000	0.942	0	0	0
26/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	306.0000	325.0000	6.209	0	0	0
26/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	470.0000	487.0000	3.617	0	0	0
26/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,215.0000	4,194.0000	(0.498)	0	0	0
26/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	281.0000	274.0000	(2.491)	0	0	0
26/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	650.0000	635.0000	(2.308)	0	0	0
26/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,817.0000	1,796.0000	(1.156)	0	0	0
26/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,565.0000	4,544.0000	(0.460)	0	0	0
26/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,815.0000	5,794.0000	(0.361)	0	0	0
26/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,535.0000	4,557.0000	0.485	0	0	0
26/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,315.0000	4,294.0000	(0.487)	0	0	0
26/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,326.0000	1,306.0000	(1.508)	0	0	0
26/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
26/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	149.0000	147.0000	(1.342)	0	0	0
26/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,115.0000	6,094.0000	(0.343)	0	0	0
26/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,615.0000	3,594.0000	(0.581)	0	0	0
26/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	418.0000	407.0000	(2.632)	0	0	0
26/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	85.0000	80.0000	(5.882)	0	0	0
26/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
26/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,215.0000	6,194.0000	(0.338)	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
26/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,615.0000	5,594.0000	(0.374)	0	0	0
26/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
26/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,472.0000	1,451.0000	(1.427)	0	0	0
26/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,915.0000	5,894.0000	(0.355)	0	0	0
26/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,916.0000	1,895.0000	(1.096)	0	0	0
26/05/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
26/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	347.0000	337.0000	(2.882)	0	0	0
26/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,966.0000	1,945.0000	(1.068)	0	0	0
26/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,665.0000	2,644.0000	(0.788)	0	0	0
26/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	334.0000	353.0000	5.689	0	0	0
26/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,715.0000	5,694.0000	(0.367)	0	0	0
26/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	718.0000	735.0000	2.368	0	0	0
26/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,668.0000	1,648.0000	(1.199)	0	0	0
26/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	396.0000	416.0000	5.051	0	0	0
26/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,765.0000	5,744.0000	(0.364)	0	0	0
26/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,315.0000	2,294.0000	(0.907)	0	0	0
26/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,715.0000	4,694.0000	(0.445)	0	0	0
26/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	153.0000	163.0000	6.536	0	0	0
26/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	111.0000	110.0000	(0.901)	0	0	0
26/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
26/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,815.0000	5,794.0000	(0.361)	0	0	0
26/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	172.0000	168.0000	(2.326)	0	0	0
26/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	632.0000	648.0000	2.532	0	0	0
26/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
26/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.80	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
26/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	853.0000	872.0000	2.227	0	0	0
26/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	182.0000	194.0000	6.593	0	0	0
26/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,016.0000	1,995.0000	(1.042)	0	0	0
26/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,965.0000	2,944.0000	(0.708)	0	0	0
26/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,415.0000	5,394.0000	(0.388)	0	0	0
26/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,515.0000	3,494.0000	(0.597)	0	0	0
26/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,515.0000	5,494.0000	(0.381)	0	0	0
26/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,415.0000	5,394.0000	(0.388)	0	0	0
26/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	198.0000	211.0000	6.566	0	0	0
26/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,915.0000	2,894.0000	(0.720)	0	0	0
26/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,915.0000	4,894.0000	(0.427)	0	0	0
26/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,315.0000	5,294.0000	(0.395)	0	0	0
26/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,165.0000	5,144.0000	(0.407)	0	0	0
26/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,015.0000	3,994.0000	(0.523)	0	0	0
26/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	807.0000	826.0000	2.354	0	0	0
26/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,265.0000	5,244.0000	(0.399)	0	0	0
26/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,835.0000	3,857.0000	0.574	0	0	0
26/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,088.0000	1,070.0000	(1.654)	0	0	0
26/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
26/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,365.0000	5,344.0000	(0.391)	0	0	0
26/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,415.0000	4,394.0000	(0.476)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,817.0000	1,796.0000	(1.156)	0	0	0
26/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,916.0000	1,895.0000	(1.096)	0	0	0
26/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,015.0000	4,994.0000	(0.419)	0	0	0
26/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,335.0000	5,357.0000	0.412	0	0	0
26/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,215.0000	2,194.0000	(0.948)	0	0	0
26/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,015.0000	2,994.0000	(0.697)	0	0	0
26/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,215.0000	5,194.0000	(0.403)	0	0	0
26/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,767.0000	1,746.0000	(1.188)	0	0	0
26/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,565.0000	5,544.0000	(0.377)	0	0	0
26/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	182.0000	194.0000	6.593	0	0	0
26/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,867.0000	1,845.0000	(1.178)	0	0	0
26/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	313.0000	305.0000	(2.556)	0	0	0
26/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
26/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,465.0000	2,444.0000	(0.852)	0	0	0
26/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,215.0000	5,194.0000	(0.403)	0	0	0
26/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	382.0000	371.0000	(2.880)	0	0	0
26/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,115.0000	5,094.0000	(0.411)	0	0	0
26/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,715.0000	4,694.0000	(0.445)	0	0	0
26/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
26/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,365.0000	2,344.0000	(0.888)	0	0	0
26/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,915.0000	4,894.0000	(0.427)	0	0	0
26/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	491.0000	480.0000	(2.240)	0	0	0
26/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	951.0000	934.0000	(1.788)	0	0	0
26/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,668.0000	1,648.0000	(1.199)	0	0	0
26/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	126.0000	136.0000	7.937	0	0	0
26/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,265.0000	3,244.0000	(0.643)	0	0	0
26/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,065.0000	3,044.0000	(0.685)	0	0	0
26/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
26/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
26/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	906.0000	890.0000	(1.766)	0	0	0
26/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,565.0000	2,544.0000	(0.819)	0	0	0
26/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	691.0000	676.0000	(2.171)	0	0	0
26/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,065.0000	3,044.0000	(0.685)	0	0	0
26/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
26/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	166.0000	178.0000	7.229	0	0	0
26/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,515.0000	2,494.0000	(0.835)	0	0	0
26/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	76.0000	83.0000	9.211	0	0	0
26/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,465.0000	3,444.0000	(0.606)	0	0	0
26/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
26/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,278.0000	1,258.0000	(1.565)	0	0	0
26/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,365.0000	2,344.0000	(0.888)	0	0	0
26/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,865.0000	5,844.0000	(0.358)	0	0	0
26/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	69.0000	75.0000	8.696	0	0	0
26/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,365.0000	3,344.0000	(0.624)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,423.0000	1,403.0000	(1.405)	0	0	0
26/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,166.0000	2,144.0000	(1.016)	0	0	0
26/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,135.0000	1,117.0000	(1.586)	0	0	0
26/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,465.0000	3,444.0000	(0.606)	0	0	0
26/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,465.0000	5,444.0000	(0.384)	0	0	0
26/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
26/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	347.0000	337.0000	(2.882)	0	0	0
26/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	995.0000	1,014.0000	1.910	0	0	0
26/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
26/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,665.0000	5,644.0000	(0.371)	0	0	0
26/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,765.0000	4,744.0000	(0.441)	0	0	0
26/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
26/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
26/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,965.0000	2,944.0000	(0.708)	0	0	0
26/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,665.0000	4,644.0000	(0.450)	0	0	0
26/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,715.0000	2,694.0000	(0.773)	0	0	0
26/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	27.0000	31.0000	14.815	0	0	0
26/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	196.0000	191.0000	(2.551)	0	0	0
26/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,326.0000	1,306.0000	(1.508)	0	0	0
26/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,565.0000	3,544.0000	(0.589)	0	0	0
26/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
26/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,374.0000	1,354.0000	(1.456)	0	0	0
26/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,415.0000	2,394.0000	(0.870)	0	0	0
26/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,865.0000	4,844.0000	(0.432)	0	0	0
26/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,615.0000	2,594.0000	(0.803)	0	0	0
26/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,365.0000	3,344.0000	(0.624)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	650.0000	635.0000	(2.308)	0	0	0
26/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,965.0000	5,944.0000	(0.352)	0	0	0
26/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	819.0000	803.0000	(1.954)	0	0	0
26/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,415.0000	3,394.0000	(0.615)	0	0	0
26/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,042.0000	1,024.0000	(1.727)	0	0	0
26/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	281.0000	298.0000	6.050	0	0	0
26/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
26/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,815.0000	4,794.0000	(0.436)	0	0	0
26/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,965.0000	4,944.0000	(0.423)	0	0	0
26/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
26/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,815.0000	2,794.0000	(0.746)	0	0	0
26/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	947.0000	967.0000	2.112	0	0	0
26/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	236.0000	251.0000	6.356	0	0	0
26/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	632.0000	648.0000	2.532	0	0	0
26/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,230.0000	1,211.0000	(1.545)	0	0	0
26/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
26/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,665.0000	3,644.0000	(0.573)	0	0	0
26/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,088.0000	1,070.0000	(1.654)	0	0	0
26/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
26/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	674.0000	691.0000	2.522	0	0	0
26/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	900.0000	919.0000	2.111	0	0	0
26/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	251.0000	245.0000	(2.390)	0	0	0
26/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,423.0000	1,403.0000	(1.405)	0	0	0
26/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,365.0000	4,344.0000	(0.481)	0	0	0
26/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,521.0000	1,500.0000	(1.381)	0	0	0
26/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
26/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,865.0000	2,844.0000	(0.733)	0	0	0
26/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,315.0000	4,294.0000	(0.487)	0	0	0
26/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,115.0000	3,094.0000	(0.674)	0	0	0
26/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,165.0000	3,144.0000	(0.664)	0	0	0
26/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	568.0000	555.0000	(2.289)	0	0	0
26/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,465.0000	4,444.0000	(0.470)	0	0	0
26/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	529.0000	517.0000	(2.268)	0	0	0
26/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,215.0000	3,194.0000	(0.653)	0	0	0
26/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,718.0000	1,697.0000	(1.222)	0	0	0
26/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
26/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
26/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	862.0000	846.0000	(1.856)	0	0	0
26/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,165.0000	4,144.0000	(0.504)	0	0	0
26/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	776.0000	761.0000	(1.933)	0	0	0
26/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
26/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
26/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,115.0000	4,094.0000	(0.510)	0	0	0
26/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,619.0000	1,598.0000	(1.297)	0	0	0
26/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	996.0000	979.0000	(1.707)	0	0	0
26/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,182.0000	1,164.0000	(1.523)	0	0	0
26/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
26/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,374.0000	1,354.0000	(1.456)	0	0	0
26/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	862.0000	846.0000	(1.856)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,065.0000	4,044.0000	(0.517)	0	0	0
26/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	734.0000	718.0000	(2.180)	0	0	0
26/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
26/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,765.0000	3,744.0000	(0.558)	0	0	0
26/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	608.0000	595.0000	(2.138)	0	0	0
26/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,165.0000	4,144.0000	(0.504)	0	0	0
26/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
26/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,665.0000	4,644.0000	(0.450)	0	0	0
26/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
26/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,315.0000	3,294.0000	(0.633)	0	0	0
26/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,965.0000	3,944.0000	(0.530)	0	0	0
26/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
26/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,765.0000	2,744.0000	(0.759)	0	0	0
26/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	762.0000	780.0000	2.362	0	0	0
26/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,915.0000	3,894.0000	(0.536)	0	0	0
26/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,665.0000	2,644.0000	(0.788)	0	0	0
26/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
26/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,865.0000	3,844.0000	(0.543)	0	0	0
26/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	853.0000	872.0000	2.227	0	0	0
26/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,415.0000	3,394.0000	(0.615)	0	0	0
26/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,865.0000	3,844.0000	(0.543)	0	0	0
26/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,665.0000	3,644.0000	(0.573)	0	0	0
26/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	430.0000	451.0000	4.884	0	0	0
26/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	306.0000	325.0000	6.209	0	0	0
26/05/2009	£ / 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
26/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	674.0000	691.0000	2.522	0	0	0
26/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	172.0000	168.0000	(2.326)	0	0	0
26/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,865.0000	2,844.0000	(0.733)	0	0	0
26/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,815.0000	3,794.0000	(0.550)	0	0	0
26/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	454.0000	443.0000	(2.423)	0	0	0
26/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	139.0000	150.0000	7.914	0	0	0
26/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	454.0000	443.0000	(2.423)	0	0	0
26/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	95.0000	94.0000	(1.053)	0	0	0
26/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
26/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	529.0000	517.0000	(2.268)	0	0	0
26/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	139.0000	150.0000	7.914	0	0	0
26/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	491.0000	480.0000	(2.240)	0	0	0
26/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	126.0000	136.0000	7.937	0	0	0
26/05/2009	£ / R	2009/09/14			Currency Future	13.4568	13.4714	0.108	0.0000	0.0000	3,582
26/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	330.0000	341.0000	3.333	0	0	0
26/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,821.0000	1,815.0000	(0.329)	0	0	0
26/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	141.0000	148.0000	4.965	0	0	0
26/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,357.0000	5,371.0000	0.261	0	0	0
26/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,422.0000	1,417.0000	(0.352)	0	0	0
26/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,034.0000	2,026.0000	(0.393)	0	0	0
26/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,857.0000	3,872.0000	0.389	0	0	0
26/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,384.0000	1,380.0000	(0.289)	0	0	0
26/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	325.0000	327.0000	0.615	0	0	0
26/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,194.0000	6,180.0000	(0.226)	0	0	0
26/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	531.0000	529.0000	(0.377)	0	0	0
26/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	291.0000	301.0000	3.436	0	0	0
26/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	997.0000	1,014.0000	1.705	0	0	0
26/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,617.0000	1,611.0000	(0.371)	0	0	0
26/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	417.0000	425.0000	1.918	0	0	0
26/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	279.0000	289.0000	3.584	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
26/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	105.0000	111.0000	5.714	0	0	0
26/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,100.0000	1,117.0000	1.545	0	0	0
26/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
26/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	362.0000	364.0000	0.552	0	0	0
26/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
26/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	688.0000	700.0000	1.744	0	0	0
26/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	838.0000	855.0000	2.029	0	0	0
26/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	243.0000	246.0000	1.235	0	0	0
26/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	141.0000	148.0000	4.965	0	0	0
26/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	782.0000	796.0000	1.790	0	0	0
26/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,060.0000	1,054.0000	(0.566)	0	0	0
26/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,699.0000	4,685.0000	(0.298)	0	0	0
26/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,034.0000	2,026.0000	(0.393)	0	0	0
26/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	645.0000	657.0000	1.860	0	0	0
26/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,379.0000	2,394.0000	0.631	0	0	0
26/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	290.0000	292.0000	0.690	0	0	0
26/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	426.0000	424.0000	(0.469)	0	0	0
26/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,821.0000	1,815.0000	(0.329)	0	0	0
26/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	710.0000	707.0000	(0.423)	0	0	0
26/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
26/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	516.0000	526.0000	1.938	0	0	0
26/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	402.0000	403.0000	0.249	0	0	0
26/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	567.0000	578.0000	1.940	0	0	0
26/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,307.0000	4,321.0000	0.325	0	0	0
26/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,739.0000	1,732.0000	(0.403)	0	0	0
26/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	869.0000	885.0000	1.841	0	0	0
26/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,065.0000	1,082.0000	1.596	0	0	0
26/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,815.0000	2,830.0000	0.533	0	0	0
26/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	195.0000	204.0000	4.615	0	0	0
26/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	381.0000	383.0000	0.525	0	0	0
26/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	667.0000	678.0000	1.649	0	0	0
26/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	679.0000	675.0000	(0.589)	0	0	0
26/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
26/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,230.0000	3,218.0000	(0.372)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	586.0000	597.0000	1.877	0	0	0
26/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	178.0000	186.0000	4.494	0	0	0
26/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,433.0000	2,424.0000	(0.370)	0	0	0
26/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	560.0000	557.0000	(0.536)	0	0	0
26/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,807.0000	5,821.0000	0.241	0	0	0
26/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	618.0000	615.0000	(0.485)	0	0	0
26/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	645.0000	657.0000	1.860	0	0	0
26/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
26/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	809.0000	805.0000	(0.494)	0	0	0
26/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	245.0000	254.0000	3.673	0	0	0
26/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,061.0000	3,076.0000	0.490	0	0	0
26/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,557.0000	4,571.0000	0.307	0	0	0
26/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	589.0000	586.0000	(0.509)	0	0	0
26/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	258.0000	261.0000	1.163	0	0	0
26/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	135.0000	137.0000	1.481	0	0	0
26/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	625.0000	636.0000	1.760	0	0	0
26/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	808.0000	825.0000	2.104	0	0	0
26/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,538.0000	1,533.0000	(0.325)	0	0	0
26/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,273.0000	1,270.0000	(0.236)	0	0	0
26/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,441.0000	1,458.0000	1.180	0	0	0
26/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,023.0000	1,017.0000	(0.587)	0	0	0
26/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	110.0000	116.0000	5.455	0	0	0
26/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	430.0000	438.0000	1.860	0	0	0
26/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	931.0000	948.0000	1.826	0	0	0
26/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	178.0000	186.0000	4.494	0	0	0
26/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	485.0000	495.0000	2.062	0	0	0
26/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
26/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	878.0000	873.0000	(0.569)	0	0	0
26/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	224.0000	233.0000	4.018	0	0	0
26/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,650.0000	1,666.0000	0.970	0	0	0
26/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	128.0000	134.0000	4.688	0	0	0
26/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	307.0000	309.0000	0.651	0	0	0
26/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,451.0000	4,438.0000	(0.292)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,121.0000	2,113.0000	(0.377)	0	0	0
26/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	589.0000	586.0000	(0.509)	0	0	0
26/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
26/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,343.0000	2,334.0000	(0.384)	0	0	0
26/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	710.0000	723.0000	1.831	0	0	0
26/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,991.0000	2,980.0000	(0.368)	0	0	0
26/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	743.0000	739.0000	(0.538)	0	0	0
26/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	359.0000	370.0000	3.064	0	0	0
26/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
26/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	844.0000	839.0000	(0.592)	0	0	0
26/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	503.0000	501.0000	(0.398)	0	0	0
26/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,665.0000	3,652.0000	(0.355)	0	0	0
26/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,617.0000	1,611.0000	(0.371)	0	0	0
26/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	93.0000	95.0000	2.151	0	0	0
26/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	500.0000	510.0000	2.000	0	0	0
26/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
26/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	878.0000	873.0000	(0.569)	0	0	0
26/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	733.0000	746.0000	1.774	0	0	0
26/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	485.0000	495.0000	2.062	0	0	0
26/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,147.0000	5,132.0000	(0.291)	0	0	0
26/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,863.0000	1,856.0000	(0.376)	0	0	0
26/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,202.0000	1,199.0000	(0.250)	0	0	0
26/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,253.0000	2,245.0000	(0.355)	0	0	0
26/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,298.0000	2,289.0000	(0.392)	0	0	0
26/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	648.0000	645.0000	(0.463)	0	0	0
26/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	224.0000	233.0000	4.018	0	0	0
26/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	155.0000	162.0000	4.516	0	0	0
26/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	900.0000	916.0000	1.778	0	0	0
26/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	549.0000	560.0000	2.004	0	0	0
26/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,165.0000	2,157.0000	(0.370)	0	0	0
26/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,644.0000	6,629.0000	(0.226)	0	0	0
26/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	710.0000	707.0000	(0.423)	0	0	0
26/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	170.0000	178.0000	4.706	0	0	0
26/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,347.0000	1,343.0000	(0.297)	0	0	0
26/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,948.0000	1,941.0000	(0.359)	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
26/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	450.0000	449.0000	(0.222)	0	0	0
26/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,253.0000	2,245.0000	(0.355)	0	0	0
26/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	471.0000	480.0000	1.911	0	0	0
26/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	964.0000	981.0000	1.763	0	0	0
26/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,310.0000	1,306.0000	(0.305)	0	0	0
26/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	757.0000	770.0000	1.717	0	0	0
26/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	122.0000	128.0000	4.918	0	0	0
26/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	605.0000	616.0000	1.818	0	0	0
26/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	476.0000	474.0000	(0.420)	0	0	0
26/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,202.0000	1,199.0000	(0.250)	0	0	0
26/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,060.0000	1,054.0000	(0.566)	0	0	0
26/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	567.0000	578.0000	1.940	0	0	0
26/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	304.0000	314.0000	3.289	0	0	0
26/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	343.0000	345.0000	0.583	0	0	0
26/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	359.0000	370.0000	3.064	0	0	0
26/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	279.0000	289.0000	3.584	0	0	0
26/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	110.0000	116.0000	5.455	0	0	0
26/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	148.0000	155.0000	4.730	0	0	0
26/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,023.0000	1,017.0000	(0.587)	0	0	0
26/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,460.0000	1,455.0000	(0.342)	0	0	0
26/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	134.0000	141.0000	5.224	0	0	0
26/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
26/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,863.0000	1,856.0000	(0.376)	0	0	0
26/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,077.0000	2,069.0000	(0.385)	0	0	0
26/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,077.0000	2,069.0000	(0.385)	0	0	0
26/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	914.0000	908.0000	(0.656)	0	0	0
26/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	374.0000	385.0000	2.941	0	0	0
26/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,388.0000	2,379.0000	(0.377)	0	0	0
26/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,136.0000	1,153.0000	1.496	0	0	0
26/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	317.0000	327.0000	3.155	0	0	0
26/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	170.0000	178.0000	4.706	0	0	0
26/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,944.0000	5,930.0000	(0.236)	0	0	0
26/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,433.0000	2,424.0000	(0.370)	0	0	0
26/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,167.0000	1,164.0000	(0.257)	0	0	0
26/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,780.0000	1,773.0000	(0.393)	0	0	0
26/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	202.0000	204.0000	0.990	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,499.0000	1,494.0000	(0.334)	0	0	0
26/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	134.0000	141.0000	5.224	0	0	0
26/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	471.0000	480.0000	1.911	0	0	0
26/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,237.0000	1,234.0000	(0.243)	0	0	0
26/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	116.0000	122.0000	5.172	0	0	0
26/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,422.0000	1,417.0000	(0.352)	0	0	0
26/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	229.0000	231.0000	0.873	0	0	0
26/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	900.0000	916.0000	1.778	0	0	0
26/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	267.0000	277.0000	3.745	0	0	0
26/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,384.0000	1,380.0000	(0.289)	0	0	0
26/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	344.0000	355.0000	3.198	0	0	0
26/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	187.0000	195.0000	4.278	0	0	0
26/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	325.0000	327.0000	0.615	0	0	0
26/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	343.0000	345.0000	0.583	0	0	0
26/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	256.0000	265.0000	3.516	0	0	0
26/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,209.0000	2,200.0000	(0.407)	0	0	0
26/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	267.0000	277.0000	3.745	0	0	0
26/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	931.0000	948.0000	1.826	0	0	0
26/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,460.0000	1,455.0000	(0.342)	0	0	0
26/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	291.0000	301.0000	3.436	0	0	0
26/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,209.0000	2,200.0000	(0.407)	0	0	0
26/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,209.0000	1,226.0000	1.406	0	0	0
26/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	214.0000	223.0000	4.206	0	0	0
26/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,577.0000	1,572.0000	(0.317)	0	0	0
26/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
26/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,663.0000	2,653.0000	(0.376)	0	0	0
26/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	405.0000	413.0000	1.975	0	0	0
26/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	234.0000	243.0000	3.846	0	0	0
26/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,525.0000	2,515.0000	(0.396)	0	0	0
26/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,273.0000	1,270.0000	(0.236)	0	0	0
26/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,057.0000	6,071.0000	0.231	0	0	0
26/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
26/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	417.0000	425.0000	1.918	0	0	0
26/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	330.0000	341.0000	3.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	457.0000	465.0000	1.751	0	0	0
26/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	950.0000	944.0000	(0.632)	0	0	0
26/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	430.0000	438.0000	1.860	0	0	0
26/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,698.0000	1,692.0000	(0.353)	0	0	0
26/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	405.0000	413.0000	1.975	0	0	0
26/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	914.0000	908.0000	(0.656)	0	0	0
26/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	205.0000	213.0000	3.902	0	0	0
26/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,098.0000	1,091.0000	(0.638)	0	0	0
26/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,709.0000	2,699.0000	(0.369)	0	0	0
26/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	500.0000	510.0000	2.000	0	0	0
26/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,617.0000	2,606.0000	(0.420)	0	0	0
26/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,657.0000	1,651.0000	(0.362)	0	0	0
26/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
26/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	389.0000	401.0000	3.085	0	0	0
26/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
26/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	187.0000	195.0000	4.278	0	0	0
26/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	844.0000	839.0000	(0.592)	0	0	0
26/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	986.0000	980.0000	(0.609)	0	0	0
26/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	116.0000	122.0000	5.172	0	0	0
26/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,780.0000	1,773.0000	(0.393)	0	0	0
26/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,132.0000	1,129.0000	(0.265)	0	0	0
26/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,570.0000	2,561.0000	(0.350)	0	0	0
26/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,237.0000	1,234.0000	(0.243)	0	0	0
26/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,479.0000	2,469.0000	(0.403)	0	0	0
26/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	234.0000	243.0000	3.846	0	0	0
26/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	532.0000	543.0000	2.068	0	0	0
26/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	443.0000	452.0000	2.032	0	0	0
26/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
26/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
26/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,906.0000	1,898.0000	(0.420)	0	0	0
26/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
26/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,657.0000	1,651.0000	(0.362)	0	0	0
26/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,525.0000	2,515.0000	(0.396)	0	0	0
26/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
26/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	776.0000	771.0000	(0.644)	0	0	0
26/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	81.0000	86.0000	6.173	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,577.0000	1,572.0000	(0.317)	0	0	0
26/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,991.0000	1,983.0000	(0.402)	0	0	0
26/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,991.0000	1,983.0000	(0.402)	0	0	0
26/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,098.0000	1,091.0000	(0.638)	0	0	0
26/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	148.0000	155.0000	4.730	0	0	0
26/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,897.0000	2,886.0000	(0.380)	0	0	0
26/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	214.0000	223.0000	4.206	0	0	0
26/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	344.0000	355.0000	3.198	0	0	0
26/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
26/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,031.0000	1,048.0000	1.649	0	0	0
26/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,172.0000	1,189.0000	1.451	0	0	0
26/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	274.0000	276.0000	0.730	0	0	0
26/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	426.0000	424.0000	(0.469)	0	0	0
26/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	215.0000	218.0000	1.395	0	0	0
26/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	782.0000	796.0000	1.790	0	0	0
26/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	450.0000	449.0000	(0.222)	0	0	0
26/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	667.0000	678.0000	1.649	0	0	0
26/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	560.0000	557.0000	(0.536)	0	0	0
26/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	549.0000	560.0000	2.004	0	0	0
26/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	757.0000	770.0000	1.717	0	0	0
26/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	743.0000	739.0000	(0.538)	0	0	0
26/05/2009	£ / R	2009/12/14			Currency Future	13.6534	13.6617	0.061	0.0000	0.0000	1,426
26/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	671.0000	683.0000	1.788	0	0	0
26/05/2009	£ / R	2009/12/14	14.85	Call	Currency Future	443.0000	453.0000	2.257	0	0	0
26/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
26/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,103.0000	1,117.0000	1.269	0	0	0
26/05/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,074.0000	1,088.0000	1.304	0	0	0
26/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,852.0000	2,862.0000	0.351	0	0	0
26/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,640.0000	1,641.0000	0.061	0	0	0
26/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	571.0000	576.0000	0.876	0	0	0
26/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,803.0000	5,812.0000	0.155	0	0	0
26/05/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,206.0000	6,199.0000	(0.113)	0	0	0
26/05/2009	£ / R	2009/12/14	12.95	Put	Currency Future	489.0000	494.0000	1.022	0	0	0
26/05/2009	£ / R	2009/12/14	7.85	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
26/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	616.0000	627.0000	1.786	0	0	0
26/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	850.0000	863.0000	1.529	0	0	0
26/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,168.0000	1,171.0000	0.257	0	0	0
26/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	509.0000	514.0000	0.982	0	0	0
26/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	501.0000	511.0000	1.996	0	0	0
26/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,263.0000	1,265.0000	0.158	0	0	0
26/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	847.0000	851.0000	0.472	0	0	0
26/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,428.0000	1,431.0000	0.210	0	0	0
26/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	911.0000	924.0000	1.427	0	0	0
26/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,568.0000	1,570.0000	0.128	0	0	0
26/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,162.0000	1,176.0000	1.205	0	0	0
26/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	470.0000	475.0000	1.064	0	0	0
26/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	471.0000	481.0000	2.123	0	0	0
26/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,046.0000	1,060.0000	1.338	0	0	0
26/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	776.0000	788.0000	1.546	0	0	0
26/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	758.0000	762.0000	0.528	0	0	0
26/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,497.0000	1,499.0000	0.134	0	0	0
26/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,223.0000	1,237.0000	1.145	0	0	0
26/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/05/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,593.0000	1,606.0000	0.816	0	0	0
26/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	367.0000	376.0000	2.452	0	0	0
26/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	794.0000	806.0000	1.511	0	0	0
26/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	550.0000	555.0000	0.909	0	0	0
26/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	973.0000	977.0000	0.411	0	0	0
26/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	532.0000	542.0000	1.880	0	0	0
26/05/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,780.0000	1,793.0000	0.730	0	0	0
26/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	941.0000	945.0000	0.425	0	0	0
26/05/2009	£ / R	2009/12/14	12.35	Put	Currency Future	290.0000	295.0000	1.724	0	0	0
26/05/2009	£ / R	2009/12/14	13.20	Put	Currency Future	593.0000	598.0000	0.843	0	0	0
26/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	726.0000	738.0000	1.653	0	0	0
26/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,306.0000	4,315.0000	0.209	0	0	0
26/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,192.0000	1,206.0000	1.174	0	0	0
26/05/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,019.0000	2,019.0000	-	0	0	0
26/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	974.0000	987.0000	1.335	0	0	0
26/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,863.0000	1,864.0000	0.054	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,053.0000	6,062.0000	0.149	0	0	0
26/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	870.0000	883.0000	1.494	0	0	0
26/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	699.0000	704.0000	0.715	0	0	0
26/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	996.0000	1,009.0000	1.305	0	0	0
26/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	817.0000	821.0000	0.490	0	0	0
26/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	642.0000	647.0000	0.779	0	0	0
26/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	670.0000	675.0000	0.746	0	0	0
26/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	953.0000	966.0000	1.364	0	0	0
26/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,073.0000	1,076.0000	0.280	0	0	0
26/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,170.0000	5,164.0000	(0.116)	0	0	0
26/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	831.0000	844.0000	1.564	0	0	0
26/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,653.0000	6,645.0000	(0.120)	0	0	0
26/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,394.0000	1,397.0000	0.215	0	0	0
26/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	870.0000	883.0000	1.494	0	0	0
26/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,726.0000	3,722.0000	(0.107)	0	0	0
26/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	909.0000	913.0000	0.440	0	0	0
26/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	817.0000	821.0000	0.490	0	0	0
26/05/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,731.0000	4,725.0000	(0.127)	0	0	0
26/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	812.0000	825.0000	1.601	0	0	0
26/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	548.0000	559.0000	2.007	0	0	0
26/05/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,555.0000	4,564.0000	0.198	0	0	0
26/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,107.0000	1,110.0000	0.271	0	0	0
26/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
26/05/2009	£ / R	2009/12/14	15.35	Call	Currency Future	322.0000	331.0000	2.795	0	0	0
26/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	691.0000	702.0000	1.592	0	0	0
26/05/2009	£ / R	2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	710.0000	722.0000	1.690	0	0	0
26/05/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,087.0000	3,096.0000	0.292	0	0	0
26/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	598.0000	609.0000	1.839	0	0	0
26/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,137.0000	1,141.0000	0.352	0	0	0
26/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,958.0000	5,951.0000	(0.117)	0	0	0
26/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,861.0000	3,870.0000	0.233	0	0	0
26/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	653.0000	664.0000	1.685	0	0	0
26/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	877.0000	882.0000	0.570	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R 2009/12/14	9.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
26/05/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,463.0000	1,465.0000	0.137	0	0	0
26/05/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,444.0000	2,455.0000	0.450	0	0	0
26/05/2009	£ / R 2009/12/14	18.35	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
26/05/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,295.0000	1,298.0000	0.232	0	0	0
26/05/2009	£ / R 2009/12/14	13.40	Call	Currency Future	953.0000	966.0000	1.364	0	0	0
26/05/2009	£ / R 2009/12/14	17.30	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
26/05/2009	£ / R 2009/12/14	16.85	Call	Currency Future	112.0000	117.0000	4.464	0	0	0
26/05/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,295.0000	1,298.0000	0.232	0	0	0
26/05/2009	£ / R 2009/12/14	13.40	Put	Currency Future	699.0000	704.0000	0.715	0	0	0
26/05/2009	£ / R 2009/12/14	14.10	Call	Currency Future	691.0000	702.0000	1.592	0	0	0
26/05/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,385.0000	2,384.0000	(0.042)	0	0	0
26/05/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,309.0000	3,305.0000	(0.121)	0	0	0
26/05/2009	£ / R 2009/12/14	14.60	Call	Currency Future	516.0000	526.0000	1.938	0	0	0
26/05/2009	£ / R 2009/12/14	14.90	Call	Currency Future	429.0000	439.0000	2.331	0	0	0
26/05/2009	£ / R 2009/12/14	19.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
26/05/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,354.0000	5,362.0000	0.149	0	0	0
26/05/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,006.0000	1,009.0000	0.298	0	0	0
26/05/2009	£ / R 2009/12/14	14.05	Call	Currency Future	710.0000	722.0000	1.690	0	0	0
26/05/2009	£ / R 2009/12/14	15.80	Call	Currency Future	238.0000	246.0000	3.361	0	0	0
26/05/2009	£ / R 2009/12/14	13.90	Call	Currency Future	759.0000	771.0000	1.581	0	0	0
26/05/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,489.0000	4,483.0000	(0.134)	0	0	0
26/05/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,286.0000	1,300.0000	1.089	0	0	0
26/05/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,107.0000	1,110.0000	0.271	0	0	0
26/05/2009	£ / R 2009/12/14	11.30	Put	Currency Future	90.0000	93.0000	3.333	0	0	0
26/05/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,199.0000	1,202.0000	0.250	0	0	0
26/05/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,676.0000	1,677.0000	0.060	0	0	0
26/05/2009	£ / R 2009/12/14	10.60	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
26/05/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,231.0000	1,234.0000	0.244	0	0	0
26/05/2009	£ / R 2009/12/14	12.80	Put	Currency Future	433.0000	438.0000	1.155	0	0	0
26/05/2009	£ / R 2009/12/14	12.10	Put	Currency Future	227.0000	231.0000	1.762	0	0	0
26/05/2009	£ / R 2009/12/14	14.25	Call	Currency Future	634.0000	645.0000	1.735	0	0	0
26/05/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,328.0000	1,330.0000	0.151	0	0	0
26/05/2009	£ / R 2009/12/14	15.10	Call	Currency Future	379.0000	388.0000	2.375	0	0	0
26/05/2009	£ / R 2009/12/14	16.60	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
26/05/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,137.0000	1,141.0000	0.352	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	415.0000	420.0000	1.205	0	0	0
26/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	581.0000	592.0000	1.893	0	0	0
26/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,082.0000	3,079.0000	(0.097)	0	0	0
26/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	598.0000	609.0000	1.839	0	0	0
26/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	457.0000	467.0000	2.188	0	0	0
26/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,603.0000	1,605.0000	0.125	0	0	0
26/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
26/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,787.0000	1,788.0000	0.056	0	0	0
26/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,318.0000	1,332.0000	1.062	0	0	0
26/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	451.0000	456.0000	1.109	0	0	0
26/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	391.0000	400.0000	2.302	0	0	0
26/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	759.0000	771.0000	1.581	0	0	0
26/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,006.0000	1,009.0000	0.298	0	0	0
26/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,676.0000	1,677.0000	0.060	0	0	0
26/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	787.0000	792.0000	0.635	0	0	0
26/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	429.0000	439.0000	2.331	0	0	0
26/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	890.0000	903.0000	1.461	0	0	0
26/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	581.0000	592.0000	1.893	0	0	0
26/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	729.0000	733.0000	0.549	0	0	0
26/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,328.0000	1,330.0000	0.151	0	0	0
26/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	932.0000	945.0000	1.395	0	0	0
26/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	564.0000	575.0000	1.950	0	0	0
26/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,132.0000	1,146.0000	1.237	0	0	0
26/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,497.0000	1,499.0000	0.134	0	0	0
26/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,254.0000	1,268.0000	1.116	0	0	0
26/05/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,361.0000	1,363.0000	0.147	0	0	0
26/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	529.0000	534.0000	0.945	0	0	0
26/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	615.0000	620.0000	0.813	0	0	0
26/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	532.0000	542.0000	1.880	0	0	0
26/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	1,018.0000	1,032.0000	1.375	0	0	0
26/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,428.0000	1,431.0000	0.210	0	0	0
26/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	974.0000	987.0000	1.335	0	0	0
26/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	416.0000	426.0000	2.404	0	0	0
26/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	403.0000	413.0000	2.481	0	0	0
26/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,532.0000	1,534.0000	0.131	0	0	0
26/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	670.0000	675.0000	0.746	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	973.0000	977.0000	0.411	0	0	0
26/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	486.0000	496.0000	2.058	0	0	0
26/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	776.0000	788.0000	1.546	0	0	0
26/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,463.0000	1,465.0000	0.137	0	0	0
26/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,039.0000	1,043.0000	0.385	0	0	0
26/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	742.0000	754.0000	1.617	0	0	0
26/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,168.0000	1,171.0000	0.257	0	0	0
26/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	516.0000	526.0000	1.938	0	0	0
26/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,713.0000	1,714.0000	0.058	0	0	0
26/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,750.0000	1,751.0000	0.057	0	0	0
26/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	671.0000	683.0000	1.788	0	0	0
26/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,825.0000	1,826.0000	0.055	0	0	0
26/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	501.0000	511.0000	1.996	0	0	0
26/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	470.0000	475.0000	1.064	0	0	0
26/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	355.0000	364.0000	2.535	0	0	0
26/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,220.0000	2,219.0000	(0.045)	0	0	0
26/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,902.0000	1,902.0000	-	0	0	0
26/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
26/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,418.0000	1,431.0000	0.917	0	0	0
26/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,351.0000	1,364.0000	0.962	0	0	0
26/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,223.0000	1,237.0000	1.145	0	0	0
26/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	364.0000	370.0000	1.648	0	0	0
26/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	398.0000	403.0000	1.256	0	0	0
26/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,073.0000	1,076.0000	0.280	0	0	0
26/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	726.0000	738.0000	1.653	0	0	0
26/05/2009	£ / R	2010/03/15			Currency Future	13.8496	13.8513	0.012	0.0000	0.0000	0
26/05/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,053.0000	1,058.0000	0.475	0	0	0
26/05/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,004.0000	1,006.0000	0.199	0	0	0
26/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	827.0000	830.0000	0.363	0	0	0
26/05/2009	£ / R	2010/03/15	13.95	Call	Currency Future	997.0000	1,001.0000	0.401	0	0	0
26/05/2009	£ / R	2010/03/15	13.70	Put	Currency Future	943.0000	946.0000	0.318	0	0	0
26/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,134.0000	1,138.0000	0.353	0	0	0
26/05/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,098.0000	1,100.0000	0.182	0	0	0
26/05/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,093.0000	1,097.0000	0.366	0	0	0
26/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	884.0000	887.0000	0.339	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,177.0000	1,181.0000	0.340	0	0	0
26/05/2009	£ / R	2010/03/15	16.85	Call	Currency Future	392.0000	394.0000	0.510	0	0	0
26/05/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,034.0000	1,037.0000	0.290	0	0	0
26/05/2009	£ / R	2010/03/15	16.80	Call	Currency Future	398.0000	400.0000	0.503	0	0	0
26/05/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,532.0000	2,533.0000	0.039	0	0	0
26/05/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,348.0000	3,349.0000	0.030	0	0	0
26/05/2009	£ / R	2010/03/15	17.85	Call	Currency Future	293.0000	294.0000	0.341	0	0	0
26/05/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,192.0000	4,194.0000	0.048	0	0	0
26/05/2009	£ / R	2010/03/15	17.85	Put	Currency Future	4,293.0000	4,293.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,247.0000	4,247.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,490.0000	2,491.0000	0.040	0	0	0
26/05/2009	£ / R	2010/03/15	17.80	Call	Currency Future	297.0000	299.0000	0.673	0	0	0
26/05/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,690.0000	1,692.0000	0.118	0	0	0
26/05/2009	£ / R	2010/03/15	15.80	Call	Currency Future	539.0000	542.0000	0.557	0	0	0
26/05/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,616.0000	1,618.0000	0.124	0	0	0
26/05/2009	£ / R	2010/03/15	15.70	Call	Currency Future	556.0000	558.0000	0.360	0	0	0
26/05/2009	£ / R	2010/03/15	14.70	Call	Currency Future	765.0000	769.0000	0.523	0	0	0
26/05/2009	£ / R	2010/03/15	12.70	Put	Currency Future	447.0000	450.0000	0.671	0	0	0
26/05/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,406.0000	2,407.0000	0.042	0	0	0
26/05/2009	£ / R	2010/03/15	16.70	Call	Currency Future	410.0000	412.0000	0.488	0	0	0
26/05/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,123.0000	3,125.0000	0.064	0	0	0
26/05/2009	£ / R	2010/03/15	9.80	Put	Currency Future	48.0000	48.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,260.0000	3,260.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,597.0000	1,602.0000	0.313	0	0	0
26/05/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,097.0000	4,099.0000	0.049	0	0	0
26/05/2009	£ / R	2010/03/15	17.70	Call	Currency Future	305.0000	307.0000	0.656	0	0	0
26/05/2009	£ / R	2010/03/15	11.70	Put	Currency Future	185.0000	187.0000	1.081	0	0	0
26/05/2009	£ / R	2010/03/15	10.70	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
26/05/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,253.0000	2,256.0000	0.133	0	0	0
26/05/2009	£ / R	2010/03/15	10.80	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
26/05/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,212.0000	2,216.0000	0.181	0	0	0
26/05/2009	£ / R	2010/03/15	11.80	Put	Currency Future	203.0000	205.0000	0.985	0	0	0
26/05/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,393.0000	3,393.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	12.80	Put	Currency Future	483.0000	486.0000	0.621	0	0	0
26/05/2009	£ / R	2010/03/15	9.95	Put	Currency Future	53.0000	53.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,533.0000	1,537.0000	0.261	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,728.0000	1,730.0000	0.116	0	0	0
26/05/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,334.0000	2,338.0000	0.171	0	0	0
26/05/2009	£ / R	2010/03/15	14.85	Call	Currency Future	728.0000	731.0000	0.412	0	0	0
26/05/2009	£ / R	2010/03/15	13.85	Call	Currency Future	1,034.0000	1,038.0000	0.387	0	0	0
26/05/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,156.0000	4,156.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,050.0000	4,052.0000	0.049	0	0	0
26/05/2009	£ / R	2010/03/15	9.70	Put	Currency Future	42.0000	42.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	9.85	Put	Currency Future	51.0000	51.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	14.80	Call	Currency Future	740.0000	743.0000	0.405	0	0	0
26/05/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,220.0000	3,222.0000	0.062	0	0	0
26/05/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,074.0000	3,076.0000	0.065	0	0	0
26/05/2009	£ / R	2010/03/15	10.85	Put	Currency Future	75.0000	75.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	12.85	Put	Currency Future	501.0000	504.0000	0.599	0	0	0
26/05/2009	£ / R	2010/03/15	15.85	Call	Currency Future	531.0000	534.0000	0.565	0	0	0
26/05/2009	£ / R	2010/03/15	11.85	Put	Currency Future	213.0000	215.0000	0.939	0	0	0
26/05/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,983.0000	2,986.0000	0.101	0	0	0
26/05/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,501.0000	1,506.0000	0.333	0	0	0
26/05/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,615.0000	2,616.0000	0.038	0	0	0
26/05/2009	£ / R	2010/03/15	16.95	Call	Currency Future	380.0000	382.0000	0.526	0	0	0
26/05/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,481.0000	3,481.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	15.95	Call	Currency Future	515.0000	517.0000	0.388	0	0	0
26/05/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,804.0000	1,806.0000	0.111	0	0	0
26/05/2009	£ / R	2010/03/15	14.95	Call	Currency Future	704.0000	707.0000	0.426	0	0	0
26/05/2009	£ / R	2010/03/15	12.95	Put	Currency Future	546.0000	549.0000	0.549	0	0	0
26/05/2009	£ / R	2010/03/15	10.95	Put	Currency Future	84.0000	84.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	17.95	Call	Currency Future	281.0000	282.0000	0.356	0	0	0
26/05/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,134.0000	2,138.0000	0.187	0	0	0
26/05/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,446.0000	1,450.0000	0.277	0	0	0
26/05/2009	£ / R	2010/03/15	11.95	Put	Currency Future	234.0000	237.0000	1.282	0	0	0
26/05/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,381.0000	4,381.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,952.0000	3,954.0000	0.051	0	0	0
26/05/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,323.0000	2,324.0000	0.043	0	0	0
26/05/2009	£ / R	2010/03/15	16.60	Call	Currency Future	422.0000	424.0000	0.474	0	0	0
26/05/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,172.0000	3,173.0000	0.032	0	0	0
26/05/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,064.0000	4,065.0000	0.025	0	0	0
26/05/2009	£ / R	2010/03/15	15.60	Call	Currency Future	573.0000	575.0000	0.349	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/03/15	17.60	Call	Currency Future	314.0000	316.0000	0.637	0	0	0
26/05/2009	£ / R	2010/03/15	14.60	Call	Currency Future	792.0000	796.0000	0.505	0	0	0
26/05/2009	£ / R	2010/03/15	12.60	Put	Currency Future	414.0000	416.0000	0.483	0	0	0
26/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	37.0000	37.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,543.0000	1,544.0000	0.065	0	0	0
26/05/2009	£ / R	2010/03/15	10.60	Put	Currency Future	68.0000	68.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	11.60	Put	Currency Future	168.0000	169.0000	0.595	0	0	0
26/05/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,663.0000	1,668.0000	0.301	0	0	0
26/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,417.0000	2,421.0000	0.165	0	0	0
26/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,287.0000	4,289.0000	0.047	0	0	0
26/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,317.0000	3,320.0000	0.090	0	0	0
26/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	820.0000	824.0000	0.488	0	0	0
26/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	382.0000	384.0000	0.524	0	0	0
26/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,731.0000	1,736.0000	0.289	0	0	0
26/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	152.0000	153.0000	0.658	0	0	0
26/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,470.0000	1,472.0000	0.136	0	0	0
26/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,241.0000	2,242.0000	0.045	0	0	0
26/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	591.0000	593.0000	0.338	0	0	0
26/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,085.0000	3,085.0000	-	0	0	0
26/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	435.0000	437.0000	0.460	0	0	0
26/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	323.0000	325.0000	0.619	0	0	0
26/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,501.0000	2,505.0000	0.160	0	0	0
26/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,415.0000	3,417.0000	0.059	0	0	0
26/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
26/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
26/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,382.0000	4,384.0000	0.046	0	0	0
26/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,974.0000	3,974.0000	-	0	0	0
26/05/2009	£ / R	2010/06/14			Currency Future	14.0473	14.0424	(0.035)	0.0000	0.0000	0
26/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,302.0000	1,320.0000	1.382	0	0	0
26/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	376.0000	387.0000	2.926	0	0	0
26/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
26/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,054.0000	1,078.0000	2.277	0	0	0
26/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,402.0000	3,421.0000	0.558	0	0	0
26/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	790.0000	806.0000	2.025	0	0	0
26/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	812.0000	828.0000	1.970	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,403.0000	1,427.0000	1.711	0	0	0
26/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,242.0000	2,264.0000	0.981	0	0	0
26/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,164.0000	2,186.0000	1.017	0	0	0
26/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,021.0000	1,039.0000	1.763	0	0	0
26/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	203.0000	214.0000	5.419	0	0	0
26/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,457.0000	5,452.0000	(0.092)	0	0	0
26/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,797.0000	1,812.0000	0.835	0	0	0
26/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,729.0000	4,745.0000	0.338	0	0	0
26/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,505.0000	1,528.0000	1.528	0	0	0
26/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	380.0000	397.0000	4.474	0	0	0
26/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,115.0000	1,139.0000	2.152	0	0	0
26/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,428.0000	1,447.0000	1.331	0	0	0
26/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	549.0000	563.0000	2.550	0	0	0
26/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,100.0000	1,119.0000	1.727	0	0	0
26/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,052.0000	1,070.0000	1.711	0	0	0
26/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	490.0000	502.0000	2.449	0	0	0
26/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	748.0000	771.0000	3.075	0	0	0
26/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	881.0000	904.0000	2.611	0	0	0
26/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	225.0000	234.0000	4.000	0	0	0
26/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	443.0000	461.0000	4.063	0	0	0
26/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,936.0000	2,955.0000	0.647	0	0	0
26/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,574.0000	1,597.0000	1.461	0	0	0
26/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,991.0000	2,004.0000	0.653	0	0	0
26/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,792.0000	3,810.0000	0.475	0	0	0
26/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	411.0000	428.0000	4.136	0	0	0
26/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,582.0000	4,578.0000	(0.087)	0	0	0
26/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,128.0000	2,139.0000	0.517	0	0	0
26/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,545.0000	1,563.0000	1.165	0	0	0
26/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,640.0000	3,640.0000	-	0	0	0
26/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
26/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	381.0000	392.0000	2.887	0	0	0
26/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,451.0000	1,469.0000	1.241	0	0	0
26/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	93.0000	97.0000	4.301	0	0	0
26/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,016.0000	4,013.0000	(0.075)	0	0	0
26/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,683.0000	4,699.0000	0.342	0	0	0
26/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,115.0000	1,139.0000	2.152	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,667.0000	2,674.0000	0.262	0	0	0
26/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,262.0000	1,281.0000	1.506	0	0	0
26/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	854.0000	877.0000	2.693	0	0	0
26/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,750.0000	2,756.0000	0.218	0	0	0
26/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,078.0000	6,091.0000	0.214	0	0	0
26/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,352.0000	5,367.0000	0.280	0	0	0
26/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,058.0000	2,071.0000	0.632	0	0	0
26/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	175.0000	182.0000	4.000	0	0	0
26/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	641.0000	656.0000	2.340	0	0	0
26/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,262.0000	1,281.0000	1.506	0	0	0
26/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,728.0000	6,740.0000	0.178	0	0	0
26/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,894.0000	2,913.0000	0.657	0	0	0
26/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,271.0000	3,274.0000	0.092	0	0	0
26/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	299.0000	309.0000	3.344	0	0	0
26/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,087.0000	2,109.0000	1.054	0	0	0
26/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,240.0000	1,264.0000	1.935	0	0	0
26/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	610.0000	625.0000	2.459	0	0	0
26/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,012.0000	4,030.0000	0.449	0	0	0
26/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	496.0000	509.0000	2.621	0	0	0
26/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,272.0000	1,296.0000	1.887	0	0	0
26/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	460.0000	472.0000	2.609	0	0	0
26/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	758.0000	774.0000	2.111	0	0	0
26/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	385.0000	396.0000	2.857	0	0	0
26/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,170.0000	1,189.0000	1.624	0	0	0
26/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,727.0000	2,747.0000	0.733	0	0	0
26/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	495.0000	514.0000	3.838	0	0	0
26/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,638.0000	4,654.0000	0.345	0	0	0
26/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,188.0000	1,207.0000	1.599	0	0	0
26/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	220.0000	232.0000	5.455	0	0	0
26/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,361.0000	2,382.0000	0.889	0	0	0
26/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,748.0000	3,766.0000	0.480	0	0	0
26/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,322.0000	1,341.0000	1.437	0	0	0
26/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
26/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,618.0000	3,636.0000	0.498	0	0	0
26/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	569.0000	589.0000	3.515	0	0	0
26/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	124.0000	132.0000	6.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,620.0000	1,638.0000	1.111	0	0	0
26/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	515.0000	528.0000	2.524	0	0	0
26/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	834.0000	852.0000	2.158	0	0	0
26/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,084.0000	1,108.0000	2.214	0	0	0
26/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,497.0000	1,515.0000	1.202	0	0	0
26/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,025.0000	1,048.0000	2.244	0	0	0
26/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	674.0000	689.0000	2.226	0	0	0
26/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	350.0000	361.0000	3.143	0	0	0
26/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,117.0000	1,136.0000	1.701	0	0	0
26/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,282.0000	1,301.0000	1.482	0	0	0
26/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,225.0000	1,244.0000	1.551	0	0	0
26/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	800.0000	823.0000	2.875	0	0	0
26/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	673.0000	695.0000	3.269	0	0	0
26/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,892.0000	1,906.0000	0.740	0	0	0
26/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,766.0000	1,782.0000	0.906	0	0	0
26/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,048.0000	3,052.0000	0.131	0	0	0
26/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,093.0000	2,105.0000	0.573	0	0	0
26/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,978.0000	2,998.0000	0.672	0	0	0
26/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,902.0000	5,897.0000	(0.085)	0	0	0
26/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,243.0000	1,262.0000	1.529	0	0	0
26/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,437.0000	1,460.0000	1.601	0	0	0
26/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,063.0000	3,082.0000	0.620	0	0	0
26/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	151.0000	160.0000	5.960	0	0	0
26/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	395.0000	412.0000	4.304	0	0	0
26/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	625.0000	640.0000	2.400	0	0	0
26/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	550.0000	570.0000	3.636	0	0	0
26/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,146.0000	1,170.0000	2.094	0	0	0
26/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,177.0000	1,201.0000	2.039	0	0	0
26/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,084.0000	1,103.0000	1.753	0	0	0
26/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	633.0000	648.0000	2.370	0	0	0
26/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,734.0000	3,733.0000	(0.027)	0	0	0
26/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,439.0000	4,435.0000	(0.090)	0	0	0
26/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	774.0000	797.0000	2.972	0	0	0
26/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,126.0000	2,148.0000	1.035	0	0	0
26/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,834.0000	2,840.0000	0.212	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,521.0000	1,539.0000	1.183	0	0	0
26/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
26/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,370.0000	1,394.0000	1.752	0	0	0
26/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	186.0000	197.0000	5.914	0	0	0
26/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,953.0000	4,968.0000	0.303	0	0	0
26/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,309.0000	6,322.0000	0.206	0	0	0
26/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	86.0000	90.0000	4.651	0	0	0
26/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,150.0000	6,145.0000	(0.081)	0	0	0
26/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	206.0000	214.0000	3.883	0	0	0
26/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	823.0000	840.0000	2.066	0	0	0
26/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	483.0000	496.0000	2.692	0	0	0
26/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,677.0000	4,674.0000	(0.064)	0	0	0
26/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
26/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,544.0000	2,552.0000	0.314	0	0	0
26/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	390.0000	401.0000	2.821	0	0	0
26/05/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,206.0000	1,225.0000	1.575	0	0	0
26/05/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,209.0000	1,233.0000	1.985	0	0	0
26/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
26/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,488.0000	3,506.0000	0.516	0	0	0
26/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	415.0000	427.0000	2.892	0	0	0
26/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,924.0000	3,942.0000	0.459	0	0	0
26/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,781.0000	3,779.0000	(0.053)	0	0	0
26/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,725.0000	4,722.0000	(0.063)	0	0	0
26/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	908.0000	926.0000	1.982	0	0	0
26/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,861.0000	1,884.0000	1.236	0	0	0
26/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,474.0000	1,492.0000	1.221	0	0	11,194
26/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	472.0000	484.0000	2.542	0	0	11,194
26/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	827.0000	850.0000	2.781	0	0	0
26/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	83.0000	87.0000	4.819	0	0	0
26/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	179.0000	189.0000	5.587	0	0	0
26/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,441.0000	2,462.0000	0.860	0	0	0
26/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	738.0000	754.0000	2.168	0	0	0
26/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,876.0000	2,882.0000	0.209	0	0	0
26/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	572.0000	585.0000	2.273	0	0	0
26/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,274.0000	3,293.0000	0.580	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,836.0000	3,854.0000	0.469	0	0	0
26/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	442.0000	454.0000	2.715	0	0	0
26/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,145.0000	4,162.0000	0.410	0	0	0
26/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	977.0000	995.0000	1.842	0	0	0
26/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,368.0000	4,384.0000	0.366	0	0	0
26/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	692.0000	707.0000	2.168	0	0	0
26/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,593.0000	4,609.0000	0.348	0	0	0
26/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,679.0000	1,703.0000	1.429	0	0	0
26/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,344.0000	4,341.0000	(0.069)	0	0	0
26/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,644.0000	2,665.0000	0.794	0	0	0
26/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	535.0000	549.0000	2.617	0	0	0
26/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	466.0000	478.0000	2.575	0	0	0
26/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,409.0000	3,410.0000	0.029	0	0	0
26/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,968.0000	3,986.0000	0.454	0	0	0
26/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	531.0000	551.0000	3.766	0	0	0
26/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
26/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	112.0000	118.0000	5.357	0	0	0
26/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,828.0000	1,843.0000	0.821	0	0	0
26/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	846.0000	863.0000	2.009	0	0	0
26/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	649.0000	664.0000	2.311	0	0	0
26/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,705.0000	3,723.0000	0.486	0	0	0
26/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,049.0000	2,071.0000	1.074	0	0	0
26/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	247.0000	260.0000	5.263	0	0	0
26/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,852.0000	2,872.0000	0.701	0	0	0
26/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	502.0000	515.0000	2.590	0	0	0
26/05/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,057.0000	4,074.0000	0.419	0	0	0
26/05/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,969.0000	3,966.0000	(0.076)	0	0	0
26/05/2009	£ / R	2010/06/14	10.15	Put	Currency Future	72.0000	74.0000	2.778	0	0	0
26/05/2009	£ / R	2010/06/14	12.15	Put	Currency Future	337.0000	352.0000	4.451	0	0	0
26/05/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,234.0000	2,245.0000	0.492	0	0	0
26/05/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,190.0000	3,209.0000	0.596	0	0	0
26/05/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,595.0000	1,612.0000	1.066	0	0	0
26/05/2009	£ / R	2010/06/14	16.65	Call	Currency Future	587.0000	601.0000	2.385	0	0	0
26/05/2009	£ / R	2010/06/14	13.15	Put	Currency Future	697.0000	720.0000	3.300	0	0	0
26/05/2009	£ / R	2010/06/14	17.65	Call	Currency Future	454.0000	466.0000	2.643	0	0	0
26/05/2009	£ / R	2010/06/14	18.55	Call	Currency Future	363.0000	373.0000	2.755	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,106.0000	3,125.0000	0.612	0	0	0
26/05/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,307.0000	2,317.0000	0.433	0	0	0
26/05/2009	£ / R	2010/06/14	11.05	Put	Currency Future	138.0000	147.0000	6.522	0	0	0
26/05/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,135.0000	3,139.0000	0.128	0	0	0
26/05/2009	£ / R	2010/06/14	10.05	Put	Currency Future	66.0000	68.0000	3.030	0	0	0
26/05/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,064.0000	4,061.0000	(0.074)	0	0	0
26/05/2009	£ / R	2010/06/14	12.05	Put	Currency Future	310.0000	325.0000	4.839	0	0	0
26/05/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,646.0000	1,663.0000	1.033	0	0	0
26/05/2009	£ / R	2010/06/14	13.05	Put	Currency Future	649.0000	671.0000	3.390	0	0	0
26/05/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,282.0000	2,303.0000	0.920	0	0	0
26/05/2009	£ / R	2010/06/14	15.55	Call	Currency Future	779.0000	795.0000	2.054	0	0	0
26/05/2009	£ / R	2010/06/14	16.55	Call	Currency Future	603.0000	617.0000	2.322	0	0	0
26/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,774.0000	4,790.0000	0.335	0	0	0
26/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,880.0000	3,898.0000	0.464	0	0	0
26/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,425.0000	2,433.0000	0.330	0	0	0
26/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
26/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,203.0000	4,200.0000	(0.071)	0	0	0
26/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	277.0000	291.0000	5.054	0	0	0
26/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	588.0000	609.0000	3.571	0	0	0
26/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,735.0000	1,752.0000	0.980	0	0	0
26/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	371.0000	382.0000	2.965	0	0	0
26/05/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,865.0000	4,881.0000	0.329	0	0	0
26/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,226.0000	3,229.0000	0.093	0	0	0
26/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
26/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,157.0000	4,153.0000	(0.096)	0	0	0
26/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	129.0000	136.0000	5.426	0	0	0
26/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	288.0000	302.0000	4.861	0	0	0
26/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,385.0000	2,394.0000	0.377	0	0	0
26/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,020.0000	3,040.0000	0.662	0	0	0
26/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,705.0000	1,722.0000	0.997	0	0	0
26/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	618.0000	632.0000	2.265	0	0	0
26/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,203.0000	2,225.0000	0.999	0	0	0
26/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	800.0000	817.0000	2.125	0	0	0
26/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	608.0000	629.0000	3.454	0	0	0
26/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	477.0000	490.0000	2.725	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2009/06/12			Currency Future	11.6538	11.6317	(0.190)	11.7100	11.6500	24,795
26/05/2009	€ / R	2009/06/12	14.35	Put	Currency Future	2,696.0000	2,718.0000	0.816	0	0	0
26/05/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,350.0000	1,372.0000	1.630	0	0	0
26/05/2009	€ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,396.0000	3,418.0000	0.648	0	0	0
26/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,146.0000	3,168.0000	0.699	0	0	0
26/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
26/05/2009	€ / R	2009/06/12	15.20	Put	Currency Future	3,546.0000	3,568.0000	0.620	0	0	0
26/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,697.0000	1,719.0000	1.296	0	0	0
26/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
26/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	210.0000	221.0000	5.238	0	0	0
26/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	583.0000	563.0000	(3.431)	0	0	0
26/05/2009	€ / R	2009/06/12	14.70	Put	Currency Future	3,046.0000	3,068.0000	0.722	0	0	0
26/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,246.0000	3,268.0000	0.678	0	0	0
26/05/2009	€ / R	2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,154.0000	1,176.0000	1.906	0	0	0
26/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,396.0000	2,418.0000	0.918	0	0	0
26/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,897.0000	1,919.0000	1.160	0	0	0
26/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,154.0000	1,176.0000	1.906	0	0	0
26/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	14.95	Put	Currency Future	3,296.0000	3,318.0000	0.667	0	0	0
26/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,646.0000	3,668.0000	0.603	0	0	0
26/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	214.0000	203.0000	(5.140)	0	0	0
26/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	384.0000	368.0000	(4.167)	0	0	0
26/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	673.0000	651.0000	(3.269)	0	0	0
26/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	13.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,996.0000	2,018.0000	1.102	0	0	0
26/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	780.0000	799.0000	2.436	0	0	0
26/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,496.0000	2,518.0000	0.881	0	0	0
26/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	80.0000	86.0000	7.500	0	0	0
26/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	12.45	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
26/05/2009	€ / R 2009/06/12	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	11.35	Call	Currency Future	384.0000	368.0000	(4.167)	0	0	0
26/05/2009	€ / R 2009/06/12	11.00	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
26/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,449.0000	1,470.0000	1.449	0	0	0
26/05/2009	€ / R 2009/06/12	11.15	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
26/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,146.0000	2,168.0000	1.025	0	0	0
26/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
26/05/2009	€ / R 2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,196.0000	2,218.0000	1.002	0	0	0
26/05/2009	€ / R 2009/06/12	12.20	Put	Currency Future	608.0000	625.0000	2.796	0	0	0
26/05/2009	€ / R 2009/06/12	13.75	Put	Currency Future	2,096.0000	2,118.0000	1.050	0	0	0
26/05/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,396.0000	2,418.0000	0.918	0	0	0
26/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,747.0000	1,769.0000	1.259	0	0	0
26/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	736.0000	754.0000	2.446	0	0	0
26/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,252.0000	1,273.0000	1.677	0	0	0
26/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,246.0000	2,268.0000	0.980	0	0	0
26/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	11.15	Call	Currency Future	540.0000	520.0000	(3.704)	0	0	0
26/05/2009	€ / R 2009/06/12	11.75	Call	Currency Future	175.0000	165.0000	(5.714)	0	0	0
26/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,446.0000	2,468.0000	0.899	0	0	0
26/05/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,301.0000	1,322.0000	1.614	0	0	0
26/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/05/2009	€ / R 2009/06/12	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,246.0000	3,268.0000	0.678	0	0	0
26/05/2009	€ / R 2009/06/12	12.95	Call	Currency Future	5.0000	4.0000	(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
26/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,203.0000	1,224.0000	1.746	0	0	0
26/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	12.20	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
26/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
26/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	183.0000	193.0000	5.464	0	0	0
26/05/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,196.0000	3,218.0000	0.688	0	0	0
26/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	214.0000	203.0000	(5.140)	0	0	0
26/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,797.0000	1,819.0000	1.224	0	0	0
26/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	963.0000	984.0000	2.181	0	0	0
26/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	80.0000	86.0000	7.500	0	0	0
26/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	692.0000	710.0000	2.601	0	0	0
26/05/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,496.0000	2,518.0000	0.881	0	0	0
26/05/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,096.0000	3,118.0000	0.711	0	0	0
26/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,946.0000	1,968.0000	1.131	0	0	0
26/05/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	10.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
26/05/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,846.0000	2,868.0000	0.773	0	0	0
26/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,647.0000	1,669.0000	1.336	0	0	0
26/05/2009	€ / R 2009/06/12	14.55	Put	Currency Future	2,896.0000	2,918.0000	0.760	0	0	0
26/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0
26/05/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,796.0000	2,818.0000	0.787	0	0	0
26/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	210.0000	221.0000	5.238	0	0	0
26/05/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,596.0000	2,618.0000	0.847	0	0	0
26/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
26/05/2009	€ / R 2009/06/12	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	583.0000	563.0000	(3.431)	0	0	0
26/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	780.0000	799.0000	2.436	0	0	0
26/05/2009	€ / R	2009/06/12	10.90	Call	Currency Future	765.0000	744.0000	(2.745)	0	0	0
26/05/2009	€ / R	2009/06/12	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
26/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	271.0000	283.0000	4.428	0	0	0
26/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,449.0000	1,470.0000	1.449	0	0	0
26/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,697.0000	1,719.0000	1.296	0	0	0
26/05/2009	€ / R	2009/06/12	13.50	Put	Currency Future	1,847.0000	1,869.0000	1.191	0	0	0
26/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	963.0000	984.0000	2.181	0	0	0
26/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	3,846.0000	3,868.0000	0.572	0	0	0
26/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	13.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,746.0000	2,768.0000	0.801	0	0	0
26/05/2009	€ / R	2009/06/12	13.20	Put	Currency Future	1,548.0000	1,570.0000	1.421	0	0	0
26/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,946.0000	2,968.0000	0.747	0	0	0
26/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,046.0000	2,068.0000	1.075	0	0	0
26/05/2009	€ / R	2009/06/12	17.80	Put	Currency Future	6,146.0000	6,168.0000	0.358	0	0	0
26/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,646.0000	2,668.0000	0.831	0	0	0
26/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,203.0000	1,224.0000	1.746	0	0	0
26/05/2009	€ / R	2009/06/12	5.80	Call	Currency Future	5,854.0000	5,832.0000	(0.376)	0	0	0
26/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,746.0000	2,768.0000	0.801	0	0	0
26/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,546.0000	2,568.0000	0.864	0	0	0
26/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.45	Put	Currency Future	825.0000	844.0000	2.303	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,646.0000	4,668.0000	0.474	0	0	0
26/05/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,646.0000	3,668.0000	0.603	0	0	0
26/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,747.0000	1,769.0000	1.259	0	0	0
26/05/2009	€ / R 2009/06/12	12.40	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
26/05/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,354.0000	1,332.0000	(1.625)	0	0	0
26/05/2009	€ / R 2009/06/12	15.40	Put	Currency Future	3,746.0000	3,768.0000	0.587	0	0	0
26/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,399.0000	1,421.0000	1.573	0	0	0
26/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
26/05/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,854.0000	2,832.0000	(0.771)	0	0	0
26/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	183.0000	193.0000	5.464	0	0	0
26/05/2009	€ / R 2009/06/12	15.60	Put	Currency Future	3,946.0000	3,968.0000	0.558	0	0	0
26/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0
26/05/2009	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,354.0000	4,332.0000	(0.505)	0	0	0
26/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,404.0000	2,382.0000	(0.915)	0	0	0
26/05/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,597.0000	1,619.0000	1.378	0	0	0
26/05/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,346.0000	3,368.0000	0.658	0	0	0
26/05/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,946.0000	2,968.0000	0.747	0	0	0
26/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,404.0000	5,382.0000	(0.407)	0	0	0
26/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,146.0000	3,168.0000	0.699	0	0	0
26/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,446.0000	3,468.0000	0.638	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,399.0000	1,421.0000	1.573	0	0	0
26/05/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,046.0000	2,068.0000	1.075	0	0	0
26/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,596.0000	6,618.0000	0.334	0	0	0
26/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,498.0000	1,520.0000	1.469	0	0	0
26/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,146.0000	2,168.0000	1.025	0	0	0
26/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
26/05/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.65	Put	Currency Future	2,996.0000	3,018.0000	0.734	0	0	0
26/05/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	11.70	Call	Currency Future	194.0000	183.0000	(5.670)	0	0	0
26/05/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,596.0000	3,618.0000	0.612	0	0	0
26/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,647.0000	1,669.0000	1.336	0	0	0
26/05/2009	€ / R 2009/06/12	11.70	Put	Currency Future	240.0000	252.0000	5.000	0	0	0
26/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	528.0000	544.0000	3.030	0	0	0
26/05/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,246.0000	2,268.0000	0.980	0	0	0
26/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	568.0000	584.0000	2.817	0	0	0
26/05/2009	€ / R 2009/06/12	16.75	Put	Currency Future	5,096.0000	5,118.0000	0.432	0	0	0
26/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,446.0000	2,468.0000	0.899	0	0	0
26/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
26/05/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,904.0000	3,882.0000	(0.564)	0	0	0
26/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	568.0000	584.0000	2.817	0	0	0
26/05/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,498.0000	1,520.0000	1.469	0	0	0
26/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
26/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
26/05/2009	€ / R 2009/06/12	10.75	Call	Currency Future	909.0000	887.0000	(2.420)	0	0	0
26/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,296.0000	2,318.0000	0.958	0	0	0
26/05/2009	€ / R 2009/06/12	11.90	Call	Currency Future	128.0000	120.0000	(6.250)	0	0	0
26/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	339.0000	352.0000	3.835	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2009/06/12	10.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,996.0000	2,018.0000	1.102	0	0	0
26/05/2009	€ / R	2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,546.0000	2,568.0000	0.864	0	0	0
26/05/2009	€ / R	2009/06/12	11.95	Call	Currency Future	116.0000	108.0000	(6.897)	0	0	0
26/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,897.0000	1,919.0000	1.160	0	0	0
26/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,011.0000	1,031.0000	1.978	0	0	0
26/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/05/2009	€ / R	2009/06/12	11.05	Call	Currency Future	627.0000	606.0000	(3.349)	0	0	0
26/05/2009	€ / R	2009/06/12	12.00	Put	Currency Future	451.0000	466.0000	3.326	0	0	0
26/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
26/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
26/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	339.0000	352.0000	3.835	0	0	0
26/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	540.0000	520.0000	(3.704)	0	0	0
26/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,646.0000	2,668.0000	0.831	0	0	0
26/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	528.0000	544.0000	3.030	0	0	0
26/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
26/05/2009	€ / R	2009/06/12	11.95	Put	Currency Future	412.0000	427.0000	3.641	0	0	0
26/05/2009	€ / R	2009/06/12	11.90	Put	Currency Future	375.0000	389.0000	3.733	0	0	0
26/05/2009	€ / R	2009/06/12	12.00	Call	Currency Future	104.0000	97.0000	(6.731)	0	0	0
26/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
26/05/2009	€ / R	2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	490.0000	505.0000	3.061	0	0	0
26/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,946.0000	1,968.0000	1.131	0	0	0
26/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,252.0000	1,273.0000	1.677	0	0	0
26/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
26/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	12.50	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
26/05/2009	€ / R	2009/06/12	14.00	Put	Currency Future	2,346.0000	2,368.0000	0.938	0	0	0
26/05/2009	€ / R	2009/06/12	12.50	Put	Currency Future	871.0000	890.0000	2.181	0	0	0
26/05/2009	€ / R	2009/06/12	12.25	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2009/06/12	11.25	Call	Currency Future	458.0000	439.0000	(4.148)	0	0	0
26/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	917.0000	937.0000	2.181	0	0	0
26/05/2009	€ / R	2009/06/12	12.25	Put	Currency Future	650.0000	667.0000	2.615	0	0	0
26/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/05/2009	€ / R	2009/06/12	12.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,011.0000	1,031.0000	1.978	0	0	0
26/05/2009	€ / R	2009/06/12	12.70	Put	Currency Future	1,058.0000	1,079.0000	1.985	0	0	0
26/05/2009	€ / R	2009/06/12	11.55	Put	Currency Future	158.0000	167.0000	5.696	0	0	0
26/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
26/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	262.0000	249.0000	(4.962)	0	0	0
26/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
26/05/2009	€ / R	2009/06/12	12.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/05/2009	€ / R	2009/06/12	12.75	Put	Currency Future	1,106.0000	1,127.0000	1.899	0	0	0
26/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	736.0000	754.0000	2.446	0	0	0
26/05/2009	€ / R	2009/06/12	11.25	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
26/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	490.0000	505.0000	3.061	0	0	0
26/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
26/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	692.0000	710.0000	2.601	0	0	0
26/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/05/2009	€ / R	2009/06/12	11.50	Call	Currency Future	289.0000	276.0000	(4.498)	0	0	0
26/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	917.0000	937.0000	2.181	0	0	0
26/05/2009	€ / R	2009/06/12	11.50	Put	Currency Future	135.0000	144.0000	6.667	0	0	0
26/05/2009	€ / R	2009/06/12	11.30	Put	Currency Future	66.0000	71.0000	7.576	0	0	0
26/05/2009	€ / R	2009/06/12	11.30	Call	Currency Future	420.0000	402.0000	(4.286)	0	0	0
26/05/2009	€ / R	2009/06/12	11.40	Put	Currency Future	96.0000	103.0000	7.292	0	0	0
26/05/2009	€ / R	2009/06/12	11.20	Call	Currency Future	499.0000	479.0000	(4.008)	0	0	0
26/05/2009	€ / R	2009/06/12	11.45	Put	Currency Future	114.0000	122.0000	7.018	0	0	0
26/05/2009	€ / R	2009/06/12	11.45	Call	Currency Future	318.0000	304.0000	(4.403)	0	0	0
26/05/2009	€ / R	2009/06/12	11.20	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
26/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	304.0000	317.0000	4.276	0	0	0
26/05/2009	€ / R	2009/06/12	11.80	Call	Currency Future	158.0000	149.0000	(5.696)	0	0	0
26/05/2009	€ / R	2009/06/12	11.40	Call	Currency Future	350.0000	335.0000	(4.286)	0	0	0
26/05/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,754.0000	5,732.0000	(0.382)	0	0	0
26/05/2009	€ / R	2009/06/12	7.40	Call	Currency Future	4,254.0000	4,232.0000	(0.517)	0	0	0
26/05/2009	€ / R	2009/06/12	5.90	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
26/05/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,754.0000	2,732.0000	(0.799)	0	0	0
26/05/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,746.0000	4,768.0000	0.464	0	0	0
26/05/2009	€ / R	2009/06/12	10.40	Call	Currency Future	1,254.0000	1,232.0000	(1.754)	0	0	0
26/05/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,246.0000	6,268.0000	0.352	0	0	0
26/05/2009	€ / R	2009/06/12	10.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14			Currency Future	11.8434	11.8148	(0.241)	11.7900	11.7900	5,384
26/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	207.0000	205.0000	(0.966)	0	0	0
26/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	230.0000	228.0000	(0.870)	0	0	0
26/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	65.0000	65.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	11.30	Call	Currency Future	803.0000	793.0000	(1.245)	0	0	0
26/05/2009	€ / R	2009/09/14	13.00	Call	Currency Future	186.0000	185.0000	(0.538)	0	0	0
26/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,264.0000	1,291.0000	2.136	0	0	0
26/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,590.0000	2,619.0000	1.120	0	0	0
26/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	88.0000	88.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	633.0000	630.0000	(0.474)	0	0	0
26/05/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,448.0000	2,477.0000	1.185	0	0	0
26/05/2009	€ / R	2009/09/14	14.40	Call	Currency Future	34.0000	34.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,895.0000	1,923.0000	1.478	0	0	0
26/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,464.0000	1,492.0000	1.913	0	0	0
26/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,806.0000	1,835.0000	1.606	0	0	0
26/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,850.0000	1,879.0000	1.568	0	0	0
26/05/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,985.0000	2,013.0000	1.411	0	0	0
26/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	740.0000	731.0000	(1.216)	0	0	0
26/05/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,343.0000	1,370.0000	2.010	0	0	0
26/05/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,506.0000	1,534.0000	1.859	0	0	0
26/05/2009	€ / R	2009/09/14	14.25	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
26/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	39.0000	39.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	13.75	Call	Currency Future	78.0000	78.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	11.30	Put	Currency Future	260.0000	279.0000	7.308	0	0	0
26/05/2009	€ / R	2009/09/14	13.20	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
26/05/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,354.0000	2,383.0000	1.232	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
26/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,264.0000	1,291.0000	2.136	0	0	0
26/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,076.0000	2,104.0000	1.349	0	0	0
26/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
26/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	99.0000	99.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.70	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0
26/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,383.0000	1,410.0000	1.952	0	0	0
26/05/2009	€ / R 2009/09/14	11.20	Put	Currency Future	227.0000	244.0000	7.489	0	0	0
26/05/2009	€ / R 2009/09/14	14.15	Call	Currency Future	47.0000	47.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,112.0000	1,138.0000	2.338	0	0	0
26/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,590.0000	1,618.0000	1.761	0	0	0
26/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	296.0000	316.0000	6.757	0	0	0
26/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,423.0000	1,451.0000	1.968	0	0	0
26/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	94.0000	94.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
26/05/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,260.0000	2,289.0000	1.283	0	0	0
26/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	207.0000	205.0000	(0.966)	0	0	0
26/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
26/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	69.0000	69.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	11.20	Call	Currency Future	870.0000	859.0000	(1.264)	0	0	0
26/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
26/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,495.0000	2,524.0000	1.162	0	0	0
26/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,383.0000	1,410.0000	1.952	0	0	0
26/05/2009	€ / R 2009/09/14	14.05	Call	Currency Future	54.0000	54.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,187.0000	1,213.0000	2.190	0	0	0
26/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	133.0000	133.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,303.0000	1,330.0000	2.072	0	0	0
26/05/2009	€ / R 2009/09/14	11.80	Put	Currency Future	504.0000	530.0000	5.159	0	0	0
26/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	940.0000	928.0000	(1.277)	0	0	0
26/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,464.0000	1,492.0000	1.913	0	0	0
26/05/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,122.0000	3,151.0000	0.929	0	0	0
26/05/2009	€ / R 2009/09/14	12.95	Call	Currency Future	196.0000	195.0000	(0.510)	0	0	0
26/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,893.0000	5,865.0000	(0.475)	0	0	0
26/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,675.0000	1,704.0000	1.731	0	0	0
26/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	360.0000	356.0000	(1.111)	0	0	0
26/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	218.0000	216.0000	(0.917)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	296.0000	316.0000	6.757	0	0	0
26/05/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,460.0000	1,439.0000	(1.438)	0	0	0
26/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,121.0000	2,150.0000	1.367	0	0	0
26/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	866.0000	891.0000	2.887	0	0	0
26/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,225.0000	1,252.0000	2.204	0	0	0
26/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	740.0000	731.0000	(1.216)	0	0	0
26/05/2009	€ / R 2009/09/14	12.50	Put	Currency Future	968.0000	993.0000	2.583	0	0	0
26/05/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
26/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
26/05/2009	€ / R 2009/09/14	12.55	Call	Currency Future	296.0000	293.0000	(1.014)	0	0	0
26/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	508.0000	506.0000	(0.394)	0	0	0
26/05/2009	€ / R 2009/09/14	11.60	Put	Currency Future	390.0000	415.0000	6.410	0	0	0
26/05/2009	€ / R 2009/09/14	12.50	Call	Currency Future	311.0000	308.0000	(0.965)	0	0	0
26/05/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,895.0000	2,866.0000	(1.002)	0	0	0
26/05/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,003.0000	1,028.0000	2.493	0	0	0
26/05/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,762.0000	1,791.0000	1.646	0	0	0
26/05/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	11.80	Call	Currency Future	547.0000	545.0000	(0.366)	0	0	0
26/05/2009	€ / R 2009/09/14	11.10	Put	Currency Future	197.0000	213.0000	8.122	0	0	0
26/05/2009	€ / R 2009/09/14	12.45	Call	Currency Future	327.0000	323.0000	(1.223)	0	0	0
26/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,393.0000	4,365.0000	(0.637)	0	0	0
26/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	565.0000	592.0000	4.779	0	0	0
26/05/2009	€ / R 2009/09/14	12.45	Put	Currency Future	934.0000	958.0000	2.570	0	0	0
26/05/2009	€ / R 2009/09/14	13.50	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
26/05/2009	€ / R 2009/09/14	10.45	Put	Currency Future	66.0000	75.0000	13.636	0	0	0
26/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	683.0000	678.0000	(0.732)	0	0	0
26/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,590.0000	1,618.0000	1.761	0	0	0
26/05/2009	€ / R 2009/09/14	14.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	339.0000	363.0000	7.080	0	0	0
26/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	94.0000	94.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,850.0000	1,879.0000	1.568	0	0	0
26/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
26/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	282.0000	279.0000	(1.064)	0	0	0
26/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	133.0000	133.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,039.0000	1,064.0000	2.406	0	0	0
26/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	508.0000	506.0000	(0.394)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2009/09/14	13.70	Call	Currency Future	83.0000	83.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,940.0000	1,968.0000	1.443	0	0	0
26/05/2009	€ / R	2009/09/14	9.40	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
26/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	565.0000	592.0000	4.779	0	0	0
26/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	69.0000	69.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	10.90	Put	Currency Future	145.0000	159.0000	9.655	0	0	0
26/05/2009	€ / R	2009/09/14	15.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,307.0000	2,336.0000	1.257	0	0	0
26/05/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,030.0000	2,059.0000	1.429	0	0	0
26/05/2009	€ / R	2009/09/14	13.55	Call	Currency Future	99.0000	99.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,187.0000	1,213.0000	2.190	0	0	0
26/05/2009	€ / R	2009/09/14	10.90	Call	Currency Future	1,089.0000	1,074.0000	(1.377)	0	0	0
26/05/2009	€ / R	2009/09/14	14.30	Call	Currency Future	39.0000	39.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,076.0000	2,104.0000	1.349	0	0	0
26/05/2009	€ / R	2009/09/14	12.80	Call	Currency Future	230.0000	228.0000	(0.870)	0	0	0
26/05/2009	€ / R	2009/09/14	13.80	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
26/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
26/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	65.0000	65.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,075.0000	1,101.0000	2.419	0	0	0
26/05/2009	€ / R	2009/09/14	12.20	Call	Currency Future	409.0000	409.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,495.0000	2,524.0000	1.162	0	0	0
26/05/2009	€ / R	2009/09/14	13.40	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
26/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	268.0000	266.0000	(0.746)	0	0	0
26/05/2009	€ / R	2009/09/14	16.90	Put	Currency Future	5,057.0000	5,086.0000	0.573	0	0	0
26/05/2009	€ / R	2009/09/14	14.60	Call	Currency Future	26.0000	26.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,675.0000	1,704.0000	1.731	0	0	0
26/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	282.0000	279.0000	(1.064)	0	0	0
26/05/2009	€ / R	2009/09/14	16.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	14.50	Call	Currency Future	30.0000	30.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,039.0000	1,064.0000	2.406	0	0	0
26/05/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,557.0000	6,585.0000	0.427	0	0	0
26/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,121.0000	2,150.0000	1.367	0	0	0
26/05/2009	€ / R	2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,590.0000	2,619.0000	1.120	0	0	0
26/05/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,107.0000	6,135.0000	0.458	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,565.0000	3,594.0000	0.813	0	0	0
26/05/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,686.0000	2,715.0000	1.080	0	0	0
26/05/2009	€ / R 2009/09/14	13.45	Call	Currency Future	112.0000	112.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	696.0000	724.0000	4.023	0	0	0
26/05/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,782.0000	2,811.0000	1.042	0	0	0
26/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,806.0000	1,835.0000	1.606	0	0	0
26/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	439.0000	438.0000	(0.228)	0	0	0
26/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	34.0000	34.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,443.0000	5,415.0000	(0.514)	0	0	0
26/05/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,449.0000	2,421.0000	(1.143)	0	0	0
26/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,719.0000	1,747.0000	1.629	0	0	0
26/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,307.0000	2,336.0000	1.257	0	0	0
26/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,225.0000	1,252.0000	2.204	0	0	0
26/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,608.0000	4,637.0000	0.629	0	0	0
26/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	268.0000	266.0000	(0.746)	0	0	0
26/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,025.0000	3,054.0000	0.959	0	0	0
26/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,075.0000	1,101.0000	2.419	0	0	0
26/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
26/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	424.0000	423.0000	(0.236)	0	0	0
26/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
26/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	731.0000	758.0000	3.694	0	0	0
26/05/2009	€ / R 2009/09/14	11.60	Put	Currency Future	390.0000	415.0000	6.410	0	0	0
26/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	424.0000	423.0000	(0.236)	0	0	0
26/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	731.0000	758.0000	3.694	0	0	0
26/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	633.0000	630.0000	(0.474)	0	0	0
26/05/2009	€ / R 2009/09/14	12.30	Put	Currency Future	834.0000	858.0000	2.878	0	0	0
26/05/2009	€ / R 2009/09/14	13.25	Call	Currency Future	141.0000	140.0000	(0.709)	0	0	0
26/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	218.0000	216.0000	(0.917)	0	0	0
26/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.25	Put	Currency Future	802.0000	825.0000	2.868	0	0	0
26/05/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,548.0000	1,575.0000	1.744	0	0	0
26/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,214.0000	2,243.0000	1.310	0	0	0
26/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	866.0000	891.0000	2.887	0	0	0
26/05/2009	€ / R 2009/09/14	12.25	Call	Currency Future	395.0000	390.0000	(1.266)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	57.0000	57.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	360.0000	356.0000	(1.111)	0	0	0
26/05/2009	€ / R 2009/09/14	12.30	Call	Currency Future	377.0000	373.0000	(1.061)	0	0	0
26/05/2009	€ / R 2009/09/14	12.20	Put	Currency Future	766.0000	794.0000	3.655	0	0	0
26/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
26/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,632.0000	1,660.0000	1.716	0	0	0
26/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	44.0000	44.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,632.0000	1,660.0000	1.716	0	0	0
26/05/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,943.0000	3,915.0000	(0.710)	0	0	0
26/05/2009	€ / R 2009/09/14	12.05	Call	Currency Future	455.0000	454.0000	(0.220)	0	0	0
26/05/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,401.0000	2,430.0000	1.208	0	0	0
26/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	662.0000	690.0000	4.230	0	0	0
26/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
26/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
26/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,030.0000	2,059.0000	1.429	0	0	0
26/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	61.0000	61.0000	-	0	0	0
26/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,167.0000	2,196.0000	1.338	0	0	0
26/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	696.0000	724.0000	4.023	0	0	0
26/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,423.0000	1,451.0000	1.968	0	0	0
26/05/2009	€ / R 2009/09/14	12.40	Put	Currency Future	900.0000	924.0000	2.667	0	0	0
26/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	439.0000	438.0000	(0.228)	0	0	0
26/05/2009	€ / R 2009/09/14	12.40	Call	Currency Future	343.0000	339.0000	(1.166)	0	0	0
26/05/2009	€ / R 2009/09/14	11.45	Put	Currency Future	316.0000	339.0000	7.278	0	0	0
26/05/2009	€ / R 2009/09/14	11.45	Call	Currency Future	709.0000	704.0000	(0.705)	0	0	0
26/05/2009	€ / R 2009/09/14	11.25	Call	Currency Future	837.0000	826.0000	(1.314)	0	0	0
26/05/2009	€ / R 2009/09/14	11.85	Call	Currency Future	527.0000	525.0000	(0.380)	0	0	0
26/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	534.0000	560.0000	4.869	0	0	0
26/05/2009	€ / R 2009/09/14	11.75	Call	Currency Future	568.0000	565.0000	(0.528)	0	0	0
26/05/2009	€ / R 2009/09/14	11.25	Put	Currency Future	243.0000	261.0000	7.407	0	0	0
26/05/2009	€ / R 2009/09/14	11.70	Call	Currency Future	589.0000	586.0000	(0.509)	0	0	0
26/05/2009	€ / R 2009/09/14	11.70	Put	Currency Future	445.0000	472.0000	6.067	0	0	0
26/05/2009	€ / R 2009/09/14	11.75	Put	Currency Future	475.0000	500.0000	5.263	0	0	0
26/05/2009	€ / R 2009/09/14	12.00	Put	Currency Future	629.0000	656.0000	4.293	0	0	0
26/05/2009	€ / R 2009/09/14	11.55	Call	Currency Future	657.0000	654.0000	(0.457)	0	0	0
26/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	490.0000	488.0000	(0.408)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2009/09/14	11.55	Put	Currency Future	364.0000	389.0000	6.868	0	0	0
26/05/2009	€ / R	2009/09/14	11.65	Call	Currency Future	610.0000	608.0000	(0.328)	0	0	0
26/05/2009	€ / R	2009/09/14	11.65	Put	Currency Future	417.0000	443.0000	6.235	0	0	0
26/05/2009	€ / R	2009/09/14	11.35	Put	Currency Future	278.0000	297.0000	6.835	0	0	0
26/05/2009	€ / R	2009/09/14	11.35	Call	Currency Future	771.0000	762.0000	(1.167)	0	0	0
26/05/2009	€ / R	2009/09/14	12.00	Call	Currency Future	472.0000	471.0000	(0.212)	0	0	0
26/05/2009	€ / R	2009/09/14	11.95	Put	Currency Future	596.0000	623.0000	4.530	0	0	0
26/05/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,149.0000	1,175.0000	2.263	0	0	0
26/05/2009	€ / R	2009/09/14	12.75	Call	Currency Future	242.0000	240.0000	(0.826)	0	0	0
26/05/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,895.0000	1,923.0000	1.478	0	0	0
26/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	88.0000	88.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,743.0000	5,715.0000	(0.488)	0	0	0
26/05/2009	€ / R	2009/09/14	15.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	15.10	Put	Currency Future	3,269.0000	3,298.0000	0.887	0	0	0
26/05/2009	€ / R	2009/09/14	16.60	Put	Currency Future	4,758.0000	4,786.0000	0.588	0	0	0
26/05/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	€ / R	2009/09/14	9.10	Call	Currency Future	2,746.0000	2,718.0000	(1.020)	0	0	0
26/05/2009	€ / R	2009/09/14	9.10	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
26/05/2009	€ / R	2009/09/14	7.60	Call	Currency Future	4,243.0000	4,215.0000	(0.660)	0	0	0
26/05/2009	€ / R	2009/09/14	10.60	Call	Currency Future	1,331.0000	1,312.0000	(1.427)	0	0	0
26/05/2009	€ / R	2009/09/14	18.10	Put	Currency Future	6,257.0000	6,285.0000	0.447	0	0	0
26/05/2009	€ / R	2009/09/14	10.60	Put	Currency Future	88.0000	98.0000	11.364	0	0	0
26/05/2009	€ / R	2009/12/14			Currency Future	12.0117	11.9774	(0.286)	0.0000	0.0000	2,145
26/05/2009	€ / R	2009/12/14	13.65	Call	Currency Future	333.0000	332.0000	(0.300)	0	0	0
26/05/2009	€ / R	2009/12/14	13.75	Call	Currency Future	318.0000	318.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	9.65	Call	Currency Future	2,401.0000	2,369.0000	(1.333)	0	0	0
26/05/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,360.0000	1,393.0000	2.426	0	0	0
26/05/2009	€ / R	2009/12/14	11.10	Call	Currency Future	1,195.0000	1,180.0000	(1.255)	0	0	0
26/05/2009	€ / R	2009/12/14	15.85	Put	Currency Future	3,956.0000	3,991.0000	0.885	0	0	0
26/05/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,971.0000	2,005.0000	1.725	0	0	0
26/05/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,056.0000	2,091.0000	1.702	0	0	0
26/05/2009	€ / R	2009/12/14	15.65	Call	Currency Future	129.0000	130.0000	0.775	0	0	0

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26/05/2009	€ / R	2009/12/14	12.90	Call	Currency Future	471.0000	470.0000	(0.212)	0	0	0
26/05/2009	€ / R	2009/12/14	10.85	Put	Currency Future	204.0000	219.0000	7.353	0	0	0
26/05/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,230.0000	2,264.0000	1.525	0	0	0
26/05/2009	€ / R	2009/12/14	8.65	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
26/05/2009	€ / R	2009/12/14	16.10	Call	Currency Future	103.0000	103.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	15.85	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
26/05/2009	€ / R	2009/12/14	13.20	Call	Currency Future	409.0000	408.0000	(0.244)	0	0	0
26/05/2009	€ / R	2009/12/14	14.05	Call	Currency Future	279.0000	279.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	9.65	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
26/05/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,191.0000	4,226.0000	0.835	0	0	0
26/05/2009	€ / R	2009/12/14	13.95	Call	Currency Future	292.0000	292.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	9.85	Call	Currency Future	2,207.0000	2,175.0000	(1.450)	0	0	0
26/05/2009	€ / R	2009/12/14	8.65	Call	Currency Future	3,380.0000	3,347.0000	(0.976)	0	0	0
26/05/2009	€ / R	2009/12/14	12.05	Put	Currency Future	756.0000	786.0000	3.968	0	0	0
26/05/2009	€ / R	2009/12/14	11.10	Put	Currency Future	284.0000	303.0000	6.690	0	0	0
26/05/2009	€ / R	2009/12/14	7.85	Call	Currency Future	4,169.0000	4,135.0000	(0.816)	0	0	0
26/05/2009	€ / R	2009/12/14	7.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	10.10	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
26/05/2009	€ / R	2009/12/14	16.05	Put	Currency Future	4,144.0000	4,179.0000	0.845	0	0	0
26/05/2009	€ / R	2009/12/14	8.85	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
26/05/2009	€ / R	2009/12/14	7.65	Call	Currency Future	4,366.0000	4,332.0000	(0.779)	0	0	0
26/05/2009	€ / R	2009/12/14	12.05	Call	Currency Future	718.0000	713.0000	(0.696)	0	0	0
26/05/2009	€ / R	2009/12/14	8.10	Call	Currency Future	3,922.0000	3,889.0000	(0.841)	0	0	0
26/05/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,597.0000	1,631.0000	2.129	0	0	0
26/05/2009	€ / R	2009/12/14	13.15	Call	Currency Future	419.0000	418.0000	(0.239)	0	0	0
26/05/2009	€ / R	2009/12/14	8.85	Call	Currency Future	3,184.0000	3,151.0000	(1.036)	0	0	0
26/05/2009	€ / R	2009/12/14	11.95	Call	Currency Future	757.0000	751.0000	(0.793)	0	0	0
26/05/2009	€ / R	2009/12/14	8.10	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
26/05/2009	€ / R	2009/12/14	13.30	Call	Currency Future	390.0000	389.0000	(0.256)	0	0	0
26/05/2009	€ / R	2009/12/14	7.85	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
26/05/2009	€ / R	2009/12/14	11.95	Put	Currency Future	695.0000	724.0000	4.173	0	0	0
26/05/2009	€ / R	2009/12/14	15.00	Call	Currency Future	178.0000	179.0000	0.562	0	0	0
26/05/2009	€ / R	2009/12/14	13.00	Call	Currency Future	450.0000	449.0000	(0.222)	0	0	0
26/05/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,719.0000	1,753.0000	1.978	0	0	0
26/05/2009	€ / R	2009/12/14	11.90	Call	Currency Future	777.0000	771.0000	(0.772)	0	0	0
26/05/2009	€ / R	2009/12/14	11.00	Put	Currency Future	248.0000	266.0000	7.258	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	381.0000	381.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,317.0000	2,351.0000	1.467	0	0	0
26/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,768.0000	3,803.0000	0.929	0	0	0
26/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	666.0000	694.0000	4.204	0	0	0
26/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
26/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,166.0000	3,201.0000	1.105	0	0	0
26/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,719.0000	1,753.0000	1.978	0	0	0
26/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	186.0000	187.0000	0.538	0	0	0
26/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,098.0000	4,133.0000	0.854	0	0	0
26/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	165.0000	178.0000	7.879	0	0	0
26/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	109.0000	110.0000	0.917	0	0	0
26/05/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,207.0000	1,239.0000	2.651	0	0	0
26/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,557.0000	1,590.0000	2.119	0	0	0
26/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	4,119.0000	4,086.0000	(0.801)	0	0	0
26/05/2009	€ / R 2009/12/14	11.70	Put	Currency Future	555.0000	581.0000	4.685	0	0	0
26/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	204.0000	205.0000	0.490	0	0	0
26/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,972.0000	1,942.0000	(1.521)	0	0	0
26/05/2009	€ / R 2009/12/14	12.70	Call	Currency Future	518.0000	516.0000	(0.386)	0	0	0
26/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	866.0000	858.0000	(0.924)	0	0	0
26/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,893.0000	2,927.0000	1.175	0	0	0
26/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,260.0000	1,244.0000	(1.270)	0	0	0
26/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	381.0000	381.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
26/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	2,062.0000	2,030.0000	(1.552)	0	0	0
26/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,761.0000	1,794.0000	1.874	0	0	0
26/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,971.0000	2,005.0000	1.725	0	0	0
26/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,815.0000	3,850.0000	0.917	0	0	0
26/05/2009	€ / R 2009/12/14	8.05	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
26/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,404.0000	2,438.0000	1.414	0	0	0
26/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	115.0000	115.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,477.0000	1,455.0000	(1.490)	0	0	0
26/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
26/05/2009	€ / R 2009/12/14	16.05	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
26/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,477.0000	1,511.0000	2.302	0	0	0
26/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,557.0000	1,590.0000	2.119	0	0	0
26/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,003.0000	4,038.0000	0.874	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	4,021.0000	3,988.0000	(0.821)	0	0	0
26/05/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,212.0000	3,247.0000	1.090	0	0	0
26/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	372.0000	372.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	572.0000	569.0000	(0.524)	0	0	0
26/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,100.0000	2,134.0000	1.619	0	0	0
26/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	788.0000	818.0000	3.807	0	0	0
26/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
26/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
26/05/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,366.0000	1,346.0000	(1.464)	0	0	0
26/05/2009	€ / R 2009/12/14	15.05	Call	Currency Future	174.0000	174.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	439.0000	438.0000	(0.228)	0	0	0
26/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	311.0000	311.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	218.0000	234.0000	7.339	0	0	0
26/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
26/05/2009	€ / R 2009/12/14	10.05	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
26/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	531.0000	529.0000	(0.377)	0	0	0
26/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,164.0000	1,150.0000	(1.203)	0	0	0
26/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	298.0000	298.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
26/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,331.0000	3,298.0000	(0.991)	0	0	0
26/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	3,038.0000	3,005.0000	(1.086)	0	0	0
26/05/2009	€ / R 2009/12/14	10.05	Call	Currency Future	2,017.0000	1,986.0000	(1.537)	0	0	0
26/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,169.0000	1,202.0000	2.823	0	0	0
26/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,678.0000	1,712.0000	2.026	0	0	0
26/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	665.0000	661.0000	(0.602)	0	0	0
26/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,516.0000	1,493.0000	(1.517)	0	0	0
26/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,761.0000	1,794.0000	1.874	0	0	0
26/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
26/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
26/05/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,972.0000	3,938.0000	(0.856)	0	0	0
26/05/2009	€ / R 2009/12/14	14.60	Call	Currency Future	214.0000	215.0000	0.467	0	0	12,295
26/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,678.0000	1,712.0000	2.026	0	0	0
26/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,330.0000	1,312.0000	(1.353)	0	0	0
26/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,353.0000	2,321.0000	(1.360)	0	0	0
26/05/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,989.0000	2,956.0000	(1.104)	0	0	0
26/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	305.0000	305.0000	-	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
26/05/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,438.0000	1,471.0000	2.295	0	0	0
26/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
26/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	390.0000	389.0000	(0.256)	0	0	0
26/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,135.0000	3,103.0000	(1.021)	0	0	0
26/05/2009	€ / R 2009/12/14	9.05	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
26/05/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,802.0000	2,837.0000	1.249	0	0	0
26/05/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,806.0000	4,841.0000	0.728	0	0	0
26/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	483.0000	481.0000	(0.414)	0	0	0
26/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	372.0000	372.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,158.0000	2,127.0000	(1.437)	0	0	0
26/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	699.0000	695.0000	(0.572)	0	0	0
26/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	25.0000	25.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,847.0000	2,882.0000	1.229	0	0	0
26/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,186.0000	2,221.0000	1.601	0	0	0
26/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
26/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,396.0000	3,430.0000	1.001	0	0	0
26/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	209.0000	210.0000	0.478	0	0	0
26/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	286.0000	286.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,075.0000	3,109.0000	1.106	0	0	0
26/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,317.0000	4,283.0000	(0.788)	0	0	0
26/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,143.0000	2,177.0000	1.587	0	0	0
26/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,282.0000	1,315.0000	2.574	0	0	0
26/05/2009	€ / R 2009/12/14	15.25	Call	Currency Future	157.0000	158.0000	0.637	0	0	0
26/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,321.0000	1,354.0000	2.498	0	0	0
26/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,274.0000	2,308.0000	1.495	0	0	0
26/05/2009	€ / R 2009/12/14	10.75	Put	Currency Future	178.0000	191.0000	7.303	0	0	0
26/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,499.0000	2,467.0000	(1.281)	0	0	0
26/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	154.0000	165.0000	7.143	0	0	0
26/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	419.0000	418.0000	(0.239)	0	0	0
26/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,029.0000	3,064.0000	1.155	0	0	0
26/05/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,792.0000	2,760.0000	(1.146)	0	0	0
26/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	302.0000	322.0000	6.623	0	0	0
26/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,477.0000	1,511.0000	2.302	0	0	0
26/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	364.0000	363.0000	(0.275)	0	0	0
26/05/2009	€ / R 2009/12/14	9.25	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
26/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	37.0000	39.0000	5.405	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,060.0000	1,092.0000	3.019	0	0	0
26/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	439.0000	438.0000	(0.228)	0	0	0
26/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	494.0000	492.0000	(0.405)	0	0	0
26/05/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,439.0000	1,418.0000	(1.459)	0	0	0
26/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
26/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,132.0000	1,165.0000	2.915	0	0	0
26/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	266.0000	266.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,263.0000	6,298.0000	0.559	0	0	0
26/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	266.0000	284.0000	6.767	0	0	0
26/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	253.0000	253.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	920.0000	951.0000	3.370	0	0	0
26/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	333.0000	332.0000	(0.300)	0	0	0
26/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	601.0000	598.0000	(0.499)	0	0	0
26/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	305.0000	305.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	348.0000	347.0000	(0.287)	0	0	0
26/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	989.0000	1,020.0000	3.134	0	0	0
26/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,491.0000	2,526.0000	1.405	0	0	0
26/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,928.0000	1,962.0000	1.763	0	0	0
26/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	506.0000	504.0000	(0.395)	0	0	0
26/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	632.0000	628.0000	(0.633)	0	0	0
26/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,143.0000	2,177.0000	1.587	0	0	0
26/05/2009	€ / R 2009/12/14	9.85	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
26/05/2009	€ / R 2009/12/14	14.85	Call	Currency Future	191.0000	191.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,886.0000	1,920.0000	1.803	0	0	0
26/05/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,244.0000	1,277.0000	2.653	0	0	0
26/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,227.0000	1,212.0000	(1.222)	0	0	0
26/05/2009	€ / R 2009/12/14	12.35	Put	Currency Future	954.0000	985.0000	3.249	0	0	0
26/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	340.0000	340.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	531.0000	529.0000	(0.377)	0	0	0
26/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,258.0000	3,293.0000	1.074	0	0	0
26/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,094.0000	5,129.0000	0.687	0	0	0
26/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
26/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	136.0000	136.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,116.0000	6,151.0000	0.572	0	0	0
26/05/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,638.0000	1,671.0000	2.015	0	0	0
26/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	325.0000	325.0000	-	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
26/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,674.0000	3,709.0000	0.953	0	0	0
26/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,169.0000	1,202.0000	2.823	0	0	0
26/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	399.0000	399.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,014.0000	2,048.0000	1.688	0	0	0
26/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	56.0000	56.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	544.0000	542.0000	(0.368)	0	0	0
26/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,559.0000	6,593.0000	0.518	0	0	0
26/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	544.0000	542.0000	(0.368)	0	0	0
26/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	28.0000	28.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,132.0000	1,165.0000	2.915	0	0	0
26/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,663.0000	4,698.0000	0.751	0	0	0
26/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	853.0000	883.0000	3.517	0	0	0
26/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	75.0000	75.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	11.45	Put	Currency Future	430.0000	454.0000	5.581	0	0	0
26/05/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,802.0000	1,836.0000	1.887	0	0	0
26/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	169.0000	170.0000	0.592	0	0	0
26/05/2009	€ / R 2009/12/14	14.75	Call	Currency Future	200.0000	200.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,554.0000	1,531.0000	(1.480)	0	0	0
26/05/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,938.0000	2,973.0000	1.191	0	0	0
26/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,940.0000	2,907.0000	(1.122)	0	0	0
26/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,886.0000	1,920.0000	1.803	0	0	0
26/05/2009	€ / R 2009/12/14	11.45	Call	Currency Future	992.0000	981.0000	(1.109)	0	0	0
26/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	143.0000	153.0000	6.993	0	0	0
26/05/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,295.0000	1,277.0000	(1.390)	0	0	0
26/05/2009	€ / R 2009/12/14	10.95	Put	Currency Future	233.0000	250.0000	7.296	0	0	0
26/05/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,674.0000	1,648.0000	(1.553)	0	0	0
26/05/2009	€ / R 2009/12/14	10.45	Put	Currency Future	113.0000	121.0000	7.080	0	0	0
26/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	348.0000	347.0000	(0.287)	0	0	0
26/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	616.0000	613.0000	(0.487)	0	0	0
26/05/2009	€ / R 2009/12/14	12.45	Call	Currency Future	586.0000	583.0000	(0.512)	0	0	0
26/05/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,024.0000	1,056.0000	3.125	0	0	0
26/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	356.0000	355.0000	(0.281)	0	0	0
26/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	648.0000	644.0000	(0.617)	0	0	0
26/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,844.0000	1,878.0000	1.844	0	0	0
26/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	853.0000	883.0000	3.517	0	0	0
26/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	665.0000	661.0000	(0.602)	0	0	12,295

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R 2009/12/14	8.80	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
26/05/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,233.0000	3,200.0000	(1.021)	0	0	0
26/05/2009	€ / R 2009/12/14	7.80	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
26/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	843.0000	836.0000	(0.830)	0	0	0
26/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	558.0000	555.0000	(0.538)	0	0	0
26/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	582.0000	608.0000	4.467	0	0	0
26/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,096.0000	1,128.0000	2.920	0	0	0
26/05/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,218.0000	4,184.0000	(0.806)	0	0	0
26/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,909.0000	3,944.0000	0.895	0	0	0
26/05/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,255.0000	2,224.0000	(1.375)	0	0	0
26/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	601.0000	598.0000	(0.499)	0	0	0
26/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	886.0000	917.0000	3.499	0	0	0
26/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	2,983.0000	3,018.0000	1.173	0	0	0
26/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	989.0000	1,020.0000	3.134	0	0	0
26/05/2009	€ / R 2009/12/14	15.80	Call	Currency Future	120.0000	121.0000	0.833	0	0	0
26/05/2009	€ / R 2009/12/14	14.80	Call	Currency Future	195.0000	196.0000	0.513	0	0	0
26/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	725.0000	754.0000	4.000	0	0	0
26/05/2009	€ / R 2009/12/14	9.80	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
26/05/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,402.0000	1,382.0000	(1.427)	0	0	0
26/05/2009	€ / R 2009/12/14	10.80	Put	Currency Future	191.0000	205.0000	7.330	0	0	0
26/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	736.0000	731.0000	(0.679)	0	0	0
26/05/2009	€ / R 2009/12/14	11.65	Put	Currency Future	528.0000	554.0000	4.924	0	0	0
26/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	637.0000	665.0000	4.396	0	0	0
26/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	682.0000	678.0000	(0.587)	0	0	0
26/05/2009	€ / R 2009/12/14	11.85	Call	Currency Future	799.0000	792.0000	(0.876)	0	0	0
26/05/2009	€ / R 2009/12/14	11.65	Call	Currency Future	890.0000	882.0000	(0.899)	0	0	0
26/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	820.0000	850.0000	3.659	0	0	0
26/05/2009	€ / R 2009/12/14	11.55	Put	Currency Future	478.0000	503.0000	5.230	0	0	0
26/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	940.0000	930.0000	(1.064)	0	0	0
26/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	821.0000	814.0000	(0.853)	0	0	0
26/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	609.0000	636.0000	4.433	0	0	0
26/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,360.0000	1,393.0000	2.426	0	0	0
26/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	471.0000	470.0000	(0.212)	0	0	0
26/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	429.0000	428.0000	(0.233)	0	0	0
26/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	340.0000	340.0000	-	0	0	0
26/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	272.0000	272.0000	-	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
26/05/2009	€ / R	2009/12/14	13.90	Call	Currency Future	298.0000	298.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,186.0000	2,221.0000	1.601	0	0	0
26/05/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,928.0000	1,962.0000	1.763	0	0	0
26/05/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,517.0000	1,550.0000	2.175	0	0	0
26/05/2009	€ / R	2009/12/14	14.10	Put	Currency Future	2,360.0000	2,395.0000	1.483	0	0	0
26/05/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,317.0000	2,351.0000	1.467	0	0	0
26/05/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,399.0000	1,432.0000	2.359	0	0	0
26/05/2009	€ / R	2009/12/14	13.10	Call	Currency Future	429.0000	428.0000	(0.233)	0	0	0
26/05/2009	€ / R	2009/12/14	14.05	Call	Currency Future	279.0000	279.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,517.0000	1,550.0000	2.175	0	0	0
26/05/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,100.0000	2,134.0000	1.619	0	0	0
26/05/2009	€ / R	2009/12/14	13.80	Call	Currency Future	311.0000	311.0000	-	0	0	0
26/05/2009	€ / R	2009/12/14	12.95	Call	Currency Future	460.0000	459.0000	(0.217)	0	0	0
26/05/2009	€ / R	2010/03/15			Currency Future	12.1829	12.1428	(0.329)	0.0000	0.0000	33
26/05/2009	€ / R	2010/03/15	8.20	Put	Currency Future	22.0000	22.0000	-	0	0	0
26/05/2009	€ / R	2010/03/15	16.25	Call	Currency Future	209.0000	204.0000	(2.392)	0	0	0
26/05/2009	€ / R	2010/03/15	8.20	Call	Currency Future	4,005.0000	3,965.0000	(0.999)	0	0	0
26/05/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,364.0000	3,398.0000	1.011	0	0	0
26/05/2009	€ / R	2010/03/15	9.20	Call	Currency Future	3,021.0000	2,983.0000	(1.258)	0	0	0
26/05/2009	€ / R	2010/03/15	12.25	Call	Currency Future	880.0000	863.0000	(1.932)	0	0	0
26/05/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,276.0000	4,311.0000	0.819	0	0	0
26/05/2009	€ / R	2010/03/15	9.20	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
26/05/2009	€ / R	2010/03/15	12.25	Put	Currency Future	947.0000	970.0000	2.429	0	0	0
26/05/2009	€ / R	2010/03/15	10.05	Call	Currency Future	2,235.0000	2,197.0000	(1.700)	0	0	0
26/05/2009	€ / R	2010/03/15	15.25	Call	Currency Future	297.0000	291.0000	(2.020)	0	0	0
26/05/2009	€ / R	2010/03/15	12.20	Call	Currency Future	898.0000	881.0000	(1.893)	0	0	0
26/05/2009	€ / R	2010/03/15	8.05	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
26/05/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,490.0000	2,522.0000	1.285	0	0	0
26/05/2009	€ / R	2010/03/15	15.05	Call	Currency Future	318.0000	312.0000	(1.887)	0	0	0
26/05/2009	€ / R	2010/03/15	14.05	Put	Currency Future	2,319.0000	2,351.0000	1.380	0	0	0
26/05/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,955.0000	3,916.0000	(0.986)	0	0	0
26/05/2009	€ / R	2010/03/15	12.20	Put	Currency Future	915.0000	938.0000	2.514	0	0	0
26/05/2009	€ / R	2010/03/15	15.05	Put	Currency Future	3,185.0000	3,219.0000	1.068	0	0	0
26/05/2009	€ / R	2010/03/15	8.25	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
26/05/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,092.0000	4,128.0000	0.880	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,974.0000	2,936.0000	(1.278)	0	0	0
26/05/2009	€ / R	2010/03/15	10.20	Call	Currency Future	2,102.0000	2,067.0000	(1.665)	0	0	0
26/05/2009	€ / R	2010/03/15	16.05	Call	Currency Future	225.0000	221.0000	(1.778)	0	0	0
26/05/2009	€ / R	2010/03/15	9.25	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
26/05/2009	€ / R	2010/03/15	10.20	Put	Currency Future	119.0000	124.0000	4.202	0	0	0
26/05/2009	€ / R	2010/03/15	14.05	Call	Currency Future	452.0000	444.0000	(1.770)	0	0	0
26/05/2009	€ / R	2010/03/15	10.25	Call	Currency Future	2,061.0000	2,026.0000	(1.698)	0	0	0
26/05/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,448.0000	2,479.0000	1.266	0	0	0
26/05/2009	€ / R	2010/03/15	13.05	Put	Currency Future	1,510.0000	1,538.0000	1.854	0	0	0
26/05/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,664.0000	1,693.0000	1.743	0	0	0
26/05/2009	€ / R	2010/03/15	11.20	Put	Currency Future	385.0000	399.0000	3.636	0	0	0
26/05/2009	€ / R	2010/03/15	13.05	Call	Currency Future	643.0000	631.0000	(1.866)	0	0	0
26/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,339.0000	1,314.0000	(1.867)	0	0	0
26/05/2009	€ / R	2010/03/15	11.10	Call	Currency Future	1,432.0000	1,403.0000	(2.025)	0	0	0
26/05/2009	€ / R	2010/03/15	9.05	Call	Currency Future	3,168.0000	3,129.0000	(1.231)	0	0	0
26/05/2009	€ / R	2010/03/15	10.25	Put	Currency Future	128.0000	133.0000	3.906	0	0	0
26/05/2009	€ / R	2010/03/15	11.10	Put	Currency Future	349.0000	360.0000	3.152	0	0	0
26/05/2009	€ / R	2010/03/15	9.05	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
26/05/2009	€ / R	2010/03/15	13.25	Call	Currency Future	597.0000	586.0000	(1.843)	0	0	0
26/05/2009	€ / R	2010/03/15	13.10	Call	Currency Future	631.0000	619.0000	(1.902)	0	0	0
26/05/2009	€ / R	2010/03/15	10.05	Put	Currency Future	102.0000	105.0000	2.941	0	0	0
26/05/2009	€ / R	2010/03/15	14.25	Call	Currency Future	423.0000	415.0000	(1.891)	0	0	0
26/05/2009	€ / R	2010/03/15	10.10	Put	Currency Future	108.0000	110.0000	1.852	0	0	0
26/05/2009	€ / R	2010/03/15	11.05	Call	Currency Future	1,465.0000	1,436.0000	(1.980)	0	0	0
26/05/2009	€ / R	2010/03/15	10.10	Call	Currency Future	2,190.0000	2,153.0000	(1.689)	0	0	0
26/05/2009	€ / R	2010/03/15	11.05	Put	Currency Future	332.0000	343.0000	3.313	0	0	0
26/05/2009	€ / R	2010/03/15	9.10	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
26/05/2009	€ / R	2010/03/15	8.05	Call	Currency Future	4,150.0000	4,111.0000	(0.940)	0	0	0
26/05/2009	€ / R	2010/03/15	8.10	Call	Currency Future	4,101.0000	4,063.0000	(0.927)	0	0	0
26/05/2009	€ / R	2010/03/15	8.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
26/05/2009	€ / R	2010/03/15	9.10	Call	Currency Future	3,119.0000	3,080.0000	(1.250)	0	0	0
26/05/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,548.0000	1,576.0000	1.809	0	0	0
26/05/2009	€ / R	2010/03/15	14.10	Call	Currency Future	445.0000	437.0000	(1.798)	0	0	0
26/05/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,362.0000	2,394.0000	1.355	0	0	0
26/05/2009	€ / R	2010/03/15	15.10	Call	Currency Future	313.0000	307.0000	(1.917)	0	0	0
26/05/2009	€ / R	2010/03/15	11.25	Put	Currency Future	406.0000	421.0000	3.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	€ / R	2010/03/15	14.20	Call	Currency Future	431.0000	422.0000	(2.088)	0	0	0
26/05/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,625.0000	1,654.0000	1.785	0	0	0
26/05/2009	€ / R	2010/03/15	13.20	Call	Currency Future	608.0000	596.0000	(1.974)	0	0	0
26/05/2009	€ / R	2010/03/15	15.20	Call	Currency Future	302.0000	296.0000	(1.987)	0	0	0
26/05/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,367.0000	1,342.0000	(1.829)	0	0	0
26/05/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,319.0000	3,353.0000	1.024	0	0	0
26/05/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,231.0000	4,266.0000	0.827	0	0	0
26/05/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,230.0000	3,264.0000	1.053	0	0	0
26/05/2009	€ / R	2010/03/15	16.10	Call	Currency Future	221.0000	217.0000	(1.810)	0	0	0
26/05/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,138.0000	4,174.0000	0.870	0	0	0
26/05/2009	€ / R	2010/03/15	16.20	Call	Currency Future	214.0000	208.0000	(2.804)	0	0	0
26/05/2009	€ / R	2010/03/15	12.05	Put	Currency Future	822.0000	844.0000	2.676	0	0	0
26/05/2009	€ / R	2010/03/15	12.10	Call	Currency Future	936.0000	918.0000	(1.923)	0	0	0
26/05/2009	€ / R	2010/03/15	12.05	Call	Currency Future	955.0000	937.0000	(1.885)	0	0	0
26/05/2009	€ / R	2010/03/15	12.10	Put	Currency Future	853.0000	875.0000	2.579	0	0	0
26/05/2009	AL13	2009/08/06			Index Future	246.8870	246.9120	0.010	0.0000	0.0000	7
26/05/2009	ALBI	2009/08/06			Index Future	294.5100	294.0950	(0.141)	0.0000	0.0000	549
26/05/2009	ALBI	2009/11/05			Index Future	299.9480	299.5260	(0.141)	0.0000	0.0000	0
26/05/2009	CRD1	2009/08/06			Index Future	125.7940	125.7950	0.001	0.0000	0.0000	2
26/05/2009	CRD1	2009/11/05			Index Future	128.1280	128.1300	0.002	0.0000	0.0000	0
26/05/2009	GOVI	2009/08/06			jGovi	296.2840	295.9175	(0.124)	0.0000	0.0000	164
26/05/2009	GOVI	2009/11/05			jGovi	301.7190	301.3470	(0.123)	0.0000	0.0000	0
26/05/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
26/05/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
26/05/2009	J153	2010/08/31			jSwap	7.6640	7.5150	(1.944)	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
26/05/2009	J157	2015/09/15			jSwap	8.7250	8.7090	(0.183)	0.0000	0.0000	0
26/05/2009	J186	2026/12/21			jSwap	8.3720	8.3750	0.036	0.0000	0.0000	0
26/05/2009	J201	2014/12/22			jSwap	8.7670	8.7400	(0.308)	0.0000	0.0000	0
26/05/2009	J203	2017/09/15			jSwap	8.8290	8.8270	(0.023)	0.0000	0.0000	0
26/05/2009	J204	2018/12/21			jSwap	8.9060	8.9060	-	0.0000	0.0000	0
26/05/2009	J207	2020/01/15			jSwap	8.8720	8.8690	(0.034)	0.0000	0.0000	0
26/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
26/05/2009	JFRA	2009/08/06			jFra	6.9270	6.7250	(2.916)	0.0000	0.0000	0
26/05/2009	JFRA	2009/11/05			jFra	6.7300	6.4830	(3.670)	0.0000	0.0000	0
26/05/2009	JN02	2009/08/06			jNote	7.5170	7.3550	(2.155)	0.0000	0.0000	0
26/05/2009	JN05	2009/08/06			jNote	8.4690	8.4370	(0.378)	0.0000	0.0000	0
26/05/2009	JN10	2009/08/06			jNote	8.7090	8.7090	-	0.0000	0.0000	0
26/05/2009	JROD	2009/05/29			jRod	9.2320	9.2320	-	0.0000	0.0000	0
26/05/2009	JROD	2009/06/30			jRod	8.5050	8.4970	(0.094)	0.0000	0.0000	0
26/05/2009	JROD	2009/07/31			jRod	7.9850	7.9490	(0.451)	0.0000	0.0000	0
26/05/2009	JROD	2009/08/31			jRod	8.4640	8.4330	(0.366)	0.0000	0.0000	0
26/05/2009	JROD	2009/09/30			jRod	8.0170	7.9820	(0.437)	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
26/05/2009	JROD	2009/10/30			jRod	7.7310	7.6990	(0.414)	0.0000	0.0000	0
26/05/2009	JROD	2009/11/30			jRod	8.1540	8.1370	(0.208)	0.0000	0.0000	0
26/05/2009	JROD	2009/12/31			jRod	7.8770	7.8650	(0.152)	0.0000	0.0000	0
26/05/2009	OTH1	2009/08/06			Index Future	284.5250	283.8400	(0.241)	0.0000	0.0000	3
26/05/2009	OTH1	2009/11/05			Index Future	289.8040	289.1080	(0.240)	0.0000	0.0000	0
26/05/2009	R153	2009/08/06			Bond Future	6.0880	6.0810	(0.115)	0.0000	0.0000	0
26/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,021.0000	4,028.0000	0.174	0	0	0
26/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
26/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
26/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,772.0000	3,779.0000	0.186	0	0	0
26/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
26/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	36.0000	36.0000	-	0	0	0
26/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,257.0000	1,257.0000	-	0	0	0
26/05/2009	R157	2009/08/06			Bond Future	8.1700	8.1700	-	0.0000	0.0000	9,818
26/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	331.0000	324.0000	(2.115)	0	0	0
26/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	6,058.0000	6,051.0000	(0.116)	0	0	0
26/05/2009	R157	2009/11/05			Bond Future	8.2060	8.2060	-	0.0000	0.0000	0
26/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,143.0000	5,136.0000	(0.136)	0	0	0
26/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,358.0000	1,350.0000	(0.589)	0	0	0
26/05/2009	R157	2010/02/04			Bond Future	8.2540	8.2530	(0.012)	0.0000	0.0000	0
26/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	2,286.0000	2,282.0000	(0.175)	0	0	0
26/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,861.0000	4,852.0000	(0.185)	0	0	0
26/05/2009	R186	2009/08/06			Bond Future	8.7220	8.7530	0.355	0.0000	0.0000	12,597
26/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	404.0000	365.0000	(9.653)	0	0	35
26/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,510.0000	13,778.0000	1.984	0	0	0
26/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	5,304.0000	5,089.0000	(4.054)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,601.0000	2,692.0000	3.499	0	0	0
26/05/2009	R186	2009/11/05			Bond Future	8.7460	8.7780	0.366	0.0000	0.0000	0
26/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	1,425.0000	1,354.0000	(4.982)	0	0	5,000
26/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	5,677.0000	5,497.0000	(3.171)	0	0	0
26/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,661.0000	14,902.0000	1.644	0	0	0
26/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,638.0000	5,770.0000	2.341	0	0	240
26/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,399.0000	12,620.0000	1.782	0	0	0
26/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	6,974.0000	6,774.0000	(2.868)	0	0	0
26/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	1,992.0000	1,901.0000	(4.568)	0	0	240
26/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,526.0000	4,638.0000	2.475	0	0	5,000
26/05/2009	R186	2010/02/04			Bond Future	8.7750	8.8070	0.365	0.0000	0.0000	0
26/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	4,722.0000	4,583.0000	(2.944)	0	0	0
26/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	9,980.0000	10,150.0000	1.703	0	0	0
26/05/2009	R201	2009/08/06			Bond Future	8.2730	8.2840	0.133	0.0000	0.0000	2
26/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,445.0000	4,398.0000	(1.057)	0	0	0
26/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	336.0000	336.0000	-	0	0	0
26/05/2009	R201	2009/11/05			Bond Future	8.2970	8.3080	0.133	0.0000	0.0000	0
26/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,363.0000	4,390.0000	0.619	0	0	0
26/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	990.0000	971.0000	(1.919)	0	0	0
26/05/2009	R201	2010/02/04			Bond Future	8.3290	8.3410	0.144	0.0000	0.0000	0
26/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,377.0000	1,357.0000	(1.452)	0	0	0
26/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,739.0000	4,766.0000	0.570	0	0	0
26/05/2009	R203	2009/08/06			Bond Future	8.6330	8.6430	0.116	0.0000	0.0000	0
26/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	899.0000	901.0000	0.222	0	0	0
26/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	4,312.0000	4,257.0000	(1.276)	0	0	0
26/05/2009	R203	2009/11/05			Bond Future	8.6670	8.6770	0.115	0.0000	0.0000	0
26/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	902.0000	884.0000	(1.996)	0	0	0
26/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,631.0000	7,668.0000	0.485	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	R203	2010/02/04			Bond Future	8.7100	8.7200	0.115	0.0000	0.0000	0
26/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,443.0000	5,468.0000	0.459	0	0	0
26/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,647.0000	2,618.0000	(1.096)	0	0	0
26/05/2009	R204	2009/08/06			Bond Future	8.6440	8.6430	(0.012)	0.0000	0.0000	488
26/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	4,639.0000	4,630.0000	(0.194)	0	0	0
26/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	997.0000	982.0000	(1.505)	0	0	0
26/05/2009	R204	2009/11/05			Bond Future	8.6730	8.6730	-	0.0000	0.0000	0
26/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,421.0000	8,414.0000	(0.083)	0	0	0
26/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	981.0000	974.0000	(0.714)	0	0	0
26/05/2009	R204	2010/02/04			Bond Future	8.7090	8.7080	(0.011)	0.0000	0.0000	0
26/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,991.0000	5,980.0000	(0.184)	0	0	0
26/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	2,916.0000	2,911.0000	(0.171)	0	0	0
26/05/2009	R206	2009/08/06			Bond Future	8.2750	8.2860	0.133	0.0000	0.0000	1,214
26/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,695.0000	3,656.0000	(1.055)	0	0	0
26/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	279.0000	279.0000	-	0	0	0
26/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,813.0000	4,846.0000	0.686	0	0	0
26/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	114.0000	108.0000	(5.263)	0	0	300
26/05/2009	R206	2009/11/05			Bond Future	8.3000	8.3100	0.120	0.0000	0.0000	0
26/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	810.0000	796.0000	(1.728)	0	0	0
26/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,589.0000	3,609.0000	0.557	0	0	0
26/05/2009	R206	2010/02/04			Bond Future	8.3350	8.3470	0.144	0.0000	0.0000	0
26/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,866.0000	3,888.0000	0.569	0	0	0
26/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,114.0000	1,098.0000	(1.436)	0	0	0
26/05/2009	R207	2009/08/06			Bond Future	8.7570	8.7870	0.343	0.0000	0.0000	0
26/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,227.0000	1,269.0000	3.423	0	0	0
26/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	4,259.0000	4,113.0000	(3.428)	0	0	0
26/05/2009	R207	2009/11/05			Bond Future	8.7860	8.8170	0.353	0.0000	0.0000	0
26/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	903.0000	859.0000	(4.873)	0	0	0

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26/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,344.0000	9,492.0000	1.584	0	0	0
26/05/2009	R207	2010/02/04			Bond Future	8.8210	8.8540	0.374	0.0000	0.0000	0
26/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,458.0000	6,572.0000	1.765	0	0	0
26/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,896.0000	2,808.0000	(3.039)	0	0	0
26/05/2009	R208	2009/08/06			Bond Future	8.8980	8.9350	0.416	0.0000	0.0000	0
26/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,562.0000	1,630.0000	4.353	0	0	0
26/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	3,778.0000	3,609.0000	(4.473)	0	0	0
26/05/2009	R208	2009/11/05			Bond Future	8.9590	8.9980	0.435	0.0000	0.0000	0
26/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,029.0000	970.0000	(5.734)	0	0	0
26/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,124.0000	9,310.0000	2.039	0	0	0
26/05/2009	R208	2010/02/04			Bond Future	9.0510	9.0920	0.453	0.0000	0.0000	0
26/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,540.0000	6,683.0000	2.187	0	0	0
26/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	3,043.0000	2,933.0000	(3.615)	0	0	0
26/05/2009	R209	2009/08/06			Bond Future	8.2300	8.3220	1.118	0.0000	0.0000	4,513
26/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,467.0000	1,682.0000	14.656	0	0	0
26/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,377.0000	4,843.0000	10.647	0	0	0
26/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	5,869.0000	5,275.0000	(10.121)	0	0	0
26/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	2,293.0000	1,950.0000	(14.959)	0	0	1,950
26/05/2009	R209	2009/11/05			Bond Future	8.2380	8.3320	1.141	0.0000	0.0000	0
26/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,020.0000	1,135.0000	11.275	0	0	2,500
26/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	12,743.0000	12,034.0000	(5.564)	0	0	0
26/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,155.0000	11,777.0000	5.576	0	0	0
26/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,576.0000	1,374.0000	(12.817)	0	0	0
26/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,384.0000	14,056.0000	5.021	0	0	0
26/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	1,088.0000	936.0000	(13.971)	0	0	5,000
26/05/2009	R209	2010/02/04			Bond Future	8.2490	8.3440	1.152	0.0000	0.0000	0
26/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,506.0000	1,636.0000	8.632	0	0	0
26/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	14,778.0000	14,079.0000	(4.730)	0	0	0
26/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	3,194.0000	2,898.0000	(9.267)	0	0	2,500

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26/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,265.0000	10,799.0000	5.202	0	0	0
26/05/2009	TRT1	2009/08/06			Index Future	292.4630	292.0950	(0.126)	0.0000	0.0000	100
26/05/2009	TRT1	2009/11/05			Index Future	297.8900	297.5160	(0.126)	0.0000	0.0000	0
26/05/2009	ZAAD	2009/06/12			Currency Future	6.4987	6.4919	(0.105)	6.5100	6.5100	10,413
26/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	700.0000	694.0000	(0.857)	0	0	0
26/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,651.0000	4,658.0000	0.151	0	0	0
26/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,052.0000	1,058.0000	0.570	0	0	0
26/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	341.0000	344.0000	0.880	0	0	0
26/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	258.0000	261.0000	1.163	0	0	0
26/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	148.0000	148.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	116.0000	117.0000	0.862	0	0	0
26/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	563.0000	568.0000	0.888	0	0	0
26/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	115.0000	108.0000	(6.087)	0	0	0
26/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,151.0000	3,158.0000	0.222	0	0	0
26/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	341.0000	344.0000	0.880	0	0	0
26/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,151.0000	6,158.0000	0.114	0	0	0
26/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	182.0000	183.0000	0.549	0	0	0
26/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	20.0000	20.0000	-	0	0	0

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26/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	96.0000	90.0000	(6.250)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	610.0000	615.0000	0.820	0	0	0
26/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	603.0000	596.0000	(1.161)	0	0	0
26/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,499.0000	4,492.0000	(0.156)	0	0	0
26/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,499.0000	1,492.0000	(0.467)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	299.0000	302.0000	1.003	0	0	0
26/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	369.0000	362.0000	(1.897)	0	0	0
26/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	384.0000	387.0000	0.781	0	0	0
26/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	138.0000	131.0000	(5.072)	0	0	0
26/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	555.0000	548.0000	(1.261)	0	0	0
26/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,599.0000	4,592.0000	(0.152)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	258.0000	261.0000	1.163	0	0	0
26/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,999.0000	5,992.0000	(0.117)	0	0	0
26/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,401.0000	1,408.0000	0.500	0	0	0
26/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	651.0000	645.0000	(0.922)	0	0	0
26/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,999.0000	2,992.0000	(0.233)	0	0	0
26/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	96.0000	90.0000	(6.250)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,099.0000	6,092.0000	(0.115)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	384.0000	387.0000	0.781	0	0	0
26/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	148.0000	148.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	517.0000	521.0000	0.774	0	0	0
26/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	428.0000	431.0000	0.701	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,651.0000	1,658.0000	0.424	0	0	0
26/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	658.0000	663.0000	0.760	0	0	0
26/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	750.0000	743.0000	(0.933)	0	0	0
26/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,099.0000	3,092.0000	(0.226)	0	0	0
26/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,501.0000	1,508.0000	0.466	0	0	0
26/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	321.0000	314.0000	(2.181)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,301.0000	1,308.0000	0.538	0	0	0
26/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,701.0000	1,708.0000	0.412	0	0	0
26/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	658.0000	663.0000	0.760	0	0	0
26/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	219.0000	221.0000	0.913	0	0	0
26/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	804.0000	810.0000	0.746	0	0	0
26/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
26/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,801.0000	1,808.0000	0.389	0	0	0
26/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	472.0000	475.0000	0.636	0	0	0
26/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	706.0000	712.0000	0.850	0	0	0
26/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	219.0000	221.0000	0.913	0	0	0
26/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	49.0000	49.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,002.0000	1,008.0000	0.599	0	0	0
26/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
26/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,601.0000	1,608.0000	0.437	0	0	0
26/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	234.0000	226.0000	(3.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	277.0000	270.0000	(2.527)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
26/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,701.0000	1,708.0000	0.412	0	0	0
26/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	28.0000	28.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	903.0000	909.0000	0.664	0	0	0
26/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	138.0000	131.0000	(5.072)	0	0	0
26/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	198.0000	190.0000	(4.040)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	472.0000	475.0000	0.636	0	0	0
26/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	903.0000	909.0000	0.664	0	0	0
26/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,401.0000	1,408.0000	0.500	0	0	0
26/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	428.0000	431.0000	0.701	0	0	0
26/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	706.0000	712.0000	0.850	0	0	0
26/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
26/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,599.0000	1,592.0000	(0.438)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,301.0000	1,308.0000	0.538	0	0	0
26/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,102.0000	1,108.0000	0.544	0	0	0
26/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	462.0000	455.0000	(1.515)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,349.0000	1,342.0000	(0.519)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	563.0000	568.0000	0.888	0	0	0
26/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	755.0000	761.0000	0.795	0	0	0
26/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,151.0000	1,158.0000	0.608	0	0	0
26/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	12.0000	10.0000	(16.667)	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
26/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	804.0000	810.0000	0.746	0	0	0
26/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,001.0000	6,008.0000	0.117	0	0	0
26/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,901.0000	2,908.0000	0.241	0	0	0
26/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,401.0000	4,408.0000	0.159	0	0	0
26/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,501.0000	4,508.0000	0.156	0	0	0
26/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,052.0000	1,058.0000	0.570	0	0	0
26/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,901.0000	5,908.0000	0.119	0	0	0
26/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,201.0000	1,208.0000	0.583	0	0	0
26/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,001.0000	3,008.0000	0.233	0	0	0
26/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,849.0000	2,842.0000	(0.246)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,201.0000	1,208.0000	0.583	0	0	0
26/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,349.0000	4,342.0000	(0.161)	0	0	0
26/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,849.0000	5,842.0000	(0.120)	0	0	0
26/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	20.0000	20.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	508.0000	501.0000	(1.378)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	462.0000	455.0000	(1.515)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	234.0000	226.0000	(3.419)	0	0	0

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26/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	369.0000	362.0000	(1.897)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	321.0000	314.0000	(2.181)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	417.0000	410.0000	(1.679)	0	0	0
26/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
26/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	952.0000	959.0000	0.735	0	0	0
26/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	853.0000	859.0000	0.703	0	0	0
26/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14			Currency Future	6.5647	6.5548	(0.151)	0.0000	0.0000	1,174
26/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	363.0000	356.0000	(1.928)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	90.0000	91.0000	1.111	0	0	0
26/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	213.0000	208.0000	(2.347)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	419.0000	411.0000	(1.909)	0	0	0
26/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	672.0000	663.0000	(1.339)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	296.0000	290.0000	(2.027)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	154.0000	156.0000	1.299	0	0	0
26/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
26/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
26/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	554.0000	546.0000	(1.444)	0	0	0
26/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,985.0000	5,995.0000	0.167	0	0	0
26/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	871.0000	878.0000	0.804	0	0	0
26/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	483.0000	474.0000	(1.863)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	710.0000	716.0000	0.845	0	0	0
26/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	199.0000	202.0000	1.508	0	0	0
26/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
26/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	756.0000	747.0000	(1.190)	0	0	0
26/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,485.0000	4,495.0000	0.223	0	0	0
26/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	281.0000	285.0000	1.423	0	0	0
26/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	749.0000	756.0000	0.935	0	0	0
26/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	67.0000	68.0000	1.493	0	0	0

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26/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,042.0000	1,051.0000	0.864	0	0	0
26/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	448.0000	453.0000	1.116	0	0	0
26/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	118.0000	120.0000	1.695	0	0	0
26/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	339.0000	332.0000	(2.065)	0	0	0
26/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	103.0000	104.0000	0.971	0	0	0
26/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	483.0000	474.0000	(1.863)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	710.0000	716.0000	0.845	0	0	0
26/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,697.0000	1,707.0000	0.589	0	0	0
26/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	49.0000	49.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	955.0000	963.0000	0.838	0	0	0
26/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	523.0000	529.0000	1.147	0	0	0
26/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	259.0000	253.0000	(2.317)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	136.0000	133.0000	(2.206)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	518.0000	509.0000	(1.737)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	118.0000	120.0000	1.695	0	0	0
26/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
26/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
26/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	224.0000	227.0000	1.339	0	0	0
26/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	485.0000	491.0000	1.237	0	0	0
26/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	749.0000	756.0000	0.935	0	0	0
26/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	377.0000	382.0000	1.326	0	0	0
26/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	312.0000	316.0000	1.282	0	0	0
26/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	671.0000	678.0000	1.043	0	0	0
26/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	592.0000	583.0000	(1.520)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	339.0000	332.0000	(2.065)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	200.0000	195.0000	(2.500)	0	0	0
26/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	999.0000	1,007.0000	0.801	0	0	0
26/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	448.0000	453.0000	1.116	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	136.0000	133.0000	(2.206)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	789.0000	796.0000	0.887	0	0	0
26/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,315.0000	4,305.0000	(0.232)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	213.0000	208.0000	(2.347)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	562.0000	568.0000	1.068	0	0	0
26/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	78.0000	79.0000	1.282	0	0	0
26/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	281.0000	285.0000	1.423	0	0	0
26/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	913.0000	920.0000	0.767	0	0	0
26/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	242.0000	237.0000	(2.066)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	344.0000	348.0000	1.163	0	0	0
26/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	449.0000	441.0000	(1.782)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	671.0000	678.0000	1.043	0	0	0
26/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	252.0000	256.0000	1.587	0	0	0
26/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	296.0000	290.0000	(2.027)	0	0	0
26/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	632.0000	623.0000	(1.424)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
26/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	177.0000	173.0000	(2.260)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	829.0000	837.0000	0.965	0	0	0
26/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,986.0000	2,996.0000	0.335	0	0	0
26/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	829.0000	837.0000	0.965	0	0	0
26/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,065.0000	6,055.0000	(0.165)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	259.0000	253.0000	(2.317)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	344.0000	348.0000	1.163	0	0	0
26/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
26/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,318.0000	1,308.0000	(0.759)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	913.0000	920.0000	0.767	0	0	0
26/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	317.0000	310.0000	(2.208)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	523.0000	529.0000	1.147	0	0	0
26/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,815.0000	2,805.0000	(0.355)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
26/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,935.0000	5,945.0000	0.168	0	0	0
26/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	277.0000	271.0000	(2.166)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	389.0000	382.0000	(1.799)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	135.0000	137.0000	1.481	0	0	0
26/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	224.0000	227.0000	1.339	0	0	0
26/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	21.0000	21.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	175.0000	177.0000	1.143	0	0	0
26/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	634.0000	640.0000	0.946	0	0	0
26/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	377.0000	382.0000	1.326	0	0	0
26/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,565.0000	1,556.0000	(0.575)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	363.0000	356.0000	(1.928)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
26/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	242.0000	237.0000	(2.066)	0	0	0
26/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	199.0000	202.0000	1.508	0	0	0
26/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	177.0000	173.0000	(2.260)	0	0	0
26/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,065.0000	3,055.0000	(0.326)	0	0	0
26/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,457.0000	1,466.0000	0.618	0	0	0
26/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,565.0000	4,555.0000	(0.219)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	598.0000	604.0000	1.003	0	0	0
26/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	562.0000	568.0000	1.068	0	0	0
26/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	227.0000	222.0000	(2.203)	0	0	0
26/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
26/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,815.0000	5,805.0000	(0.172)	0	0	0
26/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	634.0000	640.0000	0.946	0	0	0
26/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	412.0000	417.0000	1.214	0	0	0
26/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
26/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	713.0000	704.0000	(1.262)	0	0	0
26/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
26/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	799.0000	790.0000	(1.126)	0	0	0
26/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,015.0000	6,005.0000	(0.166)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	35.0000	35.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,685.0000	4,695.0000	0.213	0	0	0
26/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,185.0000	3,195.0000	0.314	0	0	0
26/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,936.0000	2,946.0000	0.341	0	0	0
26/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,435.0000	4,445.0000	0.225	0	0	0
26/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,185.0000	6,195.0000	0.162	0	0	0
26/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,515.0000	4,505.0000	(0.221)	0	0	0
26/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,504.0000	1,514.0000	0.665	0	0	0
26/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,015.0000	3,005.0000	(0.332)	0	0	0
26/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,516.0000	1,506.0000	(0.660)	0	0	0
26/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14			Currency Future	6.6232	6.6102	(0.196)	0.0000	0.0000	65
26/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	635.0000	625.0000	(1.575)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	267.0000	272.0000	1.873	0	0	0
26/05/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	178.0000	182.0000	2.247	0	0	0
26/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	542.0000	533.0000	(1.661)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	162.0000	165.0000	1.852	0	0	0
26/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	490.0000	482.0000	(1.633)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	119.0000	121.0000	1.681	0	0	0
26/05/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	601.0000	592.0000	(1.498)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	445.0000	452.0000	1.573	0	0	0
26/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	219.0000	223.0000	1.826	0	0	0
26/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	193.0000	189.0000	(2.073)	0	0	0
26/05/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,770.0000	1,782.0000	0.678	0	0	0
26/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	620.0000	628.0000	1.290	0	0	0
26/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	547.0000	555.0000	1.463	0	0	0
26/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	368.0000	362.0000	(1.630)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	413.0000	419.0000	1.453	0	0	0
26/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	870.0000	879.0000	1.034	0	0	0
26/05/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	742.0000	731.0000	(1.482)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	761.0000	769.0000	1.051	0	0	0
26/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	321.0000	315.0000	(1.869)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	691.0000	699.0000	1.158	0	0	0
26/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	281.0000	276.0000	(1.779)	0	0	0
26/05/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,230.0000	3,243.0000	0.402	0	0	0
26/05/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	234.0000	229.0000	(2.137)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	307.0000	301.0000	(1.954)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	386.0000	380.0000	(1.554)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	264.0000	259.0000	(1.894)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	658.0000	665.0000	1.064	0	0	0
26/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	601.0000	592.0000	(1.498)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	691.0000	699.0000	1.158	0	0	0
26/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	336.0000	330.0000	(1.786)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	336.0000	330.0000	(1.786)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	725.0000	734.0000	1.241	0	0	0
26/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	293.0000	288.0000	(1.706)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	512.0000	519.0000	1.367	0	0	0
26/05/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	249.0000	244.0000	(2.008)	0	0	0
26/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,023.0000	6,010.0000	(0.216)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	264.0000	259.0000	(1.894)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	512.0000	519.0000	1.367	0	0	0
26/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	583.0000	591.0000	1.372	0	0	0
26/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	198.0000	202.0000	2.020	0	0	0
26/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	413.0000	419.0000	1.453	0	0	0
26/05/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	146.0000	149.0000	2.055	0	0	0
26/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	796.0000	805.0000	1.131	0	0	0
26/05/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	21.0000	21.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	516.0000	507.0000	(1.744)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	571.0000	562.0000	(1.576)	0	0	0
26/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	220.0000	215.0000	(2.273)	0	0	0
26/05/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,532.0000	1,519.0000	(0.849)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	833.0000	842.0000	1.080	0	0	0
26/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	405.0000	398.0000	(1.728)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	670.0000	659.0000	(1.642)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	425.0000	418.0000	(1.647)	0	0	0
26/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	294.0000	300.0000	2.041	0	0	0
26/05/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	446.0000	439.0000	(1.570)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	445.0000	452.0000	1.573	0	0	0
26/05/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,227.0000	6,240.0000	0.209	0	0	0
26/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,023.0000	3,010.0000	(0.430)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	620.0000	628.0000	1.290	0	0	0
26/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	386.0000	380.0000	(1.554)	0	0	0
26/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,927.0000	5,940.0000	0.219	0	0	0
26/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	234.0000	229.0000	(2.137)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	352.0000	358.0000	1.705	0	0	0
26/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	542.0000	533.0000	(1.661)	0	0	0
26/05/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	352.0000	358.0000	1.705	0	0	0
26/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	178.0000	182.0000	2.247	0	0	0
26/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,727.0000	4,740.0000	0.275	0	0	0
26/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	468.0000	460.0000	(1.709)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
26/05/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,427.0000	4,440.0000	0.294	0	0	0
26/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	368.0000	362.0000	(1.630)	0	0	0
26/05/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,294.0000	1,282.0000	(0.927)	0	0	0
26/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	293.0000	288.0000	(1.706)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	425.0000	418.0000	(1.647)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	382.0000	388.0000	1.571	0	0	0
26/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,073.0000	3,060.0000	(0.423)	0	0	0
26/05/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,523.0000	4,510.0000	(0.287)	0	0	0
26/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	243.0000	247.0000	1.646	0	0	0
26/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	307.0000	301.0000	(1.954)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	219.0000	223.0000	1.826	0	0	0
26/05/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	206.0000	202.0000	(1.942)	0	0	0
26/05/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,573.0000	4,560.0000	(0.284)	0	0	0
26/05/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	761.0000	769.0000	1.051	0	0	0
26/05/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	583.0000	591.0000	1.372	0	0	0
26/05/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,073.0000	6,060.0000	(0.214)	0	0	0
26/05/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	267.0000	272.0000	1.873	0	0	0
26/05/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	490.0000	482.0000	(1.633)	0	0	0
26/05/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,580.0000	1,567.0000	(0.823)	0	0	0
26/05/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	294.0000	300.0000	2.041	0	0	0
26/05/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
26/05/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	323.0000	328.0000	1.548	0	0	0
26/05/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	478.0000	485.0000	1.464	0	0	0
26/05/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	468.0000	460.0000	(1.709)	0	0	0
26/05/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,933.0000	2,945.0000	0.409	0	0	0
26/05/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,495.0000	1,506.0000	0.736	0	0	0
26/05/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,773.0000	2,760.0000	(0.469)	0	0	0
26/05/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	95.0000	97.0000	2.105	0	0	0
26/05/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,773.0000	5,760.0000	(0.225)	0	0	0
26/05/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	818.0000	807.0000	(1.345)	0	0	0
26/05/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,273.0000	4,260.0000	(0.304)	0	0	0
26/05/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/05/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,977.0000	5,990.0000	0.218	0	0	0
26/05/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,982.0000	2,995.0000	0.436	0	0	0
26/05/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,477.0000	4,490.0000	0.290	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/05/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,540.0000	1,551.0000	0.714	0	0	0
Grand Total:										839,275