



# Derivatives High/Low Report

High/Low for 18/05/2009

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
18/05/2009	\$ / R 2009/06/12			Currency Future	8.6281	8.6523	0.280	8.7900	8.6400	345,344
18/05/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	295.0000	300.0000	1.695	0	0	0
18/05/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,011.0000	981.0000	(2.967)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,226.0000	2,201.0000	(1.123)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	150.0000	144.0000	(4.000)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,524.0000	2,499.0000	(0.990)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,781.0000	1,755.0000	(1.460)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	115.0000	98.0000	(14.783)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	2,624.0000	2,599.0000	(0.953)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,173.0000	3,148.0000	(0.788)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,296.0000	1,267.0000	(2.238)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	393.0000	401.0000	2.036	0	0	0
18/05/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,200.0000	1,171.0000	(2.417)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	76.0000	63.0000	(17.105)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,275.0000	2,250.0000	(1.099)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,929.0000	1,903.0000	(1.348)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	10.0000	8.0000	(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
18/05/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,441.0000	1,413.0000	(1.943)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	827.0000	796.0000	(3.748)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	49.0000	38.0000	(22.449)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	2,823.0000	2,799.0000	(0.850)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	359.0000	365.0000	1.671	0	0	0
18/05/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	218.0000	214.0000	(1.835)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	2,077.0000	2,052.0000	(1.204)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
18/05/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,226.0000	2,201.0000	(1.123)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	131.0000	113.0000	(13.740)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	164.0000	159.0000	(3.049)	0	0	50
18/05/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	918.0000	887.0000	(3.377)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	466.0000	476.0000	2.146	0	0	0
18/05/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	827.0000	796.0000	(3.748)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,273.0000	3,248.0000	(0.764)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
18/05/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	239.0000	241.0000	0.837	0	0	0
18/05/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,126.0000	2,101.0000	(1.176)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	148.0000	129.0000	(12.838)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	359.0000	365.0000	1.671	0	0	0
18/05/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
18/05/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,723.0000	2,699.0000	(0.881)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	504.0000	515.0000	2.183	0	0	0
18/05/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/05/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	3,473.0000	3,448.0000	(0.720)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	239.0000	212.0000	(11.297)	0	0	0
18/05/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	326.0000	332.0000	1.840	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	131.0000	113.0000	(13.740)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	101.0000	85.0000	(15.842)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,474.0000	2,450.0000	(0.970)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,923.0000	2,899.0000	(0.821)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	336.0000	307.0000	(8.631)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	485.0000	454.0000	(6.392)	0	0	5
18/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,200.0000	1,171.0000	(2.417)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	2,574.0000	2,549.0000	(0.971)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	544.0000	556.0000	2.206	0	0	0
18/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	167.0000	147.0000	(11.976)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	66.0000	54.0000	(18.182)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	525.0000	493.0000	(6.095)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	650.0000	619.0000	(4.769)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,296.0000	1,267.0000	(2.238)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,223.0000	3,198.0000	(0.776)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	429.0000	437.0000	1.865	0	0	0
18/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,474.0000	2,450.0000	(0.970)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,522.0000	3,498.0000	(0.681)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	266.0000	269.0000	1.128	0	0	0
18/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,028.0000	2,002.0000	(1.282)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,275.0000	2,250.0000	(1.099)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	3,023.0000	2,999.0000	(0.794)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	566.0000	534.0000	(5.654)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,176.0000	2,151.0000	(1.149)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,635.0000	1,608.0000	(1.651)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,978.0000	1,953.0000	(1.264)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	408.0000	377.0000	(7.598)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,375.0000	2,350.0000	(1.053)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,622.0000	3,598.0000	(0.663)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	181.0000	176.0000	(2.762)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	220
18/05/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,538.0000	1,511.0000	(1.756)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,923.0000	2,899.0000	(0.821)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	302.0000	273.0000	(9.603)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	446.0000	415.0000	(6.951)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	148.0000	129.0000	(12.838)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	210.0000	189.0000	(10.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,586.0000	1,559.0000	(1.702)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,152.0000	1,123.0000	(2.517)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	218.0000	214.0000	(1.835)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	88.0000	73.0000	(17.045)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,423.0000	3,398.0000	(0.730)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,490.0000	1,462.0000	(1.879)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,176.0000	2,151.0000	(1.149)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	270.0000	242.0000	(10.370)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,123.0000	3,098.0000	(0.801)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	266.0000	269.0000	1.128	0	0	0

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18/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	210.0000	189.0000	(10.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	608.0000	576.0000	(5.263)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	737.0000	706.0000	(4.206)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	2,000
18/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,105.0000	1,075.0000	(2.715)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,323.0000	3,298.0000	(0.752)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	188.0000	167.0000	(11.170)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	188.0000	167.0000	(11.170)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	239.0000	212.0000	(11.297)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	103.0000	96.0000	(6.796)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	964.0000	934.0000	(3.112)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	4,172.0000	4,148.0000	(0.575)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,830.0000	1,805.0000	(1.366)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,733.0000	1,706.0000	(1.558)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	372.0000	341.0000	(8.333)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,423.0000	3,398.0000	(0.730)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,373.0000	3,348.0000	(0.741)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	3,073.0000	3,048.0000	(0.814)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	239.0000	241.0000	0.837	0	0	0
18/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,538.0000	1,511.0000	(1.756)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	326.0000	332.0000	1.840	0	0	0
18/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	737.0000	706.0000	(4.206)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,773.0000	2,749.0000	(0.865)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	650.0000	619.0000	(4.769)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	270.0000	242.0000	(10.370)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	627.0000	641.0000	2.233	0	0	0
18/05/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,733.0000	1,706.0000	(1.558)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,929.0000	1,903.0000	(1.348)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	566.0000	534.0000	(5.654)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	2,873.0000	2,849.0000	(0.835)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	1,880.0000	1,854.0000	(1.383)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	446.0000	415.0000	(6.951)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	336.0000	307.0000	(8.631)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	2,500
18/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,684.0000	1,657.0000	(1.603)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,674.0000	2,649.0000	(0.935)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	200
18/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,344.0000	1,316.0000	(2.083)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,441.0000	1,413.0000	(1.943)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
18/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	164.0000	159.0000	(3.049)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	2,973.0000	2,949.0000	(0.807)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	2,000
18/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	100
18/05/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,781.0000	1,755.0000	(1.460)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,344.0000	1,316.0000	(2.083)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,325.0000	2,300.0000	(1.075)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,586.0000	1,559.0000	(1.702)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,524.0000	2,499.0000	(0.990)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
18/05/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	5,172.0000	5,148.0000	(0.464)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	693.0000	662.0000	(4.473)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,028.0000	2,002.0000	(1.282)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,978.0000	1,953.0000	(1.264)	0	0	0
18/05/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,672.0000	6,648.0000	(0.360)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,011.0000	981.0000	(2.967)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,105.0000	1,075.0000	(2.715)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
18/05/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	408.0000	377.0000	(7.598)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,393.0000	1,364.0000	(2.082)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,424.0000	2,400.0000	(0.990)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	1
18/05/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	3,672.0000	3,648.0000	(0.654)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,058.0000	1,028.0000	(2.836)	0	0	0
18/05/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	1
18/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	3,828.0000	3,852.0000	0.627	0	0	0
18/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,248.0000	1,219.0000	(2.324)	0	0	0
18/05/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	136.0000	130.0000	(4.412)	0	0	0
18/05/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	2,328.0000	2,352.0000	1.031	0	0	0
18/05/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,490.0000	1,462.0000	(1.879)	0	0	0
18/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	849.0000	868.0000	2.238	0	0	0
18/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	964.0000	934.0000	(3.112)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,248.0000	1,219.0000	(2.324)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	872.0000	841.0000	(3.555)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,684.0000	1,657.0000	(1.603)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,058.0000	1,028.0000	(2.836)	0	0	0
18/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	1,087.0000	1,109.0000	2.024	0	0	0
18/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	3,078.0000	3,102.0000	0.780	0	0	0
18/05/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,578.0000	2,602.0000	0.931	0	0	0
18/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	101.0000	85.0000	(15.842)	0	0	0
18/05/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	4,078.0000	4,102.0000	0.589	0	0	0
18/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	5,578.0000	5,602.0000	0.430	0	0	0
18/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	2,079.0000	2,103.0000	1.154	0	0	0
18/05/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	4,922.0000	4,898.0000	(0.488)	0	0	0
18/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	4,028.0000	4,052.0000	0.596	0	0	0
18/05/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,328.0000	5,352.0000	0.450	0	0	0
18/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,723.0000	2,699.0000	(0.881)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,674.0000	2,649.0000	(0.935)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,773.0000	2,749.0000	(0.865)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,424.0000	2,400.0000	(0.990)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	6.65	Call	Currency Future	1,979.0000	2,003.0000	1.213	0	0	0
18/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	872.0000	841.0000	(3.555)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	782.0000	750.0000	(4.092)	0	0	0
18/05/2009	\$ / R	2009/06/12	5.65	Call	Currency Future	2,978.0000	3,002.0000	0.806	0	0	0
18/05/2009	\$ / R	2009/06/12	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
18/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	3,028.0000	3,052.0000	0.793	0	0	0
18/05/2009	\$ / R	2009/06/12	7.65	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	782.0000	750.0000	(4.092)	0	0	0
18/05/2009	\$ / R	2009/06/12	7.65	Call	Currency Future	990.0000	1,011.0000	2.121	0	0	0
18/05/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	4,522.0000	4,498.0000	(0.531)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	3,922.0000	3,898.0000	(0.612)	0	0	0
18/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	1,038.0000	1,060.0000	2.119	0	0	0
18/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,273.0000	3,248.0000	(0.764)	0	0	0
18/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,272.0000	4,248.0000	(0.562)	0	0	0
18/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
18/05/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,878.0000	3,902.0000	0.619	0	0	0
18/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	429.0000	437.0000	1.865	0	0	0
18/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	896.0000	915.0000	2.121	0	0	0
18/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,122.0000	4,098.0000	(0.582)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,880.0000	1,903.0000	1.223	0	0	0
18/05/2009	\$ / R	2009/06/12	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,978.0000	4,002.0000	0.603	0	0	0
18/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,878.0000	2,902.0000	0.834	0	0	0
18/05/2009	\$ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	2,029.0000	2,053.0000	1.183	0	0	0
18/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,422.0000	6,398.0000	(0.374)	0	0	0
18/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,322.0000	4,298.0000	(0.555)	0	0	0
18/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,422.0000	4,398.0000	(0.543)	0	0	0
18/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	3,972.0000	3,948.0000	(0.604)	0	0	0
18/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
18/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	2,179.0000	2,203.0000	1.101	0	0	0
18/05/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	1,185.0000	1,207.0000	1.857	0	0	0
18/05/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	3,178.0000	3,202.0000	0.755	0	0	0
18/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	4,178.0000	4,202.0000	0.574	0	0	0
18/05/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/06/12	13.10	Put	Currency Future	0.0000	4,448.0000	100.000	0	0	0
18/05/2009	\$ / R	2009/09/14			Currency Future	8.7707	8.7927	0.251	8.9100	8.8000	13,659
18/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	550.0000	552.0000	0.364	0	0	0
18/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,726.0000	1,703.0000	(1.333)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	465.0000	466.0000	0.215	0	0	0
18/05/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	573.0000	576.0000	0.524	0	0	0
18/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	181.0000	180.0000	(0.552)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	353.0000	334.0000	(5.382)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,460.0000	1,437.0000	(1.575)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	152.0000	151.0000	(0.658)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	125.0000	123.0000	(1.600)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	494.0000	473.0000	(4.251)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	880.0000	858.0000	(2.500)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,047.0000	2,023.0000	(1.172)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,954.0000	1,931.0000	(1.177)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	434.0000	415.0000	(4.378)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	842.0000	819.0000	(2.732)	0	0	0
18/05/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,331.0000	1,308.0000	(1.728)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	380.0000	380.0000	-	0	0	0
18/05/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,681.0000	1,658.0000	(1.368)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	659.0000	637.0000	(3.338)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,908.0000	1,885.0000	(1.205)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,417.0000	1,394.0000	(1.623)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	313.0000	312.0000	(0.319)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	201.0000	201.0000	-	0	0	0
18/05/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,256.0000	4,234.0000	(0.517)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	217.0000	216.0000	(0.461)	0	0	0
18/05/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,000.0000	1,977.0000	(1.150)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,246.0000	1,224.0000	(1.766)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	157.0000	156.0000	(0.637)	0	0	0
18/05/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	2,610.0000	2,586.0000	(0.920)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	463.0000	443.0000	(4.320)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,279.0000	2,256.0000	(1.009)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	484.0000	486.0000	0.413	0	0	0
18/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	338.0000	337.0000	(0.296)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	301.0000	300.0000	(0.332)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	767.0000	745.0000	(2.868)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	125.0000	123.0000	(1.600)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,908.0000	1,885.0000	(1.205)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	919.0000	896.0000	(2.503)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,772.0000	1,748.0000	(1.354)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,954.0000	1,931.0000	(1.177)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,548.0000	1,525.0000	(1.486)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	527.0000	529.0000	0.380	0	0	100
18/05/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	169.0000	167.0000	(1.183)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,186.0000	2,162.0000	(1.098)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	233.0000	232.0000	(0.429)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	1,863.0000	1,839.0000	(1.288)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	147.0000	146.0000	(0.680)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	406.0000	387.0000	(4.680)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,162.0000	1,139.0000	(1.979)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	290.0000	289.0000	(0.345)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	201.0000	201.0000	-	0	0	0
18/05/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,681.0000	1,658.0000	(1.368)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,331.0000	1,308.0000	(1.728)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	241.0000	240.0000	(0.415)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	379.0000	360.0000	(5.013)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,162.0000	1,139.0000	(1.979)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	505.0000	507.0000	0.396	0	0	0
18/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,232.0000	2,209.0000	(1.030)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	217.0000	216.0000	(0.461)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,288.0000	1,266.0000	(1.708)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,637.0000	1,613.0000	(1.466)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,592.0000	1,569.0000	(1.445)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,548.0000	1,525.0000	(1.486)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	152.0000	151.0000	(0.658)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	290.0000	289.0000	(0.345)	0	0	0
18/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
18/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,246.0000	1,224.0000	(1.766)	0	0	0
18/05/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	428.0000	429.0000	0.234	0	0	0
18/05/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,186.0000	2,162.0000	(1.098)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,080.0000	1,057.0000	(2.130)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	142.0000	141.0000	(0.704)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	194.0000	193.0000	(0.515)	0	0	0
18/05/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	6,632.0000	6,610.0000	(0.332)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,772.0000	1,748.0000	(1.354)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	250.0000	249.0000	(0.400)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	233.0000	232.0000	(0.429)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,080.0000	1,057.0000	(2.130)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	558.0000	536.0000	(3.943)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	225.0000	224.0000	(0.444)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	169.0000	167.0000	(1.183)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	2,326.0000	2,302.0000	(1.032)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	250.0000	249.0000	(0.400)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	142.0000	141.0000	(0.704)	0	0	1,000
18/05/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,592.0000	1,569.0000	(1.445)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,039.0000	1,016.0000	(2.214)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,093.0000	2,069.0000	(1.147)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,039.0000	1,016.0000	(2.214)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	259.0000	259.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	147.0000	146.0000	(0.680)	0	0	0
18/05/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	731.0000	708.0000	(3.146)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	767.0000	745.0000	(2.868)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,121.0000	1,098.0000	(2.052)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	279.0000	279.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	259.0000	259.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,460.0000	1,437.0000	(1.575)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,139.0000	2,116.0000	(1.075)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.20	Put	Currency Future	3,476.0000	3,453.0000	(0.662)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	959.0000	936.0000	(2.398)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	338.0000	337.0000	(0.296)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	181.0000	180.0000	(0.552)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	14.0000	14.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,121.0000	1,098.0000	(2.052)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,204.0000	1,181.0000	(1.910)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,726.0000	1,703.0000	(1.333)	0	0	0
18/05/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	4,944.0000	4,921.0000	(0.465)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,374.0000	1,351.0000	(1.674)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,427.0000	3,404.0000	(0.671)	0	0	0
18/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	365.0000	365.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	76.0000	68.0000	(10.526)	0	0	0
18/05/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	4,894.0000	4,872.0000	(0.450)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	241.0000	240.0000	(0.415)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	880.0000	858.0000	(2.500)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	695.0000	672.0000	(3.309)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	301.0000	300.0000	(0.332)	0	0	0
18/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	4,071.0000	4,093.0000	0.540	0	0	0
18/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	919.0000	896.0000	(2.503)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	68.0000	60.0000	(11.765)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	591.0000	569.0000	(3.723)	0	0	0
18/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	115.0000	105.0000	(8.696)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	412.0000	412.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,817.0000	1,793.0000	(1.321)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,573.0000	2,595.0000	0.855	0	0	0
18/05/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	2,623.0000	2,644.0000	0.801	0	0	0
18/05/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,671.0000	3,647.0000	(0.654)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,373.0000	2,349.0000	(1.011)	0	0	0
18/05/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	5,621.0000	5,643.0000	0.391	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
18/05/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,504.0000	1,481.0000	(1.529)	0	0	0
18/05/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	6,433.0000	6,411.0000	(0.342)	0	0	0
18/05/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,141.0000	5,119.0000	(0.428)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
18/05/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	8.40	Put	Currency Future	279.0000	262.0000	(6.093)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	175.0000	173.0000	(1.143)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	986.0000	998.0000	1.217	0	0	0
18/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	998.0000	976.0000	(2.204)	0	0	0
18/05/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,467.0000	2,444.0000	(0.932)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	269.0000	268.0000	(0.372)	0	0	0
18/05/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	4,121.0000	4,143.0000	0.534	0	0	0
18/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	695.0000	672.0000	(3.309)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/05/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	6,383.0000	6,361.0000	(0.345)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	365.0000	365.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	525.0000	504.0000	(4.000)	0	0	0
18/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,000.0000	1,977.0000	(1.150)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	1,189.0000	1,203.0000	1.177	0	0	0
18/05/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	625.0000	603.0000	(3.520)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	303.0000	285.0000	(5.941)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	351.0000	351.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,467.0000	2,444.0000	(0.932)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	650.0000	654.0000	0.615	0	0	0
18/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.40	Call	Currency Future	1,407.0000	1,424.0000	1.208	0	0	0
18/05/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	5,371.0000	5,393.0000	0.410	0	0	0
18/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,657.0000	2,634.0000	(0.866)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	2,180.0000	2,201.0000	0.963	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	446.0000	447.0000	0.224	0	0	0
18/05/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,692.0000	1,712.0000	1.182	0	0	0
18/05/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	3,871.0000	3,893.0000	0.568	0	0	0
18/05/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,376.0000	2,397.0000	0.884	0	0	0
18/05/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	395.0000	396.0000	0.253	0	0	0
18/05/2009	\$ / R	2009/09/14	6.90	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.90	Call	Currency Future	1,888.0000	1,908.0000	1.059	0	0	0
18/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,420.0000	2,396.0000	(0.992)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	505.0000	507.0000	0.396	0	0	0
18/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	2,036.0000	2,055.0000	0.933	0	0	0
18/05/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.75	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,515.0000	2,491.0000	(0.954)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	1,545.0000	1,565.0000	1.294	0	0	0
18/05/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	804.0000	782.0000	(2.736)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,504.0000	1,481.0000	(1.529)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	325.0000	325.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	85.0000	76.0000	(10.588)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.75	Call	Currency Future	1,106.0000	1,119.0000	1.175	0	0	0
18/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	175.0000	173.0000	(1.143)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	380.0000	380.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	659.0000	637.0000	(3.338)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	736.0000	744.0000	1.087	0	0	0
18/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,373.0000	2,349.0000	(1.011)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,562.0000	2,538.0000	(0.937)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	216.0000	202.0000	(6.481)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	110.0000	109.0000	(0.909)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.75	Put	Currency Future	3,041.0000	3,018.0000	(0.756)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	624.0000	627.0000	0.481	0	0	0
18/05/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	279.0000	279.0000	-	0	0	0
18/05/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	959.0000	936.0000	(2.398)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,139.0000	2,116.0000	(1.075)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	1,231.0000	1,246.0000	1.219	0	0	0
18/05/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,420.0000	2,396.0000	(0.992)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	838.0000	848.0000	1.193	0	0	0
18/05/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	183.0000	170.0000	(7.104)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.75	Put	Currency Future	4,013.0000	3,990.0000	(0.573)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	2,132.0000	2,152.0000	0.938	0	0	0
18/05/2009	\$ / R	2009/09/14	12.75	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
18/05/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	1,643.0000	1,663.0000	1.217	0	0	0
18/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,374.0000	1,351.0000	(1.674)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,232.0000	2,209.0000	(1.030)	0	0	0
18/05/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	5,571.0000	5,593.0000	0.395	0	0	0
18/05/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
18/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	1,147.0000	1,160.0000	1.133	0	0	0
18/05/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	803.0000	812.0000	1.121	0	0	0
18/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,288.0000	1,266.0000	(1.708)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
18/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	194.0000	193.0000	(0.515)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	167.0000	155.0000	(7.186)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	769.0000	778.0000	1.170	0	0	0
18/05/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	199.0000	185.0000	(7.035)	0	0	0
18/05/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,594.0000	1,614.0000	1.255	0	0	0
18/05/2009	\$ / R	2009/09/14	6.70	Call	Currency Future	2,084.0000	2,103.0000	0.912	0	0	0
18/05/2009	\$ / R	2009/09/14	6.70	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	434.0000	415.0000	(4.378)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	3,964.0000	3,941.0000	(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
18/05/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	2,993.0000	2,969.0000	(0.802)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.60	Put	Currency Future	3,866.0000	3,843.0000	(0.595)	0	0	0
18/05/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
18/05/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	2,897.0000	2,873.0000	(0.828)	0	0	0
18/05/2009	\$ / R	2009/12/14			Currency Future	8.9042	8.9294	0.283	8.9800	8.9200	1,907
18/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	512.0000	512.0000	-	0	0	0
18/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	729.0000	733.0000	0.549	0	0	0
18/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	803.0000	778.0000	(3.113)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	1,091.0000	1,066.0000	(2.291)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	344.0000	342.0000	(0.581)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	198.0000	196.0000	(1.010)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	707.0000	710.0000	0.424	0	0	0
18/05/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	445.0000	445.0000	-	0	0	0
18/05/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,787.0000	1,760.0000	(1.511)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,424.0000	3,397.0000	(0.789)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	752.0000	756.0000	0.532	0	0	0
18/05/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,489.0000	1,463.0000	(1.746)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,585.0000	2,558.0000	(1.044)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	128.0000	127.0000	(0.781)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	610.0000	588.0000	(3.607)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	557.0000	558.0000	0.180	0	0	0
18/05/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	471.0000	470.0000	(0.212)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	327.0000	326.0000	(0.306)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,519.0000	3,492.0000	(0.767)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	3,995.0000	3,968.0000	(0.676)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	498.0000	477.0000	(4.217)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,016.0000	991.0000	(2.461)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	114
18/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	471.0000	451.0000	(4.246)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	553.0000	531.0000	(3.978)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	484.0000	484.0000	-	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
18/05/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	907.0000	882.0000	(2.756)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,573.0000	1,546.0000	(1.716)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,959.0000	1,932.0000	(1.378)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	291.0000	289.0000	(0.687)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,046.0000	2,019.0000	(1.320)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,531.0000	1,504.0000	(1.764)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	497.0000	497.0000	-	0	0	0
18/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,407.0000	1,381.0000	(1.848)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	361.0000	360.0000	(0.277)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	250.0000	248.0000	(0.800)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	335.0000	334.0000	(0.299)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	943.0000	918.0000	(2.651)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	644.0000	646.0000	0.311	0	0	0
18/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,494.0000	2,467.0000	(1.083)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,572.0000	4,545.0000	(0.591)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,338.0000	1,353.0000	1.121	0	0	0
18/05/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	458.0000	457.0000	(0.218)	0	0	1,000
18/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	238.0000	237.0000	(0.420)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,700.0000	1,674.0000	(1.529)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	10,100
18/05/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	155.0000	153.0000	(1.290)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	134.0000	124.0000	(7.463)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	640.0000	617.0000	(3.594)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	1,054.0000	1,028.0000	(2.467)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	283.0000	282.0000	(0.353)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,134.0000	2,107.0000	(1.265)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	305.0000	303.0000	(0.656)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	776.0000	780.0000	0.515	0	0	0
18/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	933.0000	940.0000	0.750	0	0	0
18/05/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	371.0000	369.0000	(0.539)	0	0	10,115
18/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	329.0000	311.0000	(5.471)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	212.0000	210.0000	(0.943)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	68.0000	66.0000	(2.941)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	664.0000	667.0000	0.452	0	0	0
18/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,358.0000	2,331.0000	(1.145)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,448.0000	2,421.0000	(1.103)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,282.0000	4,256.0000	(0.607)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,366.0000	1,340.0000	(1.903)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,743.0000	1,717.0000	(1.492)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	202.0000	201.0000	(0.495)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	263.0000	261.0000	(0.760)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	238.0000	237.0000	(0.420)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	4,863.0000	4,836.0000	(0.555)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	298.0000	296.0000	(0.671)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,669.0000	4,642.0000	(0.578)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,090.0000	2,063.0000	(1.292)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	207.0000	205.0000	(0.966)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	1,186.0000	1,198.0000	1.012	0	0	0
18/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	244.0000	242.0000	(0.820)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,141.0000	3,114.0000	(0.860)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,134.0000	2,107.0000	(1.265)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	9,530
18/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,090.0000	4,063.0000	(0.660)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,585.0000	2,558.0000	(1.044)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,186.0000	4,159.0000	(0.645)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	685.0000	688.0000	0.438	0	0	0
18/05/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	2,954.0000	2,927.0000	(0.914)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	980.0000	954.0000	(2.653)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	380.0000	379.0000	(0.263)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	256.0000	255.0000	(0.391)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,403.0000	2,376.0000	(1.124)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	525.0000	503.0000	(4.190)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	581.0000	559.0000	(3.787)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,326.0000	1,300.0000	(1.961)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,002.0000	1,975.0000	(1.349)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,519.0000	3,492.0000	(0.767)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	3,709.0000	3,682.0000	(0.728)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	512.0000	512.0000	-	0	0	0
18/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	837.0000	813.0000	(2.867)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,001.0000	2,974.0000	(0.900)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,427.0000	4,400.0000	(0.610)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,567.0000	3,540.0000	(0.757)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	525.0000	503.0000	(4.190)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	608.0000	609.0000	0.164	0	0	0
18/05/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,769.0000	2,742.0000	(0.975)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	640.0000	617.0000	(3.594)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	1,085.0000	1,095.0000	0.922	0	0	0
18/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	907.0000	882.0000	(2.756)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,829.0000	1,802.0000	(1.476)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	729.0000	733.0000	0.549	0	0	0
18/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	541.0000	542.0000	0.185	0	0	0
18/05/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	217.0000	215.0000	(0.922)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	231.0000	216.0000	(6.494)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,585.0000	1,603.0000	1.136	0	0	0
18/05/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,861.0000	2,834.0000	(0.944)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	352.0000	351.0000	(0.284)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	644.0000	646.0000	0.311	0	0	0
18/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	526.0000	527.0000	0.190	0	0	0
18/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	212.0000	210.0000	(0.943)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,621.0000	4,594.0000	(0.584)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,986.0000	2,009.0000	1.158	0	0	0
18/05/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	166.0000	164.0000	(1.205)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,908.0000	2,881.0000	(0.928)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	80.0000	74.0000	(7.500)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,448.0000	1,422.0000	(1.796)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	162.0000	160.0000	(1.235)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	145.0000	134.0000	(7.586)	0	0	0
18/05/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	5,354.0000	5,379.0000	0.467	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,358.0000	2,331.0000	(1.145)	0	0	0
18/05/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	703.0000	680.0000	(3.272)	0	0	0
18/05/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	905.0000	912.0000	0.773	0	0	0
18/05/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	269.0000	268.0000	(0.372)	0	0	9,530
18/05/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	872.0000	847.0000	(2.867)	0	0	0
18/05/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	173.0000	171.0000	(1.156)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
18/05/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,286.0000	1,260.0000	(2.022)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,042.0000	4,016.0000	(0.643)	0	0	0
18/05/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	75.0000	73.0000	(2.667)	0	0	0
18/05/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	471.0000	470.0000	(0.212)	0	0	0
18/05/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,313.0000	2,286.0000	(1.167)	0	0	0
18/05/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	335.0000	334.0000	(0.299)	0	0	0
18/05/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,915.0000	1,888.0000	(1.410)	0	0	0
18/05/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
18/05/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
18/05/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	1,053.0000	1,063.0000	0.950	0	0	0
18/05/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	169.0000	156.0000	(7.692)	0	0	0
18/05/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,016.0000	991.0000	(2.461)	0	0	0
18/05/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,531.0000	1,504.0000	(1.764)	0	0	0
18/05/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
18/05/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	1,223.0000	1,236.0000	1.063	0	0	0
18/05/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,961.0000	4,934.0000	(0.544)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,138.0000	4,111.0000	(0.652)	0	0	0
18/05/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
18/05/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	351.0000	332.0000	(5.413)	0	0	0
18/05/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	276.0000	275.0000	(0.362)	0	0	0
18/05/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	227.0000	225.0000	(0.881)	0	0	0
18/05/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	4,718.0000	4,691.0000	(0.572)	0	0	0
18/05/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
18/05/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,223.0000	2,196.0000	(1.215)	0	0	0
18/05/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	249.0000	233.0000	(6.426)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,377.0000	3,350.0000	(0.800)	0	0	0
18/05/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	390.0000	389.0000	(0.256)	0	0	0

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18/05/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,872.0000	1,845.0000	(1.442)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	1,671.0000	1,691.0000	1.197	0	0	0
18/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	991.0000	1,000.0000	0.908	0	0	0
18/05/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	152.0000	150.0000	(1.316)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	124.0000	114.0000	(8.065)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,326.0000	1,300.0000	(1.961)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	800.0000	805.0000	0.625	0	0	0
18/05/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	1,378.0000	1,394.0000	1.161	0	0	0
18/05/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	312.0000	310.0000	(0.641)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,047.0000	3,021.0000	(0.853)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	287.0000	270.0000	(5.923)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	962.0000	970.0000	0.832	0	0	0
18/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	319.0000	318.0000	(0.313)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	134.0000	124.0000	(7.463)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	182.0000	169.0000	(7.143)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	307.0000	290.0000	(5.537)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	1,085.0000	1,095.0000	0.922	0	0	0
18/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	573.0000	574.0000	0.175	0	0	0
18/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	664.0000	667.0000	0.452	0	0	0
18/05/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	380.0000	379.0000	(0.263)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,058.0000	5,031.0000	(0.534)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	3,995.0000	3,968.0000	(0.676)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	610.0000	588.0000	(3.607)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,524.0000	4,497.0000	(0.597)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,759.0000	1,780.0000	1.194	0	0	0
18/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
18/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,205.0000	5,178.0000	(0.519)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	2,376.0000	2,399.0000	0.968	0	0	0
18/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,614.0000	3,588.0000	(0.719)	0	0	0
18/05/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,615.0000	1,588.0000	(1.672)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	776.0000	780.0000	0.515	0	0	0
18/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,338.0000	1,353.0000	1.121	0	0	0
18/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,042.0000	4,016.0000	(0.643)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	471.0000	451.0000	(4.246)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,379.0000	4,352.0000	(0.617)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,094.0000	3,067.0000	(0.873)	0	0	0
18/05/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	2,033.0000	2,056.0000	1.131	0	0	0
18/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,539.0000	2,512.0000	(1.063)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,567.0000	3,540.0000	(0.757)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,152.0000	1,163.0000	0.955	0	0	0
18/05/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,680.0000	6,653.0000	(0.404)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	3,899.0000	3,872.0000	(0.692)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	194.0000	192.0000	(1.031)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	145.0000	134.0000	(7.586)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,986.0000	2,009.0000	1.158	0	0	0
18/05/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	73.0000	67.0000	(8.219)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	4,912.0000	4,885.0000	(0.550)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	148.0000	147.0000	(0.676)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,658.0000	1,631.0000	(1.628)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,627.0000	1,647.0000	1.229	0	0	0
18/05/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,141.0000	3,114.0000	(0.860)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	97.0000	95.0000	(2.062)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,299.0000	1,314.0000	1.155	0	0	0
18/05/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	197.0000	184.0000	(6.599)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	3,235.0000	3,208.0000	(0.835)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,908.0000	2,881.0000	(0.928)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	671.0000	648.0000	(3.428)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	139.0000	138.0000	(0.719)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	400.0000	399.0000	(0.250)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	162.0000	160.0000	(1.235)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	2,131.0000	2,154.0000	1.079	0	0	0
18/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	446.0000	425.0000	(4.709)	0	0	0
18/05/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,859.0000	3,884.0000	0.648	0	0	0
18/05/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	185.0000	183.0000	(1.081)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,246.0000	1,220.0000	(2.087)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,631.0000	2,604.0000	(1.026)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	446.0000	425.0000	(4.709)	0	0	0
18/05/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,533.0000	6,506.0000	(0.413)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	626.0000	627.0000	0.160	0	0	0
18/05/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	222.0000	220.0000	(0.901)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	351.0000	332.0000	(5.413)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	169.0000	168.0000	(0.592)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	905.0000	912.0000	0.773	0	0	0
18/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,815.0000	2,788.0000	(0.959)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	671.0000	648.0000	(3.428)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	2,268.0000	2,241.0000	(1.190)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,299.0000	1,314.0000	1.155	0	0	0
18/05/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	214.0000	199.0000	(7.009)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	233.0000	231.0000	(0.858)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,329.0000	3,303.0000	(0.781)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	397.0000	377.0000	(5.038)	0	0	0
18/05/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	142.0000	141.0000	(0.704)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	769.0000	745.0000	(3.121)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	800.0000	805.0000	0.625	0	0	0
18/05/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	851.0000	857.0000	0.705	0	0	0
18/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	541.0000	542.0000	0.185	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,179.0000	2,152.0000	(1.239)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,152.0000	1,163.0000	0.955	0	0	0
18/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	169.0000	168.0000	(0.592)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	231.0000	216.0000	(6.494)	0	0	0
18/05/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	837.0000	813.0000	(2.867)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	626.0000	627.0000	0.160	0	0	0
18/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	3,017.0000	3,041.0000	0.795	0	0	0
18/05/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,756.0000	3,730.0000	(0.692)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	197.0000	184.0000	(6.599)	0	0	0
18/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/05/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	1,118.0000	1,129.0000	0.984	0	0	0
18/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,815.0000	2,788.0000	(0.959)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	134.0000	124.0000	(7.463)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	105.0000	96.0000	(8.571)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,282.0000	4,256.0000	(0.607)	0	0	0
18/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,234.0000	4,207.0000	(0.638)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,459.0000	1,476.0000	1.165	0	0	0
18/05/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	421.0000	401.0000	(4.751)	0	0	0
18/05/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,156.0000	5,129.0000	(0.524)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	108.0000	107.0000	(0.926)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,677.0000	2,650.0000	(1.009)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	114.0000	105.0000	(7.895)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	181.0000	179.0000	(1.105)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,418.0000	1,434.0000	1.128	0	0	0
18/05/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	3,804.0000	3,777.0000	(0.710)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,852.0000	3,825.0000	(0.701)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,524.0000	4,497.0000	(0.597)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	825.0000	830.0000	0.606	0	0	0
18/05/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	1,022.0000	1,031.0000	0.881	0	0	0
18/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	4,008.0000	4,033.0000	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
18/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	106.0000	104.0000	(1.887)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,188.0000	3,161.0000	(0.847)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	685.0000	688.0000	0.438	0	0	0
18/05/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,915.0000	1,888.0000	(1.410)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	152.0000	150.0000	(1.316)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	268.0000	251.0000	(6.343)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,573.0000	1,546.0000	(1.716)	0	0	0
18/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,715.0000	1,735.0000	1.166	0	0	0
18/05/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	4,766.0000	4,739.0000	(0.567)	0	0	0
18/05/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	2,082.0000	2,105.0000	1.105	0	0	0
18/05/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	61.0000	56.0000	(8.197)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	327.0000	326.0000	(0.306)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	752.0000	756.0000	0.532	0	0	0
18/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,047.0000	3,021.0000	(0.853)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	498.0000	477.0000	(4.217)	0	0	0
18/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	581.0000	559.0000	(3.787)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	148.0000	147.0000	(0.676)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,852.0000	3,825.0000	(0.701)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	269.0000	268.0000	(0.372)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	319.0000	318.0000	(0.313)	0	0	0
18/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,094.0000	3,067.0000	(0.873)	0	0	0
18/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
18/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,615.0000	1,588.0000	(1.672)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
18/05/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	5,744.0000	5,717.0000	(0.470)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	434.0000	433.0000	(0.230)	0	0	0
18/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,662.0000	3,635.0000	(0.737)	0	0	0
18/05/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,384.0000	6,358.0000	(0.407)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	411.0000	410.0000	(0.243)	0	0	0
18/05/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	769.0000	745.0000	(3.121)	0	0	0
18/05/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,815.0000	4,788.0000	(0.561)	0	0	0
18/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	573.0000	574.0000	0.175	0	0	0
18/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	2,180.0000	2,203.0000	1.055	0	0	0
18/05/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,207.0000	1,181.0000	(2.154)	0	0	0
18/05/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	933.0000	940.0000	0.750	0	0	0
18/05/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
18/05/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,129.0000	1,104.0000	(2.214)	0	0	0
18/05/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,472.0000	3,445.0000	(0.778)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,329.0000	3,303.0000	(0.781)	0	0	0
18/05/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	373.0000	354.0000	(5.094)	0	0	0
18/05/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	134.0000	132.0000	(1.493)	0	0	0
18/05/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,338.0000	1,353.0000	1.121	0	0	0
18/05/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	877.0000	884.0000	0.798	0	0	0
18/05/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
18/05/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
18/05/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,940.0000	1,962.0000	1.134	0	0	0
18/05/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,475.0000	4,448.0000	(0.603)	0	0	0
18/05/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
18/05/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/05/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	2,918.0000	2,942.0000	0.822	0	0	0
18/05/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	991.0000	1,000.0000	0.908	0	0	0
18/05/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
18/05/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	329.0000	311.0000	(5.471)	0	0	0
18/05/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	1,261.0000	1,274.0000	1.031	0	0	0
18/05/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,909.0000	3,933.0000	0.614	0	0	0
18/05/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	287.0000	270.0000	(5.923)	0	0	0
18/05/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	157.0000	145.0000	(7.643)	0	0	0
18/05/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
18/05/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	4,107.0000	4,132.0000	0.609	0	0	0
18/05/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,604.0000	5,629.0000	0.446	0	0	0
18/05/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,434.0000	6,407.0000	(0.420)	0	0	0
18/05/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	3,165.0000	3,189.0000	0.758	0	0	0
18/05/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,286.0000	6,259.0000	(0.430)	0	0	0
18/05/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,622.0000	2,645.0000	0.877	0	0	0
18/05/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	3,066.0000	3,090.0000	0.783	0	0	0
18/05/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/05/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	4,058.0000	4,082.0000	0.591	0	0	0
18/05/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
18/05/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/05/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	6,483.0000	6,456.0000	(0.416)	0	0	0
18/05/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	3,115.0000	3,139.0000	0.770	0	0	0
18/05/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	4,157.0000	4,182.0000	0.601	0	0	0
18/05/2009	\$ / R	2010/03/15			Currency Future	9.0379	9.0657	0.308	0.0000	0.0000	0
18/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	590.0000	589.0000	(0.169)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,478.0000	2,448.0000	(1.211)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,130.0000	2,101.0000	(1.362)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	777.0000	779.0000	0.257	0	0	0
18/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,216.0000	2,186.0000	(1.354)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	789.0000	763.0000	(3.295)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	660.0000	660.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,022.0000	995.0000	(2.642)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	368.0000	366.0000	(0.543)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	354.0000	352.0000	(0.565)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	487.0000	486.0000	(0.205)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	315.0000	313.0000	(0.635)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,130.0000	2,101.0000	(1.362)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	267.0000	265.0000	(0.749)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,745.0000	2,715.0000	(1.093)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,549.0000	1,520.0000	(1.872)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	477.0000	476.0000	(0.210)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,346.0000	2,316.0000	(1.279)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,655.0000	2,625.0000	(1.130)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	855.0000	858.0000	0.351	0	0	0
18/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	603.0000	603.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	667.0000	642.0000	(3.748)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	340.0000	338.0000	(0.588)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,045.0000	2,016.0000	(1.418)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,303.0000	2,273.0000	(1.303)	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
18/05/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	383.0000	382.0000	(0.261)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	886.0000	859.0000	(3.047)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	293.0000	291.0000	(0.683)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	2,880.0000	2,850.0000	(1.042)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	617.0000	617.0000	-	0	0	0
18/05/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,589.0000	1,560.0000	(1.825)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	334.0000	332.0000	(0.599)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	853.0000	827.0000	(3.048)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	449.0000	448.0000	(0.223)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,835.0000	2,805.0000	(1.058)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,711.0000	1,682.0000	(1.695)	0	0	0
18/05/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,792.0000	4,763.0000	(0.605)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,129.0000	1,101.0000	(2.480)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	283.0000	281.0000	(0.707)	0	0	0
18/05/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	697.0000	672.0000	(3.587)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	741.0000	742.0000	0.135	0	0	16,483
18/05/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,877.0000	1,848.0000	(1.545)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	273.0000	270.0000	(1.099)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	328.0000	326.0000	(0.610)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,835.0000	2,805.0000	(1.058)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	835.0000	837.0000	0.240	0	0	0
18/05/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	2,790.0000	2,760.0000	(1.075)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	273.0000	270.0000	(1.099)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	278.0000	276.0000	(0.719)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	310.0000	308.0000	(0.645)	0	0	0
18/05/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,556.0000	4,527.0000	(0.637)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	415.0000	414.0000	(0.241)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,522.0000	2,492.0000	(1.190)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	288.0000	286.0000	(0.694)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	609.0000	585.0000	(3.941)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	408.0000	406.0000	(0.490)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	577.0000	577.0000	-	0	0	0
18/05/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,920.0000	1,890.0000	(1.563)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,700.0000	2,670.0000	(1.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	262.0000	260.0000	(0.763)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	631.0000	631.0000	-	0	0	0
18/05/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,346.0000	2,316.0000	(1.279)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,239.0000	1,211.0000	(2.260)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,093.0000	1,065.0000	(2.562)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	2,970.0000	2,940.0000	(1.010)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	253.0000	251.0000	(0.791)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	919.0000	892.0000	(2.938)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	897.0000	901.0000	0.446	0	0	0
18/05/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	368.0000	366.0000	(0.543)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,925.0000	2,895.0000	(1.026)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,259.0000	2,229.0000	(1.328)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	258.0000	255.0000	(1.163)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,015.0000	2,985.0000	(0.995)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	707.0000	708.0000	0.141	0	0	0
18/05/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	727.0000	702.0000	(3.439)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,165.0000	1,137.0000	(2.403)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	347.0000	345.0000	(0.576)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	815.0000	817.0000	0.245	0	0	0
18/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	334.0000	332.0000	(0.599)	0	0	16,483
18/05/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	328.0000	326.0000	(0.610)	0	0	0
18/05/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,027.0000	4,998.0000	(0.577)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	423.0000	422.0000	(0.236)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,611.0000	2,581.0000	(1.149)	0	0	0
18/05/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
18/05/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
18/05/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,699.0000	4,669.0000	(0.638)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,202.0000	1,174.0000	(2.329)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	298.0000	296.0000	(0.671)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,315.0000	1,286.0000	(2.205)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	244.0000	241.0000	(1.230)	0	0	0
18/05/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
18/05/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,034.0000	4,004.0000	(0.744)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,202.0000	1,174.0000	(2.329)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,430.0000	1,402.0000	(1.958)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	289.0000	287.0000	(0.692)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	552.0000	552.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,266.0000	1,276.0000	0.790	0	0	0
18/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,655.0000	2,625.0000	(1.130)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,014.0000	1,020.0000	0.592	0	0	0
18/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	590.0000	589.0000	(0.169)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	518.0000	517.0000	(0.193)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	518.0000	517.0000	(0.193)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,390.0000	2,360.0000	(1.255)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	304.0000	302.0000	(0.658)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	204.0000	202.0000	(0.980)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	293.0000	291.0000	(0.683)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,430.0000	1,402.0000	(1.958)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,836.0000	1,806.0000	(1.634)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,691.0000	2,661.0000	(1.115)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	248.0000	246.0000	(0.806)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	278.0000	261.0000	(6.115)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	408.0000	406.0000	(0.490)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,961.0000	1,932.0000	(1.479)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,566.0000	3,536.0000	(0.841)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,353.0000	1,324.0000	(2.143)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	391.0000	390.0000	(0.256)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	297.0000	279.0000	(6.061)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	691.0000	692.0000	0.145	0	0	0
18/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	399.0000	398.0000	(0.251)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,566.0000	2,536.0000	(1.169)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	361.0000	359.0000	(0.554)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,920.0000	1,890.0000	(1.563)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	1,235.0000	1,245.0000	0.810	0	0	0
18/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,434.0000	2,404.0000	(1.233)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	263.0000	246.0000	(6.464)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,060.0000	3,030.0000	(0.980)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	541.0000	540.0000	(0.185)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,470.0000	1,441.0000	(1.973)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,961.0000	1,932.0000	(1.479)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	298.0000	296.0000	(0.671)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	118.0000	116.0000	(1.695)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,613.0000	3,583.0000	(0.830)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,003.0000	1,974.0000	(1.448)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	507.0000	506.0000	(0.197)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	321.0000	319.0000	(0.623)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	4,980.0000	4,950.0000	(0.602)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,216.0000	2,186.0000	(1.354)	0	0	0
18/05/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	5,388.0000	5,416.0000	0.520	0	0	0
18/05/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,301.0000	1,312.0000	0.846	0	0	0
18/05/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,652.0000	4,622.0000	(0.645)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	354.0000	352.0000	(0.565)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	497.0000	496.0000	(0.201)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	376.0000	374.0000	(0.532)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,611.0000	2,581.0000	(1.149)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	552.0000	552.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	140.0000	138.0000	(1.429)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,461.0000	4,431.0000	(0.672)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	645.0000	645.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	988.0000	960.0000	(2.834)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,509.0000	1,480.0000	(1.922)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,173.0000	2,143.0000	(1.381)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	476.0000	454.0000	(4.622)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,057.0000	1,030.0000	(2.554)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	215.0000	213.0000	(0.930)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,391.0000	1,363.0000	(2.013)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,088.0000	2,058.0000	(1.437)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	724.0000	725.0000	0.138	0	0	0
18/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	467.0000	466.0000	(0.214)	0	0	0
18/05/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	5,216.0000	5,187.0000	(0.556)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,318.0000	4,288.0000	(0.695)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,629.0000	1,600.0000	(1.780)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	953.0000	926.0000	(2.833)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,427.0000	3,397.0000	(0.875)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,315.0000	1,286.0000	(2.205)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	815.0000	817.0000	0.245	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,129.0000	4,099.0000	(0.727)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,566.0000	2,536.0000	(1.169)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	727.0000	702.0000	(3.439)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	166.0000	165.0000	(0.602)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	304.0000	302.0000	(0.658)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	391.0000	390.0000	(0.256)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	1,794.0000	1,765.0000	(1.616)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,520.0000	3,490.0000	(0.852)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,015.0000	2,985.0000	(0.995)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,434.0000	2,404.0000	(1.233)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	965.0000	970.0000	0.518	0	0	0
18/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	675.0000	676.0000	0.148	0	0	0
18/05/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	211.0000	209.0000	(0.948)	0	0	27,539
18/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	253.0000	251.0000	(0.791)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	321.0000	319.0000	(0.623)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	527.0000	505.0000	(4.175)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,473.0000	3,443.0000	(0.864)	0	0	0
18/05/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	104.0000	103.0000	(0.962)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	565.0000	564.0000	(0.177)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,003.0000	1,974.0000	(1.448)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	432.0000	430.0000	(0.463)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	541.0000	540.0000	(0.185)	0	0	27,539
18/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	208.0000	206.0000	(0.962)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	3,243.0000	3,213.0000	(0.925)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,560.0000	1,575.0000	0.962	0	0	0
18/05/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,277.0000	1,248.0000	(2.271)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,366.0000	4,336.0000	(0.687)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	197.0000	195.0000	(1.015)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	141.0000	130.0000	(7.801)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,589.0000	1,560.0000	(1.825)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	231.0000	229.0000	(0.866)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	172.0000	160.0000	(6.977)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	156.0000	154.0000	(1.282)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,711.0000	1,682.0000	(1.695)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	529.0000	528.0000	(0.189)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	477.0000	476.0000	(0.210)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,844.0000	1,863.0000	1.030	0	0	0
18/05/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,659.0000	3,630.0000	(0.793)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,353.0000	1,324.0000	(2.143)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	759.0000	760.0000	0.132	0	0	0
18/05/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	361.0000	359.0000	(0.554)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	645.0000	645.0000	-	0	0	0
18/05/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	796.0000	798.0000	0.251	0	0	0
18/05/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,271.0000	4,241.0000	(0.702)	0	0	0
18/05/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,949.0000	3,976.0000	0.684	0	0	0
18/05/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	107.0000	97.0000	(9.346)	0	0	0
18/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	208.0000	206.0000	(0.962)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	724.0000	725.0000	0.138	0	0	0
18/05/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,520.0000	3,490.0000	(0.852)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	989.0000	995.0000	0.607	0	0	0
18/05/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,679.0000	1,696.0000	1.013	0	0	0
18/05/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	821.0000	795.0000	(3.167)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	399.0000	398.0000	(0.251)	0	0	0
18/05/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,057.0000	1,030.0000	(2.554)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	451.0000	430.0000	(4.656)	0	0	0
18/05/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	248.0000	246.0000	(0.806)	0	0	0
18/05/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	497.0000	496.0000	(0.201)	0	0	0
18/05/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	175.0000	173.0000	(1.143)	0	0	0
18/05/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,964.0000	2,989.0000	0.843	0	0	0
18/05/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,173.0000	2,143.0000	(1.381)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,151.0000	3,121.0000	(0.952)	0	0	0
18/05/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	3,987.0000	3,957.0000	(0.752)	0	0	0
18/05/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	78.0000	71.0000	(8.974)	0	0	0
18/05/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	239.0000	237.0000	(0.837)	0	0	0
18/05/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,638.0000	5,666.0000	0.497	0	0	0
18/05/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,060.0000	3,030.0000	(0.980)	0	0	0
18/05/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,418.0000	6,389.0000	(0.452)	0	0	0
18/05/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	1,039.0000	1,046.0000	0.674	0	0	0
18/05/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	36.0000	33.0000	(8.333)	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
18/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,509.0000	1,480.0000	(1.922)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	4,081.0000	4,052.0000	(0.711)	0	0	0
18/05/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	4,146.0000	4,173.0000	0.651	0	0	0
18/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,106.0000	3,076.0000	(0.966)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,372.0000	1,384.0000	0.875	0	0	0
18/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	458.0000	457.0000	(0.218)	0	0	0
18/05/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/05/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	6,661.0000	6,632.0000	(0.435)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	317.0000	299.0000	(5.678)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	234.0000	219.0000	(6.410)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,670.0000	1,641.0000	(1.737)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	159.0000	157.0000	(1.258)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	2,674.0000	2,699.0000	0.935	0	0	0
18/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	3,799.0000	3,770.0000	(0.763)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	501.0000	479.0000	(4.391)	0	0	0
18/05/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
18/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,239.0000	1,211.0000	(2.260)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	449.0000	448.0000	(0.223)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	577.0000	577.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,752.0000	1,723.0000	(1.655)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	1,205.0000	1,214.0000	0.747	0	0	0
18/05/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	758.0000	732.0000	(3.430)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	440.0000	439.0000	(0.227)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	201.0000	199.0000	(0.995)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	169.0000	167.0000	(1.183)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	151.0000	139.0000	(7.947)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	675.0000	676.0000	0.148	0	0	0
18/05/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,639.0000	1,655.0000	0.976	0	0	0
18/05/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,745.0000	4,716.0000	(0.611)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	440.0000	439.0000	(0.227)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,752.0000	1,723.0000	(1.655)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	638.0000	614.0000	(3.762)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,336.0000	1,348.0000	0.898	0	0	0
18/05/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	194.0000	192.0000	(1.031)	0	0	0
18/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,390.0000	2,360.0000	(1.255)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	146.0000	145.0000	(0.685)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,413.0000	4,384.0000	(0.657)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	3,706.0000	3,676.0000	(0.809)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,600.0000	1,615.0000	0.938	0	0	0
18/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,509.0000	4,479.0000	(0.665)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	988.0000	960.0000	(2.834)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	162.0000	149.0000	(8.025)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	227.0000	224.0000	(1.322)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	876.0000	879.0000	0.342	0	0	0
18/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	821.0000	795.0000	(3.167)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	161.0000	159.0000	(1.242)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	759.0000	760.0000	0.132	0	0	0
18/05/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	151.0000	149.0000	(1.325)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
18/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,074.0000	5,045.0000	(0.572)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,289.0000	3,259.0000	(0.912)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	603.0000	603.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	886.0000	859.0000	(3.047)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	248.0000	232.0000	(6.452)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,223.0000	4,194.0000	(0.687)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	235.0000	233.0000	(0.851)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	62.0000	56.0000	(9.677)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	467.0000	466.0000	(0.214)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,629.0000	1,600.0000	(1.780)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	184.0000	182.0000	(1.087)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,165.0000	1,137.0000	(2.403)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	3,846.0000	3,817.0000	(0.754)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	4,886.0000	4,856.0000	(0.614)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	2,200.0000	2,222.0000	1.000	0	0	0
18/05/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	2,016.0000	2,037.0000	1.042	0	0	0
18/05/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
18/05/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,604.0000	4,575.0000	(0.630)	0	0	0
18/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,999.0000	4,026.0000	0.675	0	0	0
18/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	487.0000	486.0000	(0.205)	0	0	0
18/05/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	381.0000	361.0000	(5.249)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	691.0000	692.0000	0.145	0	0	0
18/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,197.0000	3,167.0000	(0.938)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	221.0000	206.0000	(6.787)	0	0	0
18/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,549.0000	1,520.0000	(1.872)	0	0	0
18/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	953.0000	926.0000	(2.833)	0	0	0
18/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	187.0000	185.0000	(1.070)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	3,012.0000	3,038.0000	0.863	0	0	0
18/05/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	1,409.0000	1,422.0000	0.923	0	0	0
18/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	3,159.0000	3,186.0000	0.855	0	0	0
18/05/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/05/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	59.0000	53.0000	(10.169)	0	0	0
18/05/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	2,153.0000	2,175.0000	1.022	0	0	0
18/05/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	1,119.0000	1,127.0000	0.715	0	0	0
18/05/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,900.0000	3,927.0000	0.692	0	0	0
18/05/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	2,435.0000	2,459.0000	0.986	0	0	0
18/05/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	2,060.0000	2,081.0000	1.019	0	0	0
18/05/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	2,247.0000	2,269.0000	0.979	0	0	0
18/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	4,195.0000	4,222.0000	0.644	0	0	0
18/05/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/05/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	3,209.0000	3,235.0000	0.810	0	0	0
18/05/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
18/05/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	3,110.0000	3,136.0000	0.836	0	0	0
18/05/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
18/05/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/05/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	4,096.0000	4,124.0000	0.684	0	0	0
18/05/2009	\$ / R	2010/06/14			Currency Future	9.1652	9.1951	0.326	0.0000	0.0000	0
18/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,793.0000	1,769.0000	(1.339)	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
18/05/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	701.0000	683.0000	(2.568)	0	0	0
18/05/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	1,016.0000	1,028.0000	1.181	0	0	0
18/05/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	900.0000	911.0000	1.222	0	0	21,978
18/05/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	882.0000	893.0000	1.247	0	0	0
18/05/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	885.0000	866.0000	(2.147)	0	0	0
18/05/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,073.0000	3,046.0000	(0.879)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	558.0000	565.0000	1.254	0	0	0
18/05/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	751.0000	761.0000	1.332	0	0	0
18/05/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,221.0000	1,201.0000	(1.638)	0	0	0
18/05/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	338.0000	342.0000	1.183	0	0	21,978
18/05/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,186.0000	1,165.0000	(1.771)	0	0	0
18/05/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	760.0000	742.0000	(2.368)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	822.0000	803.0000	(2.311)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,116.0000	1,096.0000	(1.792)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	937.0000	948.0000	1.174	0	0	0
18/05/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	737.0000	746.0000	1.221	0	0	0
18/05/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	722.0000	731.0000	1.247	0	0	0
18/05/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,634.0000	1,611.0000	(1.408)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	633.0000	640.0000	1.106	0	0	0
18/05/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	781.0000	791.0000	1.280	0	0	0
18/05/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,518.0000	1,495.0000	(1.515)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	791.0000	772.0000	(2.402)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,257.0000	1,236.0000	(1.671)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	853.0000	834.0000	(2.227)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,048.0000	1,028.0000	(1.908)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	709.0000	717.0000	1.128	0	0	0
18/05/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	919.0000	929.0000	1.088	0	0	0
18/05/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	956.0000	967.0000	1.151	0	0	0
18/05/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,293.0000	1,272.0000	(1.624)	0	0	0
18/05/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	975.0000	987.0000	1.231	0	0	0
18/05/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	917.0000	898.0000	(2.072)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,151.0000	1,131.0000	(1.738)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	599.0000	606.0000	1.169	0	0	0
18/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	813.0000	824.0000	1.353	0	0	0
18/05/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,336.0000	1,352.0000	1.198	0	0	0
18/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	797.0000	807.0000	1.255	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,386.0000	3,359.0000	(0.797)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	578.0000	585.0000	1.211	0	0	0
18/05/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,556.0000	1,534.0000	(1.414)	0	0	0
18/05/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,647.0000	1,669.0000	1.336	0	0	0
18/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,048.0000	1,028.0000	(1.908)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	766.0000	776.0000	1.305	0	0	0
18/05/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	301.0000	304.0000	0.997	0	0	0
18/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	813.0000	824.0000	1.353	0	0	26,596
18/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,082.0000	1,062.0000	(1.848)	0	0	0
18/05/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,296.0000	3,269.0000	(0.819)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	797.0000	807.0000	1.255	0	0	0
18/05/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,015.0000	995.0000	(1.970)	0	0	0
18/05/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	392.0000	378.0000	(3.571)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	1,914.0000	1,891.0000	(1.202)	0	0	0
18/05/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	417.0000	422.0000	1.199	0	0	0
18/05/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	512.0000	518.0000	1.172	0	0	0
18/05/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,502.0000	2,477.0000	(0.999)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,479.0000	1,457.0000	(1.487)	0	0	0
18/05/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	311.0000	314.0000	0.965	0	0	26,596
18/05/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	621.0000	629.0000	1.288	0	0	0
18/05/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	1,997.0000	1,973.0000	(1.202)	0	0	0
18/05/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	1,307.0000	1,323.0000	1.224	0	0	0
18/05/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,404.0000	1,382.0000	(1.567)	0	0	0
18/05/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	3,842.0000	3,815.0000	(0.703)	0	0	0
18/05/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	453.0000	459.0000	1.325	0	0	0
18/05/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	207.0000	200.0000	(3.382)	0	0	0
18/05/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	2,486.0000	2,512.0000	1.046	0	0	0
18/05/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	669.0000	677.0000	1.196	0	0	0
18/05/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	830.0000	840.0000	1.205	0	0	0
18/05/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	71.0000	67.0000	(5.634)	0	0	0
18/05/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	257.0000	260.0000	1.167	0	0	0
18/05/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,722.0000	1,745.0000	1.336	0	0	0
18/05/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	645.0000	652.0000	1.085	0	0	0
18/05/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,933.0000	3,962.0000	0.737	0	0	0
18/05/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,365.0000	1,385.0000	1.465	0	0	0
18/05/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	349.0000	340.0000	(2.579)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,595.0000	1,572.0000	(1.442)	0	0	0
18/05/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	682.0000	690.0000	1.173	0	0	0
18/05/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,237.0000	5,209.0000	(0.535)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	610.0000	617.0000	1.148	0	0	0
18/05/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	6,664.0000	6,636.0000	(0.420)	0	0	0
18/05/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,467.0000	1,488.0000	1.431	0	0	0
18/05/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	1,761.0000	1,783.0000	1.249	0	0	0
18/05/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,717.0000	2,744.0000	0.994	0	0	0
18/05/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	302.0000	293.0000	(2.980)	0	0	0
18/05/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	196.0000	188.0000	(4.082)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	695.0000	704.0000	1.295	0	0	0
18/05/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	847.0000	858.0000	1.299	0	0	0
18/05/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,330.0000	1,309.0000	(1.579)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	982.0000	962.0000	(2.037)	0	0	0
18/05/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
18/05/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	4,178.0000	4,206.0000	0.670	0	0	0
18/05/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/05/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	404.0000	408.0000	0.990	0	0	0
18/05/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,665.0000	5,695.0000	0.530	0	0	0
18/05/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,004.0000	4,977.0000	(0.540)	0	0	0
18/05/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	89.0000	85.0000	(4.494)	0	0	0
18/05/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,713.0000	1,690.0000	(1.343)	0	0	0
18/05/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,367.0000	1,345.0000	(1.609)	0	0	0
18/05/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	3,613.0000	3,586.0000	(0.747)	0	0	0
18/05/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,073.0000	4,045.0000	(0.687)	0	0	0
18/05/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	2,304.0000	2,330.0000	1.128	0	0	0
18/05/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,416.0000	5,445.0000	0.535	0	0	0
18/05/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	287.0000	290.0000	1.045	0	0	0
18/05/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	274.0000	277.0000	1.095	0	0	0
18/05/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,423.0000	6,395.0000	(0.436)	0	0	0
18/05/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	238.0000	240.0000	0.840	0	0	0
18/05/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	152.0000	154.0000	1.316	0	0	0
18/05/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,522.0000	3,495.0000	(0.767)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,659.0000	3,632.0000	(0.738)	0	0	0
18/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
18/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,162.0000	3,135.0000	(0.854)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	588.0000	595.0000	1.190	0	0	0
18/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	278.0000	281.0000	1.079	0	0	0
18/05/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	3,195.0000	3,224.0000	0.908	0	0	0
18/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,288.0000	2,264.0000	(1.049)	0	0	0
18/05/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,442.0000	1,420.0000	(1.526)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	530.0000	536.0000	1.132	0	0	0
18/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	169.0000	172.0000	1.775	0	0	0
18/05/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	2,259.0000	2,285.0000	1.151	0	0	0
18/05/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,367.0000	1,345.0000	(1.609)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	657.0000	665.0000	1.218	0	0	0
18/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,833.0000	1,810.0000	(1.255)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,673.0000	1,650.0000	(1.375)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	568.0000	575.0000	1.232	0	0	0
18/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,752.0000	1,729.0000	(1.313)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,567.0000	3,540.0000	(0.757)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	548.0000	555.0000	1.277	0	0	0
18/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,442.0000	1,420.0000	(1.526)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	283.0000	285.0000	0.707	0	0	0
18/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	657.0000	665.0000	1.218	0	0	0
18/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,752.0000	1,729.0000	(1.313)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,082.0000	1,062.0000	(1.848)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	682.0000	690.0000	1.173	0	0	0
18/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,330.0000	1,309.0000	(1.579)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	306.0000	309.0000	0.980	0	0	0
18/05/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	317.0000	308.0000	(2.839)	0	0	0
18/05/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	219.0000	211.0000	(3.653)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,705.0000	3,677.0000	(0.756)	0	0	0
18/05/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,432.0000	1,453.0000	1.466	0	0	0
18/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,404.0000	1,382.0000	(1.567)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	669.0000	677.0000	1.196	0	0	0
18/05/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,684.0000	1,706.0000	1.306	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	370.0000	357.0000	(3.514)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,341.0000	3,314.0000	(0.808)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	695.0000	704.0000	1.295	0	0	0
18/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	578.0000	585.0000	1.211	0	0	0
18/05/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	424.0000	429.0000	1.179	0	0	0
18/05/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	539.0000	545.0000	1.113	0	0	0
18/05/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	119.0000	113.0000	(5.042)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,713.0000	1,690.0000	(1.343)	0	0	0
18/05/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,459.0000	2,434.0000	(1.017)	0	0	0
18/05/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	94.0000	90.0000	(4.255)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	270.0000	272.0000	0.741	0	0	0
18/05/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,259.0000	4,231.0000	(0.657)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	327.0000	330.0000	0.917	0	0	0
18/05/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	1,874.0000	1,850.0000	(1.281)	0	0	0
18/05/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	224.0000	226.0000	0.893	0	0	0
18/05/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	368.0000	371.0000	0.815	0	0	0
18/05/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	111.0000	107.0000	(3.604)	0	0	0
18/05/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	232.0000	224.0000	(3.448)	0	0	0
18/05/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	2,084.0000	2,108.0000	1.152	0	0	0
18/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	2,126.0000	2,152.0000	1.223	0	0	0
18/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	568.0000	575.0000	1.232	0	0	0
18/05/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	3,000.0000	3,027.0000	0.900	0	0	0
18/05/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
18/05/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	2,853.0000	2,826.0000	(0.946)	0	0	0
18/05/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	766.0000	776.0000	1.305	0	0	0
18/05/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	3,751.0000	3,723.0000	(0.746)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,518.0000	1,495.0000	(1.515)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	949.0000	930.0000	(2.002)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	266.0000	268.0000	0.752	0	0	0
18/05/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	3,244.0000	3,273.0000	0.894	0	0	0
18/05/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
18/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,151.0000	1,131.0000	(1.738)	0	0	0
18/05/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	4,681.0000	4,653.0000	(0.598)	0	0	0
18/05/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,982.0000	4,012.0000	0.753	0	0	0
18/05/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	196.0000	198.0000	1.020	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	344.0000	347.0000	0.872	0	0	0
18/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	633.0000	640.0000	1.106	0	0	0
18/05/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	864.0000	875.0000	1.273	0	0	0
18/05/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	3,048.0000	3,076.0000	0.919	0	0	0
18/05/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	437.0000	423.0000	(3.204)	0	0	0
18/05/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,028.0000	3,002.0000	(0.859)	0	0	0
18/05/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	4,032.0000	4,060.0000	0.694	0	0	0
18/05/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	1,253.0000	1,268.0000	1.197	0	0	0
18/05/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,960.0000	1,983.0000	1.173	0	0	0
18/05/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	145.0000	138.0000	(4.828)	0	0	0
18/05/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,502.0000	1,523.0000	1.398	0	0	0
18/05/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/05/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	287.0000	278.0000	(3.136)	0	0	0
18/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	2,676.0000	2,650.0000	(0.972)	0	0	0
18/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	391.0000	395.0000	1.023	0	0	0
18/05/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
18/05/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	199.0000	201.0000	1.005	0	0	0
18/05/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	105.0000	101.0000	(3.810)	0	0	0
18/05/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,398.0000	1,419.0000	1.502	0	0	0
18/05/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	333.0000	324.0000	(2.703)	0	0	0
18/05/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	521.0000	527.0000	1.152	0	0	0
18/05/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,493.0000	4,465.0000	(0.623)	0	0	0
18/05/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,399.0000	4,371.0000	(0.637)	0	0	0
18/05/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,589.0000	2,563.0000	(1.004)	0	0	0
18/05/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	292.0000	295.0000	1.027	0	0	0
18/05/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	1,955.0000	1,932.0000	(1.176)	0	0	0
18/05/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	214.0000	216.0000	0.935	0	0	0
18/05/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	2,170.0000	2,196.0000	1.198	0	0	0
18/05/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,477.0000	3,450.0000	(0.777)	0	0	0
18/05/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	4,634.0000	4,606.0000	(0.604)	0	0	0
18/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	208.0000	210.0000	0.962	0	0	0
18/05/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	374.0000	377.0000	0.802	0	0	0
18/05/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
18/05/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	4,226.0000	4,255.0000	0.686	0	0	0
18/05/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
18/05/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	3,097.0000	3,125.0000	0.904	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	2,808.0000	2,782.0000	(0.926)	0	0	0
18/05/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	4,080.0000	4,109.0000	0.711	0	0	0
18/05/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/05/2009	£ / R	2009/06/12			Currency Future	13.1673	13.2423	0.570	13.3400	13.2200	18,987
18/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	160.0000	165.0000	3.125	0	0	0
18/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
18/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	779.0000	834.0000	7.060	0	0	0
18/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,633.0000	5,558.0000	(1.331)	0	0	0
18/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,236.0000	2,161.0000	(3.354)	0	0	0
18/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,883.0000	5,808.0000	(1.275)	0	0	0
18/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,684.0000	2,609.0000	(2.794)	0	0	0
18/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	643.0000	573.0000	(10.886)	0	0	0
18/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,187.0000	2,112.0000	(3.429)	0	0	0
18/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,236.0000	2,161.0000	(3.354)	0	0	0
18/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,783.0000	5,708.0000	(1.297)	0	0	0
18/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,983.0000	2,908.0000	(2.514)	0	0	0
18/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
18/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,367.0000	1,293.0000	(5.413)	0	0	0
18/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	480.0000	517.0000	7.708	0	0	0
18/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	113.0000	117.0000	3.540	0	0	0
18/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	181.0000	140.0000	(22.652)	0	0	0
18/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,435.0000	2,360.0000	(3.080)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	683.0000	612.0000	(10.395)	0	0	0
18/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,990.0000	1,915.0000	(3.769)	0	0	0
18/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,133.0000	3,058.0000	(2.394)	0	0	0
18/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,335.0000	2,260.0000	(3.212)	0	0	0
18/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,683.0000	4,608.0000	(1.602)	0	0	0
18/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,843.0000	1,768.0000	(4.069)	0	0	0
18/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	163.0000	124.0000	(23.926)	0	0	0
18/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,485.0000	2,409.0000	(3.058)	0	0	0
18/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,435.0000	2,360.0000	(3.080)	0	0	0
18/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,321.0000	1,247.0000	(5.602)	0	0	0
18/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,634.0000	2,559.0000	(2.847)	0	0	0
18/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	130.0000	97.0000	(25.385)	0	0	0
18/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
18/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
18/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,138.0000	2,062.0000	(3.555)	0	0	0
18/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,783.0000	4,708.0000	(1.568)	0	0	0
18/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,584.0000	2,509.0000	(2.902)	0	0	0
18/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,183.0000	5,108.0000	(1.447)	0	0	0
18/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	621.0000	667.0000	7.407	0	0	0
18/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,275.0000	1,201.0000	(5.804)	0	0	0
18/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,783.0000	2,708.0000	(2.695)	0	0	0
18/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	103.0000	75.0000	(27.184)	0	0	0
18/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	886.0000	817.0000	(7.788)	0	0	0
18/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,717.0000	5,792.0000	1.312	0	0	0
18/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	449.0000	483.0000	7.572	0	0	0
18/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,983.0000	4,908.0000	(1.505)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R 2009/06/12	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
18/05/2009	£ / R 2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,941.0000	1,866.0000	(3.864)	0	0	0
18/05/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,883.0000	2,808.0000	(2.601)	0	0	0
18/05/2009	£ / R 2009/06/12	11.95	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
18/05/2009	£ / R 2009/06/12	18.45	Put	Currency Future	5,283.0000	5,208.0000	(1.420)	0	0	0
18/05/2009	£ / R 2009/06/12	15.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/05/2009	£ / R 2009/06/12	17.25	Put	Currency Future	4,083.0000	4,008.0000	(1.837)	0	0	0
18/05/2009	£ / R 2009/06/12	14.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	11.95	Call	Currency Future	1,230.0000	1,299.0000	5.610	0	0	0
18/05/2009	£ / R 2009/06/12	18.65	Put	Currency Future	5,483.0000	5,408.0000	(1.368)	0	0	0
18/05/2009	£ / R 2009/06/12	15.70	Put	Currency Future	2,534.0000	2,459.0000	(2.960)	0	0	0
18/05/2009	£ / R 2009/06/12	18.25	Put	Currency Future	5,083.0000	5,008.0000	(1.476)	0	0	0
18/05/2009	£ / R 2009/06/12	12.75	Call	Currency Future	548.0000	590.0000	7.664	0	0	0
18/05/2009	£ / R 2009/06/12	13.90	Put	Currency Future	846.0000	775.0000	(8.392)	0	0	0
18/05/2009	£ / R 2009/06/12	15.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.90	Call	Currency Future	113.0000	117.0000	3.540	0	0	0
18/05/2009	£ / R 2009/06/12	18.75	Put	Currency Future	5,583.0000	5,508.0000	(1.343)	0	0	0
18/05/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,507.0000	1,432.0000	(4.977)	0	0	0
18/05/2009	£ / R 2009/06/12	15.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	10.45	Call	Currency Future	2,717.0000	2,792.0000	2.760	0	0	0
18/05/2009	£ / R 2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	15.65	Put	Currency Future	2,485.0000	2,409.0000	(3.058)	0	0	0
18/05/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,460.0000	1,386.0000	(5.068)	0	0	0
18/05/2009	£ / R 2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	17.95	Put	Currency Future	4,783.0000	4,708.0000	(1.568)	0	0	0
18/05/2009	£ / R 2009/06/12	15.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	£ / R 2009/06/12	13.60	Put	Currency Future	604.0000	535.0000	(11.424)	0	0	0
18/05/2009	£ / R 2009/06/12	15.45	Call	Currency Future	3.0000	3.0000	-	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
18/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,433.0000	3,358.0000	(2.185)	0	0	0
18/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,088.0000	2,013.0000	(3.592)	0	0	0
18/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,286.0000	2,211.0000	(3.281)	0	0	0
18/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	62.0000	42.0000	(32.258)	0	0	0
18/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,983.0000	5,908.0000	(1.254)	0	0	0
18/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	54.0000	36.0000	(33.333)	0	0	0
18/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
18/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
18/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,633.0000	3,558.0000	(2.064)	0	0	0
18/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,217.0000	4,292.0000	1.779	0	0	0
18/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,883.0000	4,808.0000	(1.536)	0	0	0
18/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,892.0000	1,817.0000	(3.964)	0	0	0
18/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	247.0000	198.0000	(19.838)	0	0	0
18/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	698.0000	749.0000	7.307	0	0	0
18/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
18/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,767.0000	3,842.0000	1.991	0	0	0
18/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,183.0000	3,108.0000	(2.356)	0	0	0
18/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,433.0000	3,358.0000	(2.185)	0	0	0
18/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,941.0000	1,866.0000	(3.864)	0	0	0
18/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,983.0000	4,908.0000	(1.505)	0	0	0
18/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,053.0000	982.0000	(6.743)	0	0	0
18/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,883.0000	3,808.0000	(1.931)	0	0	0
18/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
18/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	124.0000	125.0000	0.806	0	0	0
18/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,133.0000	3,058.0000	(2.394)	0	0	0
18/05/2009	£ / R	2009/06/12	19.90	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
18/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,683.0000	5,608.0000	(1.320)	0	0	0
18/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,698.0000	1,623.0000	(4.417)	0	0	0
18/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,010.0000	939.0000	(7.030)	0	0	0
18/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	81.0000	57.0000	(29.630)	0	0	0
18/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	806.0000	733.0000	(9.057)	0	0	0
18/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,833.0000	2,758.0000	(2.647)	0	0	0
18/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,267.0000	5,342.0000	1.424	0	0	0
18/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,230.0000	1,156.0000	(6.016)	0	0	0
18/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,983.0000	3,908.0000	(1.883)	0	0	0
18/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,967.0000	3,042.0000	2.528	0	0	0
18/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,233.0000	3,158.0000	(2.320)	0	0	0
18/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,233.0000	5,158.0000	(1.433)	0	0	0
18/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	449.0000	483.0000	7.572	0	0	0
18/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	968.0000	898.0000	(7.231)	0	0	0
18/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,472.0000	1,545.0000	4.959	0	0	0
18/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
18/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	171.0000	178.0000	4.094	0	0	0
18/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	181.0000	140.0000	(22.652)	0	0	0
18/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,733.0000	6,658.0000	(1.114)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,983.0000	2,908.0000	(2.514)	0	0	0
18/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	846.0000	775.0000	(8.392)	0	0	0
18/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,583.0000	3,508.0000	(2.093)	0	0	0
18/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,746.0000	1,671.0000	(4.296)	0	0	0
18/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,467.0000	4,542.0000	1.679	0	0	0
18/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	821.0000	878.0000	6.943	0	0	0
18/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,933.0000	2,858.0000	(2.557)	0	0	0
18/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
18/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	91.0000	65.0000	(28.571)	0	0	0
18/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,650.0000	1,575.0000	(4.545)	0	0	0
18/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	54.0000	36.0000	(33.333)	0	0	0
18/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,783.0000	3,708.0000	(1.983)	0	0	0
18/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,833.0000	2,758.0000	(2.647)	0	0	0
18/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	659.0000	707.0000	7.284	0	0	0
18/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,283.0000	3,208.0000	(2.284)	0	0	0
18/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,483.0000	3,408.0000	(2.153)	0	0	0
18/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	584.0000	628.0000	7.534	0	0	0
18/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	94.0000	99.0000	5.319	0	0	0
18/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,533.0000	3,458.0000	(2.123)	0	0	0
18/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,267.0000	2,342.0000	3.308	0	0	0
18/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,185.0000	1,112.0000	(6.160)	0	0	0
18/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
18/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	71.0000	49.0000	(30.986)	0	0	0
18/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	116.0000	85.0000	(26.724)	0	0	0
18/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	927.0000	857.0000	(7.551)	0	0	0
18/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	391.0000	419.0000	7.161	0	0	0
18/05/2009	£ / R	2009/06/12	9.40	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
18/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,140.0000	1,068.0000	(6.316)	0	0	0
18/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	364.0000	390.0000	7.143	0	0	0
18/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,083.0000	3,008.0000	(2.433)	0	0	0
18/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,983.0000	3,908.0000	(1.883)	0	0	0
18/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,033.0000	2,958.0000	(2.473)	0	0	0
18/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	223.0000	177.0000	(20.628)	0	0	0
18/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,183.0000	3,108.0000	(2.356)	0	0	0
18/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
18/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,187.0000	2,112.0000	(3.429)	0	0	0
18/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	908.0000	968.0000	6.608	0	0	0
18/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,633.0000	3,558.0000	(2.064)	0	0	0
18/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,385.0000	2,310.0000	(3.145)	0	0	0
18/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,483.0000	5,408.0000	(1.368)	0	0	0
18/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
18/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	40.0000	26.0000	(35.000)	0	0	0
18/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,333.0000	4,258.0000	(1.731)	0	0	0
18/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,460.0000	1,386.0000	(5.068)	0	0	0
18/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,734.0000	2,658.0000	(2.780)	0	0	0
18/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	821.0000	878.0000	6.943	0	0	0
18/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,533.0000	3,458.0000	(2.123)	0	0	0
18/05/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,138.0000	2,062.0000	(3.555)	0	0	0
18/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,183.0000	4,108.0000	(1.793)	0	0	0
18/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	738.0000	791.0000	7.182	0	0	0
18/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,033.0000	2,958.0000	(2.473)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,634.0000	2,559.0000	(2.847)	0	0	0
18/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,967.0000	6,042.0000	1.257	0	0	0
18/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,333.0000	3,258.0000	(2.250)	0	0	0
18/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,233.0000	5,158.0000	(1.433)	0	0	0
18/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,883.0000	3,808.0000	(1.931)	0	0	0
18/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
18/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,183.0000	4,108.0000	(1.793)	0	0	0
18/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	146.0000	110.0000	(24.658)	0	0	0
18/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,734.0000	2,658.0000	(2.780)	0	0	0
18/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,283.0000	4,208.0000	(1.751)	0	0	0
18/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,385.0000	2,310.0000	(3.145)	0	0	0
18/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,684.0000	2,609.0000	(2.794)	0	0	0
18/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,833.0000	5,758.0000	(1.286)	0	0	0
18/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,433.0000	4,358.0000	(1.692)	0	0	0
18/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	513.0000	552.0000	7.602	0	0	0
18/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	209.0000	219.0000	4.785	0	0	0
18/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,683.0000	3,608.0000	(2.036)	0	0	0
18/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,096.0000	1,024.0000	(6.569)	0	0	0
18/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,283.0000	3,208.0000	(2.284)	0	0	0
18/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,733.0000	4,658.0000	(1.585)	0	0	0
18/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,990.0000	1,915.0000	(3.769)	0	0	0
18/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
18/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,483.0000	3,408.0000	(2.153)	0	0	0
18/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.80	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
18/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,602.0000	1,527.0000	(4.682)	0	0	0
18/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	422.0000	361.0000	(14.455)	0	0	0
18/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,833.0000	3,758.0000	(1.957)	0	0	0
18/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,039.0000	1,964.0000	(3.678)	0	0	0
18/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,933.0000	4,858.0000	(1.520)	0	0	0
18/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	316.0000	338.0000	6.962	0	0	0
18/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,507.0000	1,432.0000	(4.977)	0	0	0
18/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,533.0000	4,458.0000	(1.655)	0	0	0
18/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,734.0000	2,658.0000	(2.780)	0	0	0
18/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,733.0000	3,658.0000	(2.009)	0	0	0
18/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
18/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,233.0000	3,158.0000	(2.320)	0	0	0
18/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	299.0000	245.0000	(18.060)	0	0	0
18/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,413.0000	1,339.0000	(5.237)	0	0	0
18/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
18/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,033.0000	3,958.0000	(1.860)	0	0	0
18/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,933.0000	2,858.0000	(2.557)	0	0	0
18/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	492.0000	427.0000	(13.211)	0	0	0
18/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,053.0000	982.0000	(6.743)	0	0	0
18/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,633.0000	4,558.0000	(1.619)	0	0	0
18/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
18/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,733.0000	3,658.0000	(2.009)	0	0	0
18/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	47.0000	31.0000	(34.043)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R 2009/06/12	12.65	Put	Currency Future	103.0000	75.0000	(27.184)	0	0	0
18/05/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,933.0000	3,858.0000	(1.907)	0	0	0
18/05/2009	£ / R 2009/06/12	12.35	Call	Currency Future	864.0000	923.0000	6.829	0	0	0
18/05/2009	£ / R 2009/06/12	13.15	Call	Currency Future	316.0000	338.0000	6.962	0	0	0
18/05/2009	£ / R 2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,275.0000	1,201.0000	(5.804)	0	0	0
18/05/2009	£ / R 2009/06/12	13.15	Put	Currency Future	299.0000	245.0000	(18.060)	0	0	0
18/05/2009	£ / R 2009/06/12	16.55	Put	Currency Future	3,383.0000	3,308.0000	(2.217)	0	0	0
18/05/2009	£ / R 2009/06/12	13.50	Put	Currency Future	528.0000	462.0000	(12.500)	0	0	0
18/05/2009	£ / R 2009/06/12	14.55	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
18/05/2009	£ / R 2009/06/12	12.65	Call	Currency Future	621.0000	667.0000	7.407	0	0	0
18/05/2009	£ / R 2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.35	Call	Currency Future	240.0000	253.0000	5.417	0	0	0
18/05/2009	£ / R 2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.55	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
18/05/2009	£ / R 2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,795.0000	1,720.0000	(4.178)	0	0	0
18/05/2009	£ / R 2009/06/12	16.85	Put	Currency Future	3,683.0000	3,608.0000	(2.036)	0	0	0
18/05/2009	£ / R 2009/06/12	13.80	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
18/05/2009	£ / R 2009/06/12	14.40	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
18/05/2009	£ / R 2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.65	Put	Currency Future	643.0000	573.0000	(10.886)	0	0	0
18/05/2009	£ / R 2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.80	Put	Currency Future	764.0000	692.0000	(9.424)	0	0	0
18/05/2009	£ / R 2009/06/12	18.45	Put	Currency Future	5,283.0000	5,208.0000	(1.420)	0	0	0
18/05/2009	£ / R 2009/06/12	13.20	Call	Currency Future	295.0000	314.0000	6.441	0	0	0
18/05/2009	£ / R 2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.65	Call	Currency Future	160.0000	165.0000	3.125	0	0	0
18/05/2009	£ / R 2009/06/12	15.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.40	Call	Currency Future	224.0000	236.0000	5.357	0	0	0
18/05/2009	£ / R 2009/06/12	18.55	Put	Currency Future	5,383.0000	5,308.0000	(1.393)	0	0	0
18/05/2009	£ / R 2009/06/12	13.55	Put	Currency Future	566.0000	498.0000	(12.014)	0	0	0
18/05/2009	£ / R 2009/06/12	14.05	Call	Currency Future	85.0000	90.0000	5.882	0	0	0
18/05/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,892.0000	1,817.0000	(3.964)	0	0	0
18/05/2009	£ / R 2009/06/12	17.55	Put	Currency Future	4,383.0000	4,308.0000	(1.711)	0	0	0
18/05/2009	£ / R 2009/06/12	13.55	Call	Currency Future	183.0000	191.0000	4.372	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
18/05/2009	£ / R 2009/06/12	14.05	Put	Currency Future	968.0000	898.0000	(7.231)	0	0	0
18/05/2009	£ / R 2009/06/12	14.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.20	Put	Currency Future	328.0000	272.0000	(17.073)	0	0	0
18/05/2009	£ / R 2009/06/12	17.65	Put	Currency Future	4,483.0000	4,408.0000	(1.673)	0	0	0
18/05/2009	£ / R 2009/06/12	12.25	Put	Currency Future	35.0000	22.0000	(37.143)	0	0	0
18/05/2009	£ / R 2009/06/12	13.75	Call	Currency Future	141.0000	144.0000	2.128	0	0	0
18/05/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,746.0000	1,671.0000	(4.296)	0	0	0
18/05/2009	£ / R 2009/06/12	13.75	Put	Currency Future	723.0000	652.0000	(9.820)	0	0	0
18/05/2009	£ / R 2009/06/12	14.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	12.60	Put	Currency Future	91.0000	65.0000	(28.571)	0	0	0
18/05/2009	£ / R 2009/06/12	13.40	Put	Currency Future	457.0000	393.0000	(14.004)	0	0	0
18/05/2009	£ / R 2009/06/12	13.80	Put	Currency Future	764.0000	692.0000	(9.424)	0	0	0
18/05/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,554.0000	1,480.0000	(4.762)	0	0	0
18/05/2009	£ / R 2009/06/12	12.25	Call	Currency Future	952.0000	1,014.0000	6.513	0	0	0
18/05/2009	£ / R 2009/06/12	13.50	Call	Currency Future	195.0000	204.0000	4.615	0	0	0
18/05/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,413.0000	1,339.0000	(5.237)	0	0	0
18/05/2009	£ / R 2009/06/12	17.30	Put	Currency Future	4,133.0000	4,058.0000	(1.815)	0	0	0
18/05/2009	£ / R 2009/06/12	13.10	Call	Currency Future	339.0000	363.0000	7.080	0	0	0
18/05/2009	£ / R 2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.10	Put	Currency Future	272.0000	221.0000	(18.750)	0	0	0
18/05/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,933.0000	3,858.0000	(1.907)	0	0	0
18/05/2009	£ / R 2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	17.40	Put	Currency Future	4,233.0000	4,158.0000	(1.772)	0	0	0
18/05/2009	£ / R 2009/06/12	13.85	Call	Currency Future	124.0000	125.0000	0.806	0	0	0
18/05/2009	£ / R 2009/06/12	18.20	Put	Currency Future	5,033.0000	4,958.0000	(1.490)	0	0	0
18/05/2009	£ / R 2009/06/12	14.35	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
18/05/2009	£ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.85	Put	Currency Future	806.0000	733.0000	(9.057)	0	0	0
18/05/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,698.0000	1,623.0000	(4.417)	0	0	0
18/05/2009	£ / R 2009/06/12	17.90	Put	Currency Future	4,733.0000	4,658.0000	(1.585)	0	0	0
18/05/2009	£ / R 2009/06/12	17.40	Put	Currency Future	4,233.0000	4,158.0000	(1.772)	0	0	0
18/05/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,230.0000	1,156.0000	(6.016)	0	0	0
18/05/2009	£ / R 2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.30	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
18/05/2009	£ / R 2009/06/12	14.80	Call	Currency Future	17.0000	17.0000	-	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
18/05/2009	£ / R 2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,650.0000	1,575.0000	(4.545)	0	0	0
18/05/2009	£ / R 2009/06/12	12.60	Call	Currency Future	659.0000	707.0000	7.284	0	0	0
18/05/2009	£ / R 2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.00	Put	Currency Future	4,833.0000	4,758.0000	(1.552)	0	0	0
18/05/2009	£ / R 2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	14.30	Put	Currency Future	1,185.0000	1,112.0000	(6.160)	0	0	0
18/05/2009	£ / R 2009/06/12	17.55	Put	Currency Future	4,383.0000	4,308.0000	(1.711)	0	0	0
18/05/2009	£ / R 2009/06/12	19.10	Put	Currency Future	5,933.0000	5,858.0000	(1.264)	0	0	0
18/05/2009	£ / R 2009/06/12	13.10	Call	Currency Future	339.0000	363.0000	7.080	0	0	0
18/05/2009	£ / R 2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	13.10	Put	Currency Future	272.0000	221.0000	(18.750)	0	0	0
18/05/2009	£ / R 2009/06/12	18.85	Put	Currency Future	5,683.0000	5,608.0000	(1.320)	0	0	0
18/05/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,883.0000	5,808.0000	(1.275)	0	0	0
18/05/2009	£ / R 2009/06/12	19.25	Put	Currency Future	6,083.0000	6,008.0000	(1.233)	0	0	0
18/05/2009	£ / R 2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	12.95	Call	Currency Future	419.0000	450.0000	7.399	0	0	0
18/05/2009	£ / R 2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.60	Put	Currency Future	5,433.0000	5,358.0000	(1.380)	0	0	0
18/05/2009	£ / R 2009/06/12	12.95	Put	Currency Future	201.0000	158.0000	(21.393)	0	0	0
18/05/2009	£ / R 2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	19.20	Put	Currency Future	6,033.0000	5,958.0000	(1.243)	0	0	0
18/05/2009	£ / R 2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,733.0000	5,658.0000	(1.308)	0	0	0
18/05/2009	£ / R 2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.70	Put	Currency Future	5,533.0000	5,458.0000	(1.356)	0	0	0
18/05/2009	£ / R 2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	19.35	Put	Currency Future	6,183.0000	6,108.0000	(1.213)	0	0	0
18/05/2009	£ / R 2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	19.45	Put	Currency Future	6,283.0000	6,208.0000	(1.194)	0	0	0
18/05/2009	£ / R 2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/06/12	18.50	Put	Currency Future	5,333.0000	5,258.0000	(1.406)	0	0	0
18/05/2009	£ / R 2009/06/12	19.40	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
18/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,233.0000	6,158.0000	(1.203)	0	0	0
18/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,133.0000	6,058.0000	(1.223)	0	0	0
18/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,383.0000	6,308.0000	(1.175)	0	0	0
18/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,733.0000	5,658.0000	(1.308)	0	0	0
18/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	358.0000	300.0000	(16.201)	0	0	0
18/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	183.0000	191.0000	4.372	0	0	0
18/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	275.0000	292.0000	6.182	0	0	0
18/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	566.0000	498.0000	(12.014)	0	0	0
18/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	390.0000	330.0000	(15.385)	0	0	0
18/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	257.0000	272.0000	5.837	0	0	0
18/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	457.0000	393.0000	(14.004)	0	0	0
18/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	224.0000	236.0000	5.357	0	0	0
18/05/2009	£ / R	2009/09/14			Currency Future	13.3816	13.4525	0.530	13.4900	13.4900	3,520
18/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,474.0000	2,409.0000	(2.627)	0	0	0
18/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	483.0000	503.0000	4.141	0	0	0
18/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,519.0000	2,454.0000	(2.580)	0	0	0
18/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,783.0000	3,853.0000	1.850	0	0	0
18/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
18/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	389.0000	359.0000	(7.712)	0	0	0
18/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
18/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,020.0000	5,949.0000	(1.179)	0	0	0
18/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,317.0000	2,383.0000	2.849	0	0	0
18/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
18/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,719.0000	6,648.0000	(1.057)	0	0	0
18/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
18/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	140.0000	148.0000	5.714	0	0	0
18/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	146.0000	155.0000	6.164	0	0	0
18/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,121.0000	2,059.0000	(2.923)	0	0	0
18/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,529.0000	4,459.0000	(1.546)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,001.0000	951.0000	(4.995)	0	0	0
18/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,385.0000	2,320.0000	(2.725)	0	0	0
18/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	153.0000	162.0000	5.882	0	0	0
18/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,001.0000	951.0000	(4.995)	0	0	0
18/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,340.0000	2,276.0000	(2.735)	0	0	0
18/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,748.0000	2,681.0000	(2.438)	0	0	0
18/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,982.0000	6,053.0000	1.187	0	0	0
18/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	399.0000	419.0000	5.013	0	0	0
18/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,165.0000	2,102.0000	(2.910)	0	0	0
18/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,223.0000	5,153.0000	(1.340)	0	0	0
18/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
18/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	920.0000	962.0000	4.565	0	0	0
18/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,217.0000	1,167.0000	(4.108)	0	0	0
18/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	79.0000	84.0000	6.329	0	0	0
18/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	126.0000	113.0000	(10.317)	0	0	0
18/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,745.0000	3,676.0000	(1.842)	0	0	0
18/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	483.0000	503.0000	4.141	0	0	0
18/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,429.0000	2,365.0000	(2.635)	0	0	0
18/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,610.0000	2,545.0000	(2.490)	0	0	0
18/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,608.0000	1,665.0000	3.545	0	0	0
18/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
18/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	116.0000	123.0000	6.034	0	0	0
18/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	87.0000	93.0000	6.897	0	0	0
18/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,408.0000	1,461.0000	3.764	0	0	0
18/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	199.0000	211.0000	6.030	0	0	0
18/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
18/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,081.0000	1,127.0000	4.255	0	0	0
18/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,705.0000	1,647.0000	(3.402)	0	0	0
18/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,794.0000	2,727.0000	(2.398)	0	0	0
18/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,746.0000	2,815.0000	2.513	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
18/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	443.0000	461.0000	4.063	0	0	0
18/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
18/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,482.0000	4,553.0000	1.584	0	0	0
18/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	299.0000	274.0000	(8.361)	0	0	0
18/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	930.0000	881.0000	(5.269)	0	0	0
18/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	351.0000	323.0000	(7.977)	0	0	0
18/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,078.0000	2,017.0000	(2.936)	0	0	0
18/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,990.0000	3,059.0000	2.308	0	0	0
18/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,232.0000	4,303.0000	1.678	0	0	0
18/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,282.0000	5,353.0000	1.344	0	0	0
18/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,252.0000	2,189.0000	(2.798)	0	0	0
18/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	512.0000	533.0000	4.102	0	0	0
18/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	369.0000	389.0000	5.420	0	0	0
18/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,868.0000	1,808.0000	(3.212)	0	0	0
18/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	176.0000	159.0000	(9.659)	0	0	0
18/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,340.0000	2,276.0000	(2.735)	0	0	0
18/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	640.0000	598.0000	(6.563)	0	0	0
18/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,288.0000	1,236.0000	(4.037)	0	0	0
18/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	890.0000	930.0000	4.494	0	0	0
18/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	497.0000	518.0000	4.225	0	0	0
18/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,296.0000	2,232.0000	(2.787)	0	0	0
18/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,732.0000	5,803.0000	1.239	0	0	0
18/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,149.0000	1,096.0000	(4.613)	0	0	0
18/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,208.0000	2,145.0000	(2.853)	0	0	0
18/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	671.0000	700.0000	4.322	0	0	0
18/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
18/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	175.0000	185.0000	5.714	0	0	0
18/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	581.0000	541.0000	(6.885)	0	0	0
18/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,610.0000	2,545.0000	(2.490)	0	0	0
18/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	713.0000	743.0000	4.208	0	0	0
18/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	408.0000	378.0000	(7.353)	0	0	0
18/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
18/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	43.0000	46.0000	6.977	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	431.0000	448.0000	3.944	0	0	0
18/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	160.0000	169.0000	5.625	0	0	0
18/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	316.0000	290.0000	(8.228)	0	0	0
18/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	237.0000	250.0000	5.485	0	0	0
18/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	966.0000	915.0000	(5.280)	0	0	0
18/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	160.0000	169.0000	5.625	0	0	0
18/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	342.0000	359.0000	4.971	0	0	0
18/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,121.0000	2,059.0000	(2.923)	0	0	0
18/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	191.0000	202.0000	5.759	0	0	0
18/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,702.0000	2,636.0000	(2.443)	0	0	0
18/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,993.0000	1,932.0000	(3.061)	0	0	0
18/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,909.0000	1,849.0000	(3.143)	0	0	0
18/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,149.0000	1,096.0000	(4.613)	0	0	0
18/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
18/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,360.0000	1,307.0000	(3.897)	0	0	0
18/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,078.0000	2,017.0000	(2.936)	0	0	0
18/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,048.0000	1,093.0000	4.294	0	0	0
18/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	431.0000	448.0000	3.944	0	0	0
18/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,296.0000	2,232.0000	(2.787)	0	0	0
18/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,312.0000	3,243.0000	(2.083)	0	0	0
18/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	429.0000	397.0000	(7.459)	0	0	0
18/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,111.0000	1,059.0000	(4.680)	0	0	0
18/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	96.0000	102.0000	6.250	0	0	0
18/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
18/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,565.0000	2,499.0000	(2.573)	0	0	0
18/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,270.0000	6,199.0000	(1.132)	0	0	0
18/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
18/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	153.0000	162.0000	5.882	0	0	0
18/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	860.0000	900.0000	4.651	0	0	0
18/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,656.0000	2,590.0000	(2.485)	0	0	0
18/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,777.0000	4,706.0000	(1.486)	0	0	0
18/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
18/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	983.0000	1,026.0000	4.374	0	0	0
18/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,252.0000	1,201.0000	(4.073)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
18/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	247.0000	260.0000	5.263	0	0	0
18/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	268.0000	283.0000	5.597	0	0	0
18/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	384.0000	404.0000	5.208	0	0	0
18/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,360.0000	1,307.0000	(3.897)	0	0	0
18/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	763.0000	717.0000	(6.029)	0	0	0
18/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,434.0000	1,380.0000	(3.766)	0	0	0
18/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,980.0000	2,913.0000	(2.248)	0	0	0
18/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,665.0000	1,608.0000	(3.423)	0	0	0
18/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	316.0000	332.0000	5.063	0	0	0
18/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,587.0000	1,530.0000	(3.592)	0	0	0
18/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	526.0000	488.0000	(7.224)	0	0	0
18/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	342.0000	359.0000	4.971	0	0	0
18/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,786.0000	1,727.0000	(3.303)	0	0	0
18/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,074.0000	3,007.0000	(2.180)	0	0	0
18/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	500.0000	462.0000	(7.600)	0	0	0
18/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
18/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,745.0000	1,687.0000	(3.324)	0	0	0
18/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	594.0000	620.0000	4.377	0	0	0
18/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	217.0000	229.0000	5.530	0	0	0
18/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	101.0000	107.0000	5.941	0	0	0
18/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,519.0000	2,454.0000	(2.580)	0	0	0
18/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	328.0000	346.0000	5.488	0	0	0
18/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,471.0000	1,417.0000	(3.671)	0	0	0
18/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,288.0000	1,236.0000	(4.037)	0	0	0
18/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,397.0000	1,343.0000	(3.865)	0	0	0
18/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	758.0000	790.0000	4.222	0	0	0
18/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	369.0000	389.0000	5.420	0	0	0
18/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	781.0000	815.0000	4.353	0	0	0
18/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	268.0000	245.0000	(8.582)	0	0	0
18/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	355.0000	374.0000	5.352	0	0	0
18/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	247.0000	260.0000	5.263	0	0	0
18/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	227.0000	239.0000	5.286	0	0	0
18/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,150.0000	1,197.0000	4.087	0	0	0
18/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	450.0000	417.0000	(7.333)	0	0	0
18/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	806.0000	841.0000	4.342	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,185.0000	1,233.0000	4.051	0	0	0
18/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	543.0000	566.0000	4.236	0	0	0
18/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	611.0000	569.0000	(6.874)	0	0	0
18/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,548.0000	1,492.0000	(3.618)	0	0	0
18/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	227.0000	239.0000	5.286	0	0	0
18/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	333.0000	306.0000	(8.108)	0	0	0
18/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	828.0000	781.0000	(5.676)	0	0	0
18/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,324.0000	1,271.0000	(4.003)	0	0	0
18/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,471.0000	1,417.0000	(3.671)	0	0	0
18/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	291.0000	307.0000	5.498	0	0	0
18/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	303.0000	319.0000	5.281	0	0	0
18/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,509.0000	1,454.0000	(3.645)	0	0	0
18/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	559.0000	583.0000	4.293	0	0	0
18/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	370.0000	341.0000	(7.838)	0	0	0
18/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	861.0000	813.0000	(5.575)	0	0	0
18/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,183.0000	1,133.0000	(4.227)	0	0	0
18/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	474.0000	438.0000	(7.595)	0	0	0
18/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	253.0000	231.0000	(8.696)	0	0	0
18/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	415.0000	436.0000	5.060	0	0	0
18/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,015.0000	1,059.0000	4.335	0	0	0
18/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,038.0000	986.0000	(5.010)	0	0	0
18/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	257.0000	271.0000	5.447	0	0	0
18/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	951.0000	993.0000	4.416	0	0	0
18/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,626.0000	1,569.0000	(3.506)	0	0	0
18/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	279.0000	294.0000	5.376	0	0	0
18/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	469.0000	489.0000	4.264	0	0	0
18/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	795.0000	749.0000	(5.786)	0	0	0
18/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	389.0000	359.0000	(7.712)	0	0	0
18/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,665.0000	1,608.0000	(3.423)	0	0	0
18/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,705.0000	1,647.0000	(3.402)	0	0	0
18/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	577.0000	601.0000	4.159	0	0	0
18/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	237.0000	250.0000	5.485	0	0	0
18/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,165.0000	2,102.0000	(2.910)	0	0	0
18/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,036.0000	1,974.0000	(3.045)	0	0	0
18/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	920.0000	962.0000	4.565	0	0	0
18/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	146.0000	155.0000	6.164	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,115.0000	1,162.0000	4.215	0	0	0
18/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	408.0000	378.0000	(7.353)	0	0	0
18/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	283.0000	259.0000	(8.481)	0	0	0
18/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	670.0000	627.0000	(6.418)	0	0	0
18/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	456.0000	475.0000	4.167	0	0	0
18/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,951.0000	1,891.0000	(3.075)	0	0	0
18/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,074.0000	1,022.0000	(4.842)	0	0	0
18/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	183.0000	193.0000	5.464	0	0	0
18/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	651.0000	679.0000	4.301	0	0	0
18/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	781.0000	815.0000	4.353	0	0	0
18/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	930.0000	881.0000	(5.269)	0	0	0
18/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,909.0000	1,849.0000	(3.143)	0	0	0
18/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	890.0000	930.0000	4.494	0	0	0
18/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	527.0000	549.0000	4.175	0	0	0
18/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,827.0000	1,767.0000	(3.284)	0	0	0
18/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	500.0000	462.0000	(7.600)	0	0	0
18/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,111.0000	1,059.0000	(4.680)	0	0	0
18/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,745.0000	1,687.0000	(3.324)	0	0	0
18/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	443.0000	461.0000	4.063	0	0	0
18/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	208.0000	220.0000	5.769	0	0	0
18/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	966.0000	915.0000	(5.280)	0	0	0
18/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	199.0000	211.0000	6.030	0	0	0
18/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,868.0000	1,808.0000	(3.212)	0	0	0
18/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	303.0000	319.0000	5.281	0	0	0
18/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	191.0000	202.0000	5.759	0	0	0
18/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	167.0000	177.0000	5.988	0	0	0
18/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	497.0000	518.0000	4.225	0	0	0
18/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	512.0000	533.0000	4.102	0	0	0
18/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	896.0000	847.0000	(5.469)	0	0	0
18/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	831.0000	870.0000	4.693	0	0	0
18/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	415.0000	436.0000	5.060	0	0	0
18/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	291.0000	307.0000	5.498	0	0	0
18/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	692.0000	722.0000	4.335	0	0	0
18/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,509.0000	1,454.0000	(3.645)	0	0	0
18/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	651.0000	679.0000	4.301	0	0	0
18/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	553.0000	514.0000	(7.052)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,951.0000	1,891.0000	(3.075)	0	0	0
18/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	735.0000	766.0000	4.218	0	0	0
18/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	670.0000	627.0000	(6.418)	0	0	0
18/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	279.0000	294.0000	5.376	0	0	0
18/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	183.0000	193.0000	5.464	0	0	0
18/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,548.0000	1,492.0000	(3.618)	0	0	0
18/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,183.0000	1,133.0000	(4.227)	0	0	0
18/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	700.0000	656.0000	(6.286)	0	0	0
18/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	632.0000	659.0000	4.272	0	0	0
18/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	613.0000	639.0000	4.241	0	0	0
18/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	731.0000	686.0000	(6.156)	0	0	0
18/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	577.0000	601.0000	4.159	0	0	0
18/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	355.0000	374.0000	5.352	0	0	0
18/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	795.0000	749.0000	(5.786)	0	0	0
18/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,324.0000	1,271.0000	(4.003)	0	0	0
18/05/2009	£ / R	2009/12/14			Currency Future	13.5840	13.6596	0.557	13.6600	13.6600	1,426
18/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	611.0000	641.0000	4.910	0	0	0
18/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,239.0000	4,314.0000	1.769	0	0	0
18/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	148.0000	159.0000	7.432	0	0	0
18/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,158.0000	1,207.0000	4.231	0	0	0
18/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,400.0000	2,468.0000	2.833	0	0	0
18/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/05/2009	£ / R	2009/12/14	12.10	Put	Currency Future	271.0000	256.0000	(5.535)	0	0	0
18/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,377.0000	1,332.0000	(3.268)	0	0	0
18/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	116.0000	108.0000	(6.897)	0	0	0
18/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,800.0000	2,870.0000	2.500	0	0	0
18/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,164.0000	3,099.0000	(2.054)	0	0	0
18/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,186.0000	1,145.0000	(3.457)	0	0	0
18/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,797.0000	3,871.0000	1.949	0	0	0
18/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
18/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	574.0000	547.0000	(4.704)	0	0	0
18/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	720.0000	755.0000	4.861	0	0	0
18/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	254.0000	270.0000	6.299	0	0	0
18/05/2009	£ / R	2009/12/14	12.35	Put	Currency Future	340.0000	322.0000	(5.294)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,566.0000	4,494.0000	(1.577)	0	0	0
18/05/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,186.0000	1,145.0000	(3.457)	0	0	0
18/05/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,277.0000	1,329.0000	4.072	0	0	0
18/05/2009	£ / R 2009/12/14	15.35	Call	Currency Future	338.0000	358.0000	5.917	0	0	0
18/05/2009	£ / R 2009/12/14	18.10	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
18/05/2009	£ / R 2009/12/14	12.80	Put	Currency Future	493.0000	470.0000	(4.665)	0	0	0
18/05/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,574.0000	1,632.0000	3.685	0	0	0
18/05/2009	£ / R 2009/12/14	12.10	Call	Currency Future	1,755.0000	1,815.0000	3.419	0	0	0
18/05/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,391.0000	3,324.0000	(1.976)	0	0	0
18/05/2009	£ / R 2009/12/14	19.60	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
18/05/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,104.0000	2,048.0000	(2.662)	0	0	0
18/05/2009	£ / R 2009/12/14	16.85	Call	Currency Future	125.0000	134.0000	7.200	0	0	0
18/05/2009	£ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/12/14	14.05	Call	Currency Future	720.0000	755.0000	4.861	0	0	0
18/05/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R 2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	£ / R 2009/12/14	14.85	Call	Currency Future	458.0000	483.0000	5.459	0	0	0
18/05/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,807.0000	4,735.0000	(1.498)	0	0	0
18/05/2009	£ / R 2009/12/14	13.40	Put	Currency Future	776.0000	739.0000	(4.768)	0	0	0
18/05/2009	£ / R 2009/12/14	13.20	Put	Currency Future	662.0000	632.0000	(4.532)	0	0	0
18/05/2009	£ / R 2009/12/14	14.10	Call	Currency Future	701.0000	735.0000	4.850	0	0	0
18/05/2009	£ / R 2009/12/14	13.40	Call	Currency Future	960.0000	999.0000	4.063	0	0	0
18/05/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,724.0000	1,673.0000	(2.958)	0	0	0
18/05/2009	£ / R 2009/12/14	12.95	Put	Currency Future	553.0000	527.0000	(4.702)	0	0	0
18/05/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,443.0000	1,397.0000	(3.188)	0	0	0
18/05/2009	£ / R 2009/12/14	13.30	Put	Currency Future	717.0000	682.0000	(4.881)	0	0	0
18/05/2009	£ / R 2009/12/14	13.20	Call	Currency Future	1,046.0000	1,092.0000	4.398	0	0	0
18/05/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,217.0000	1,175.0000	(3.451)	0	0	0
18/05/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,284.0000	5,360.0000	1.438	0	0	0
18/05/2009	£ / R 2009/12/14	13.30	Call	Currency Future	1,001.0000	1,042.0000	4.096	0	0	0
18/05/2009	£ / R 2009/12/14	14.00	Call	Currency Future	740.0000	771.0000	4.189	0	0	0
18/05/2009	£ / R 2009/12/14	14.90	Call	Currency Future	444.0000	469.0000	5.631	0	0	0
18/05/2009	£ / R 2009/12/14	12.95	Call	Currency Future	1,187.0000	1,237.0000	4.212	0	0	0
18/05/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,470.0000	2,410.0000	(2.429)	0	0	0
18/05/2009	£ / R 2009/12/14	7.60	Call	Currency Future	5,984.0000	6,060.0000	1.270	0	0	0
18/05/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,030.0000	3,102.0000	2.376	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	577.0000	607.0000	5.199	0	0	0
18/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	90.0000	97.0000	7.778	0	0	0
18/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,487.0000	4,562.0000	1.671	0	0	0
18/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	628.0000	659.0000	4.936	0	0	0
18/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,031.0000	5,957.0000	(1.227)	0	0	0
18/05/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,073.0000	1,120.0000	4.380	0	0	0
18/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
18/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
18/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,344.0000	1,300.0000	(3.274)	0	0	0
18/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,760.0000	1,709.0000	(2.898)	0	0	0
18/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,312.0000	1,268.0000	(3.354)	0	0	0
18/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	639.0000	610.0000	(4.538)	0	0	0
18/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,156.0000	1,111.0000	(3.893)	0	0	0
18/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
18/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,101.0000	1,148.0000	4.269	0	0	0
18/05/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,278.0000	6,204.0000	(1.179)	0	0	0
18/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,245.0000	5,172.0000	(1.392)	0	0	0
18/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
18/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,734.0000	5,810.0000	1.325	0	0	0
18/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,724.0000	6,650.0000	(1.101)	0	0	0
18/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/05/2009	£ / R	2009/12/14	14.25	Call	Currency Future	646.0000	678.0000	4.954	0	0	0
18/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	842.0000	877.0000	4.157	0	0	0
18/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	617.0000	589.0000	(4.538)	0	0	0
18/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	958.0000	917.0000	(4.280)	0	0	0
18/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	561.0000	590.0000	5.169	0	0	0
18/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	533.0000	507.0000	(4.878)	0	0	0
18/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	371.0000	392.0000	5.660	0	0	0
18/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	880.0000	916.0000	4.091	0	0	0
18/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,477.0000	1,430.0000	(3.182)	0	0	0
18/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,217.0000	1,267.0000	4.108	0	0	0
18/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,910.0000	1,857.0000	(2.775)	0	0	0
18/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	594.0000	624.0000	5.051	0	0	0
18/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	472.0000	497.0000	5.297	0	0	0
18/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,688.0000	1,638.0000	(2.962)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	746.0000	710.0000	(4.826)	0	0	0
18/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	896.0000	857.0000	(4.353)	0	0	0
18/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,616.0000	1,567.0000	(3.032)	0	0	0
18/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	980.0000	1,020.0000	4.082	0	0	0
18/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,806.0000	3,737.0000	(1.813)	0	0	0
18/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	756.0000	787.0000	4.101	0	0	0
18/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	394.0000	417.0000	5.838	0	0	0
18/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	789.0000	822.0000	4.183	0	0	0
18/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,055.0000	1,012.0000	(4.076)	0	0	0
18/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	419.0000	442.0000	5.489	0	0	0
18/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	776.0000	739.0000	(4.768)	0	0	0
18/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	866.0000	827.0000	(4.503)	0	0	0
18/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,055.0000	1,012.0000	(4.076)	0	0	0
18/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	789.0000	822.0000	4.183	0	0	0
18/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,835.0000	1,783.0000	(2.834)	0	0	0
18/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	900.0000	937.0000	4.111	0	0	0
18/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	500.0000	527.0000	5.400	0	0	0
18/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,122.0000	1,078.0000	(3.922)	0	0	0
18/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,546.0000	1,498.0000	(3.105)	0	0	0
18/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	836.0000	798.0000	(4.545)	0	0	0
18/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,410.0000	1,364.0000	(3.262)	0	0	0
18/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	406.0000	429.0000	5.665	0	0	0
18/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	682.0000	715.0000	4.839	0	0	0
18/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	806.0000	769.0000	(4.591)	0	0	0
18/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	545.0000	574.0000	5.321	0	0	0
18/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	515.0000	542.0000	5.243	0	0	0
18/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,581.0000	1,532.0000	(3.099)	0	0	0
18/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	940.0000	978.0000	4.043	0	0	0
18/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	1,023.0000	1,064.0000	4.008	0	0	0
18/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,511.0000	1,464.0000	(3.111)	0	0	0
18/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	431.0000	455.0000	5.568	0	0	0
18/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,797.0000	1,746.0000	(2.838)	0	0	0
18/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,248.0000	1,206.0000	(3.365)	0	0	0
18/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	806.0000	840.0000	4.218	0	0	0
18/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	689.0000	655.0000	(4.935)	0	0	0
18/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,022.0000	980.0000	(4.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	533.0000	507.0000	(4.878)	0	0	0
18/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,217.0000	1,267.0000	4.108	0	0	0
18/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	421.0000	399.0000	(5.226)	0	0	0
18/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	513.0000	488.0000	(4.873)	0	0	0
18/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,405.0000	1,459.0000	3.843	0	0	0
18/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,129.0000	1,177.0000	4.252	0	0	0
18/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	456.0000	434.0000	(4.825)	0	0	0
18/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	595.0000	568.0000	(4.538)	0	0	0
18/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,340.0000	1,393.0000	3.955	0	0	0
18/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,248.0000	1,206.0000	(3.365)	0	0	0
18/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,247.0000	1,298.0000	4.090	0	0	0
18/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,872.0000	1,820.0000	(2.778)	0	0	0
18/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	682.0000	715.0000	4.839	0	0	0
18/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	515.0000	542.0000	5.243	0	0	0
18/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	896.0000	857.0000	(4.353)	0	0	0
18/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	475.0000	451.0000	(5.053)	0	0	0
18/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,581.0000	1,532.0000	(3.099)	0	0	0
18/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	880.0000	916.0000	4.091	0	0	0
18/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,309.0000	1,361.0000	3.972	0	0	0
18/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	486.0000	512.0000	5.350	0	0	0
18/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,987.0000	1,933.0000	(2.718)	0	0	0
18/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	920.0000	957.0000	4.022	0	0	0
18/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	530.0000	558.0000	5.283	0	0	0
18/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,652.0000	1,602.0000	(3.027)	0	0	0
18/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	960.0000	999.0000	4.063	0	0	0
18/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	289.0000	306.0000	5.882	0	0	0
18/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	545.0000	574.0000	5.321	0	0	0
18/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,280.0000	1,237.0000	(3.359)	0	0	0
18/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,546.0000	1,498.0000	(3.105)	0	0	0
18/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	530.0000	558.0000	5.283	0	0	0
18/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	664.0000	696.0000	4.819	0	0	0
18/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	772.0000	804.0000	4.145	0	0	0
18/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,088.0000	1,045.0000	(3.952)	0	0	0
18/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,217.0000	1,175.0000	(3.451)	0	0	0
18/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	701.0000	735.0000	4.850	0	0	0
18/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	0.0000	771.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	382.0000	404.0000	5.759	0	0	0
18/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,948.0000	1,895.0000	(2.721)	0	0	0
18/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,305.0000	2,247.0000	(2.516)	0	0	0
18/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,511.0000	1,464.0000	(3.111)	0	0	0
18/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	0.0000	1,111.0000	100.000	0	0	0
18/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,410.0000	1,364.0000	(3.262)	0	0	0
18/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	444.0000	469.0000	5.631	0	0	0
18/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,377.0000	1,332.0000	(3.268)	0	0	0
18/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	594.0000	624.0000	5.051	0	0	0
18/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	772.0000	804.0000	4.145	0	0	0
18/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,088.0000	1,045.0000	(3.952)	0	0	0
18/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	861.0000	896.0000	4.065	0	0	0
18/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	927.0000	887.0000	(4.315)	0	0	0
18/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	824.0000	858.0000	4.126	0	0	0
18/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	611.0000	641.0000	4.910	0	0	0
18/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,760.0000	1,709.0000	(2.898)	0	0	0
18/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	990.0000	949.0000	(4.141)	0	0	0
18/05/2009	£ / R	2010/03/15			Currency Future	13.5827	13.6573	0.549	0.0000	0.0000	0
18/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	0.0000	1,015.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,299.0000	2,360.0000	2.653	0	0	0
18/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	217.0000	203.0000	(6.452)	0	0	0
18/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	0.0000	1,072.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	89.0000	84.0000	(5.618)	0	0	0
18/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,572.0000	1,625.0000	3.372	0	0	0
18/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	751.0000	777.0000	3.462	0	0	0
18/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,668.0000	1,620.0000	(2.878)	0	0	0
18/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	490.0000	467.0000	(4.694)	0	0	0
18/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,172.0000	3,241.0000	2.175	0	0	0
18/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,138.0000	4,205.0000	1.619	0	0	0
18/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	55.0000	48.0000	(12.727)	0	0	0
18/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,461.0000	2,405.0000	(2.275)	0	0	0
18/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	544.0000	562.0000	3.309	0	0	0
18/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	404.0000	417.0000	3.218	0	0	0
18/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	0.0000	4,112.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	0.0000	54.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	0.0000	3,145.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	15.60	Put	Currency Future	0.0000	2,488.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	16.60	Call	Currency Future	0.0000	405.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	16.60	Put	Currency Future	0.0000	3,348.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	15.60	Call	Currency Future	0.0000	545.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	14.60	Put	Currency Future	0.0000	1,694.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	14.60	Call	Currency Future	0.0000	751.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	12.60	Put	Currency Future	0.0000	503.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	10.60	Put	Currency Future	0.0000	87.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	0.0000	2,279.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	12.60	Call	Currency Future	0.0000	1,560.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	11.60	Put	Currency Future	0.0000	222.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,077.0000	1,112.0000	3.250	0	0	0
18/05/2009	£ / R	2010/03/15	17.60	Call	Currency Future	0.0000	303.0000	100.000	0	0	0
18/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	994.0000	955.0000	(3.924)	0	0	0
18/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,219.0000	4,154.0000	(1.541)	0	0	0
18/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	301.0000	311.0000	3.322	0	0	0
18/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,321.0000	3,259.0000	(1.867)	0	0	0
18/05/2009	£ / R	2010/03/15	17.60	Put	Currency Future	0.0000	4,245.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14			Currency Future	13.9763	14.0583	0.587	0.0000	0.0000	0
18/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	876.0000	842.0000	(3.881)	0	0	0
18/05/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,880.0000	1,941.0000	3.245	0	0	0
18/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,520.0000	4,596.0000	1.681	0	0	0
18/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
18/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,587.0000	3,662.0000	2.091	0	0	0
18/05/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,832.0000	5,913.0000	1.389	0	0	0
18/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,149.0000	3,090.0000	(1.874)	0	0	0
18/05/2009	£ / R	2010/06/14	8.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,012.0000	3,948.0000	(1.595)	0	0	0
18/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,715.0000	2,786.0000	2.615	0	0	0
18/05/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,390.0000	6,320.0000	(1.095)	0	0	0
18/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,725.0000	4,658.0000	(1.418)	0	0	0
18/05/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,479.0000	1,527.0000	3.245	0	0	11,194
18/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	625.0000	648.0000	3.680	0	0	0
18/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,836.0000	3,773.0000	(1.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,329.0000	2,276.0000	(2.276)	0	0	0
18/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	401.0000	416.0000	3.741	0	0	0
18/05/2009	£ / R	2010/06/14	17.50	Call	Currency Future	488.0000	506.0000	3.689	0	0	11,194
18/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	805.0000	834.0000	3.602	0	0	0
18/05/2009	£ / R	2010/06/14	13.40	Put	Currency Future	903.0000	869.0000	(3.765)	0	0	0
18/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	111.0000	104.0000	(6.306)	0	0	0
18/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,502.0000	1,550.0000	3.196	0	0	0
18/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,589.0000	1,545.0000	(2.769)	0	0	0
18/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	500.0000	479.0000	(4.200)	0	0	0
18/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,066.0000	1,103.0000	3.471	0	0	0
18/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	216.0000	228.0000	5.556	0	0	0
18/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,114.0000	1,152.0000	3.411	0	0	0
18/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	239.0000	227.0000	(5.021)	0	0	0
18/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,977.0000	2,038.0000	3.085	0	0	0
18/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,036.0000	4,971.0000	(1.291)	0	0	0
18/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	513.0000	531.0000	3.509	0	0	0
18/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	185.0000	195.0000	5.405	0	0	0
18/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,705.0000	3,643.0000	(1.673)	0	0	0
18/05/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,080.0000	6,162.0000	1.349	0	0	0
18/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,487.0000	1,444.0000	(2.892)	0	0	0
18/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,958.0000	4,034.0000	1.920	0	0	0
18/05/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,615.0000	4,692.0000	1.668	0	0	0
18/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	82.0000	75.0000	(8.537)	0	0	0
18/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,489.0000	3,428.0000	(1.748)	0	0	0
18/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,548.0000	1,598.0000	3.230	0	0	0
18/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,634.0000	2,704.0000	2.658	0	0	0
18/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	392.0000	406.0000	3.571	0	0	0
18/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,389.0000	5,469.0000	1.485	0	0	0
18/05/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,447.0000	2,393.0000	(2.207)	0	0	0
18/05/2009	£ / R	2010/06/14	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	822.0000	790.0000	(3.893)	0	0	0
18/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	236.0000	248.0000	5.085	0	0	0
18/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,659.0000	1,613.0000	(2.773)	0	0	0
18/05/2009	£ / R	2010/06/14	12.65	Put	Currency Future	554.0000	532.0000	(3.971)	0	0	0
18/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,160.0000	6,090.0000	(1.136)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,035.0000	1,072.0000	3.575	0	0	0
18/05/2009	£ / R	2010/06/14	15.65	Call	Currency Future	774.0000	802.0000	3.618	0	0	0
18/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	565.0000	586.0000	3.717	0	0	0
18/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	362.0000	379.0000	4.696	0	0	0
18/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,808.0000	6,737.0000	(1.043)	0	0	0
18/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	690.0000	715.0000	3.623	0	0	0
18/05/2009	£ / R	2010/06/14	11.15	Put	Currency Future	181.0000	172.0000	(4.972)	0	0	0
18/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,251.0000	2,199.0000	(2.310)	0	0	0
18/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,312.0000	1,355.0000	3.277	0	0	0
18/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,457.0000	1,504.0000	3.226	0	0	0
18/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	745.0000	714.0000	(4.161)	0	0	0
18/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	531.0000	551.0000	3.766	0	0	0
18/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,816.0000	4,748.0000	(1.412)	0	0	0
18/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	931.0000	896.0000	(3.759)	0	0	0
18/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,435.0000	1,482.0000	3.275	0	0	0
18/05/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,100.0000	4,036.0000	(1.561)	0	0	0
18/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,378.0000	4,454.0000	1.736	0	0	0
18/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	467.0000	446.0000	(4.497)	0	0	0
18/05/2009	£ / R	2010/06/14	19.10	Call	Currency Future	311.0000	326.0000	4.823	0	0	0
18/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	827.0000	857.0000	3.628	0	0	0
18/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	959.0000	923.0000	(3.754)	0	0	0
18/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,236.0000	1,278.0000	3.398	0	0	0
18/05/2009	£ / R	2010/06/14	17.60	Call	Currency Future	476.0000	494.0000	3.782	0	0	0
18/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,260.0000	1,219.0000	(3.254)	0	0	0
18/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	257.0000	246.0000	(4.280)	0	0	0
18/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	147.0000	141.0000	(4.082)	0	0	0
18/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,173.0000	2,122.0000	(2.347)	0	0	0
18/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,813.0000	2,756.0000	(2.026)	0	0	0
18/05/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,007.0000	3,080.0000	2.428	0	0	0
18/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,043.0000	2,104.0000	2.986	0	0	0
18/05/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,880.0000	3,817.0000	(1.624)	0	0	0
18/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,621.0000	1,672.0000	3.146	0	0	0
18/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
18/05/2009	£ / R	2010/06/14	9.40	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
18/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,022.0000	2,964.0000	(1.919)	0	0	0
18/05/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,224.0000	3,300.0000	2.357	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	649.0000	672.0000	3.544	0	0	0
18/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,434.0000	5,368.0000	(1.215)	0	0	0
18/05/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,292.0000	1,335.0000	3.328	0	0	0
18/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	506.0000	525.0000	3.755	0	0	0
18/05/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,166.0000	1,127.0000	(3.345)	0	0	0
18/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,455.0000	4,389.0000	(1.481)	0	0	0
18/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,212.0000	2,160.0000	(2.351)	0	0	0
18/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,947.0000	1,898.0000	(2.517)	0	0	0
18/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,355.0000	1,314.0000	(3.026)	0	0	0
18/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,145.0000	4,220.0000	1.809	0	0	0
18/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,182.0000	1,222.0000	3.384	0	0	0
18/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	923.0000	956.0000	3.575	0	0	0
18/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,135.0000	1,097.0000	(3.348)	0	0	0
18/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,725.0000	3,801.0000	2.040	0	0	0
18/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	69.0000	61.0000	(11.594)	0	0	0
18/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,575.0000	3,513.0000	(1.734)	0	0	0
18/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,197.0000	1,157.0000	(3.342)	0	0	0
18/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	99.0000	93.0000	(6.061)	0	0	0
18/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,397.0000	2,465.0000	2.837	0	0	0
18/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	707.0000	733.0000	3.678	0	0	0
18/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	321.0000	307.0000	(4.361)	0	0	0
18/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,731.0000	2,674.0000	(2.087)	0	0	0
18/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,662.0000	4,740.0000	1.673	0	0	0
18/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,727.0000	1,786.0000	3.416	0	0	0
18/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	551.0000	572.0000	3.811	0	0	0
18/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,200.0000	1,241.0000	3.417	0	0	0
18/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
18/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	651.0000	628.0000	(3.533)	0	0	0
18/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	431.0000	447.0000	3.712	0	0	0
18/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,938.0000	2,880.0000	(1.974)	0	0	0
18/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,274.0000	1,316.0000	3.297	0	0	0
18/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,285.0000	4,360.0000	1.750	0	0	0
18/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	459.0000	476.0000	3.704	0	0	0
18/05/2009	£ / R	2010/06/14	15.35	Call	Currency Future	838.0000	869.0000	3.699	0	0	0
18/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,056.0000	3,992.0000	(1.578)	0	0	0
18/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	665.0000	689.0000	3.609	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
18/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,360.0000	3,300.0000	(1.786)	0	0	0
18/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,323.0000	1,282.0000	(3.099)	0	0	0
18/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	850.0000	880.0000	3.529	0	0	0
18/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	482.0000	500.0000	3.734	0	0	0
18/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	288.0000	275.0000	(4.514)	0	0	0
18/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	397.0000	411.0000	3.526	0	0	0
18/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	212.0000	202.0000	(4.717)	0	0	0
18/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,818.0000	1,878.0000	3.300	0	0	0
18/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,528.0000	2,473.0000	(2.176)	0	0	0
18/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,770.0000	4,703.0000	(1.405)	0	0	0
18/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,839.0000	2,910.0000	2.501	0	0	0
18/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,514.0000	2,583.0000	2.745	0	0	0
18/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	0.0000	3,048.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,232.0000	4,168.0000	(1.512)	0	0	0
18/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,787.0000	1,847.0000	3.358	0	0	0
18/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,359.0000	3,435.0000	2.263	0	0	0
18/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	0.0000	512.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	434.0000	414.0000	(4.608)	0	0	0
18/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	0.0000	402.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,110.0000	2,172.0000	2.938	0	0	0
18/05/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,679.0000	3,755.0000	2.066	0	0	0
18/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	133.0000	126.0000	(5.263)	0	0	0
18/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	0.0000	3,904.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,454.0000	1,411.0000	(2.957)	0	0	0
18/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
18/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	611.0000	588.0000	(3.764)	0	0	0
18/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	592.0000	569.0000	(3.885)	0	0	0
18/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	0.0000	656.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	754.0000	781.0000	3.581	0	0	0
18/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,525.0000	1,574.0000	3.213	0	0	0
18/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	103.0000	96.0000	(6.796)	0	0	0
18/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,135.0000	2,084.0000	(2.389)	0	0	0
18/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	0.0000	648.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	586.0000	609.0000	3.925	0	0	0
18/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	631.0000	608.0000	(3.645)	0	0	0
18/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	519.0000	538.0000	3.661	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	0.0000	845.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	991.0000	1,026.0000	3.532	0	0	0
18/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,130.0000	1,169.0000	3.451	0	0	0
18/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,792.0000	3,729.0000	(1.661)	0	0	0
18/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	0.0000	2,237.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	849.0000	815.0000	(4.005)	0	0	0
18/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	861.0000	892.0000	3.600	0	0	0
18/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	0.0000	4,793.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,980.0000	2,922.0000	(1.946)	0	0	0
18/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	406.0000	421.0000	3.695	0	0	0
18/05/2009	£ / R	2010/06/14	12.35	Put	Currency Future	450.0000	430.0000	(4.444)	0	0	0
18/05/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,797.0000	2,869.0000	2.574	0	0	0
18/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,680.0000	4,613.0000	(1.432)	0	0	0
18/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,765.0000	1,718.0000	(2.663)	0	0	0
18/05/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,077.0000	2,138.0000	2.937	0	0	0
18/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	657.0000	680.0000	3.501	0	0	0
18/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,924.0000	3,860.0000	(1.631)	0	0	0
18/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,757.0000	1,816.0000	3.358	0	0	0
18/05/2009	£ / R	2010/06/14	17.40	Call	Currency Future	501.0000	519.0000	3.593	0	0	0
18/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,255.0000	1,297.0000	3.347	0	0	0
18/05/2009	£ / R	2010/06/14	11.40	Put	Currency Future	221.0000	210.0000	(4.977)	0	0	0
18/05/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,229.0000	1,188.0000	(3.336)	0	0	0
18/05/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,064.0000	3,006.0000	(1.893)	0	0	0
18/05/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,521.0000	1,477.0000	(2.893)	0	0	0
18/05/2009	£ / R	2010/06/14	14.40	Call	Currency Future	1,097.0000	1,136.0000	3.555	0	0	0
18/05/2009	£ / R	2010/06/14	16.40	Call	Currency Future	641.0000	664.0000	3.588	0	0	0
18/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,197.0000	1,157.0000	(3.342)	0	0	0
18/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	0.0000	1,756.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,274.0000	1,316.0000	3.297	0	0	0
18/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	0.0000	318.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	0.0000	147.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	0.0000	2,426.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,105.0000	1,067.0000	(3.439)	0	0	0
18/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,331.0000	1,375.0000	3.306	0	0	0
18/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	0.0000	4,173.0000	100.000	0	0	0
18/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	0.0000	65.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	0.0000	3,255.0000	100.000	0	0	0
18/05/2009	€ / R	2009/06/12			Currency Future	11.7325	11.6718	(0.517)	11.7600	11.6600	24,033
18/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,668.0000	2,728.0000	2.249	0	0	0
18/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,190.0000	1,244.0000	4.538	0	0	0
18/05/2009	€ / R	2009/06/12	15.10	Put	Currency Future	3,368.0000	3,428.0000	1.781	0	0	0
18/05/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,574.0000	1,632.0000	3.685	0	0	0
18/05/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,318.0000	3,378.0000	1.808	0	0	0
18/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
18/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,428.0000	1,485.0000	3.992	0	0	0
18/05/2009	€ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	333.0000	367.0000	10.210	0	0	0
18/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	100.0000	112.0000	12.000	0	0	0
18/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	270.0000	300.0000	11.111	0	0	0
18/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,318.0000	2,378.0000	2.588	0	0	0
18/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
18/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,068.0000	3,128.0000	1.956	0	0	0
18/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	483.0000	433.0000	(10.352)	0	0	0
18/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,568.0000	3,628.0000	1.682	0	0	0
18/05/2009	€ / R	2009/06/12	13.15	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
18/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
18/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	638.0000	583.0000	(8.621)	0	0	0
18/05/2009	€ / R	2009/06/12	15.60	Put	Currency Future	3,868.0000	3,928.0000	1.551	0	0	0
18/05/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,380.0000	1,437.0000	4.130	0	0	0
18/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	56.0000	61.0000	8.929	0	0	0
18/05/2009	€ / R	2009/06/12	11.75	Call	Currency Future	253.0000	222.0000	(12.253)	0	0	0
18/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,568.0000	3,628.0000	1.682	0	0	0
18/05/2009	€ / R	2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R	2009/06/12	12.25	Call	Currency Future	110.0000	88.0000	(20.000)	0	0	0
18/05/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,068.0000	3,128.0000	1.956	0	0	0
18/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
18/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	351.0000	311.0000	(11.396)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,568.0000	2,628.0000	2.336	0	0	0
18/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	215.0000	189.0000	(12.093)	0	0	0
18/05/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,332.0000	1,388.0000	4.204	0	0	0
18/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
18/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	191.0000	214.0000	12.042	0	0	0
18/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,168.0000	3,228.0000	1.894	0	0	0
18/05/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,218.0000	3,278.0000	1.865	0	0	0
18/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	680.0000	624.0000	(8.235)	0	0	0
18/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	324.0000	286.0000	(11.728)	0	0	0
18/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,428.0000	1,485.0000	3.992	0	0	0
18/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,868.0000	2,928.0000	2.092	0	0	0
18/05/2009	€ / R 2009/06/12	11.00	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
18/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.15	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
18/05/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.95	Call	Currency Future	184.0000	161.0000	(12.500)	0	0	0
18/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
18/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.95	Put	Currency Future	401.0000	439.0000	9.476	0	0	0
18/05/2009	€ / R 2009/06/12	11.55	Put	Currency Future	169.0000	189.0000	11.834	0	0	0
18/05/2009	€ / R 2009/06/12	15.50	Put	Currency Future	3,768.0000	3,828.0000	1.592	0	0	0
18/05/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	15.40	Put	Currency Future	3,668.0000	3,728.0000	1.636	0	0	0
18/05/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,718.0000	2,778.0000	2.208	0	0	0
18/05/2009	€ / R 2009/06/12	11.85	Put	Currency Future	333.0000	367.0000	10.210	0	0	0
18/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,143.0000	1,196.0000	4.637	0	0	0
18/05/2009	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,518.0000	2,578.0000	2.383	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/06/12	11.85	Call	Currency Future	215.0000	189.0000	(12.093)	0	0	0
18/05/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,380.0000	1,437.0000	4.130	0	0	0
18/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	215.0000	241.0000	12.093	0	0	0
18/05/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.25	Put	Currency Future	76.0000	83.0000	9.211	0	0	0
18/05/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,868.0000	2,928.0000	2.092	0	0	0
18/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,418.0000	2,478.0000	2.481	0	0	0
18/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	298.0000	263.0000	(11.745)	0	0	0
18/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
18/05/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,118.0000	3,178.0000	1.924	0	0	0
18/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.25	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
18/05/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,468.0000	2,528.0000	2.431	0	0	0
18/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,820.0000	1,880.0000	3.297	0	0	0
18/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,432.0000	4,372.0000	(1.354)	0	0	0
18/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,168.0000	2,229.0000	2.814	0	0	0
18/05/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,318.0000	2,378.0000	2.588	0	0	0
18/05/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,218.0000	2,279.0000	2.750	0	0	0
18/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,018.0000	3,078.0000	1.988	0	0	0
18/05/2009	€ / R 2009/06/12	13.10	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
18/05/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,068.0000	6,128.0000	0.989	0	0	0
18/05/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,525.0000	1,583.0000	3.803	0	0	0
18/05/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.80	Call	Currency Future	233.0000	205.0000	(12.017)	0	0	0
18/05/2009	€ / R 2009/06/12	11.10	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
18/05/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.55	Put	Currency Future	2,818.0000	2,878.0000	2.129	0	0	0
18/05/2009	€ / R 2009/06/12	11.80	Put	Currency Future	301.0000	333.0000	10.631	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/06/12	13.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/05/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,568.0000	4,628.0000	1.313	0	0	0
18/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,477.0000	1,534.0000	3.859	0	0	0
18/05/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,434.0000	1,373.0000	(4.254)	0	0	0
18/05/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,623.0000	1,682.0000	3.635	0	0	0
18/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	€ / R 2009/06/12	12.25	Put	Currency Future	627.0000	666.0000	6.220	0	0	0
18/05/2009	€ / R 2009/06/12	11.50	Call	Currency Future	382.0000	338.0000	(11.518)	0	0	0
18/05/2009	€ / R 2009/06/12	10.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,668.0000	2,728.0000	2.249	0	0	0
18/05/2009	€ / R 2009/06/12	11.60	Call	Currency Future	324.0000	286.0000	(11.728)	0	0	0
18/05/2009	€ / R 2009/06/12	10.90	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
18/05/2009	€ / R 2009/06/12	11.00	Call	Currency Future	766.0000	709.0000	(7.441)	0	0	0
18/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,870.0000	1,930.0000	3.209	0	0	0
18/05/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,268.0000	3,328.0000	1.836	0	0	0
18/05/2009	€ / R 2009/06/12	11.05	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
18/05/2009	€ / R 2009/06/12	10.90	Call	Currency Future	856.0000	797.0000	(6.893)	0	0	0
18/05/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,932.0000	5,872.0000	(1.011)	0	0	0
18/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	706.0000	748.0000	5.949	0	0	0
18/05/2009	€ / R 2009/06/12	17.90	Put	Currency Future	6,168.0000	6,228.0000	0.973	0	0	0
18/05/2009	€ / R 2009/06/12	11.05	Call	Currency Future	722.0000	666.0000	(7.756)	0	0	0
18/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	88.0000	70.0000	(20.455)	0	0	0
18/05/2009	€ / R 2009/06/12	7.40	Call	Currency Future	4,333.0000	4,272.0000	(1.408)	0	0	0
18/05/2009	€ / R 2009/06/12	11.60	Put	Currency Future	191.0000	214.0000	12.042	0	0	0
18/05/2009	€ / R 2009/06/12	11.10	Call	Currency Future	680.0000	624.0000	(8.235)	0	0	0
18/05/2009	€ / R 2009/06/12	11.25	Call	Currency Future	558.0000	505.0000	(9.498)	0	0	0
18/05/2009	€ / R 2009/06/12	13.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
18/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	960.0000	1,010.0000	5.208	0	0	0
18/05/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.50	Put	Currency Future	149.0000	167.0000	12.081	0	0	0
18/05/2009	€ / R 2009/06/12	11.90	Put	Currency Future	366.0000	402.0000	9.836	0	0	0
18/05/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,574.0000	1,632.0000	3.685	0	0	0
18/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	475.0000	515.0000	8.421	0	0	0
18/05/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,833.0000	5,772.0000	(1.046)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/06/12	12.00	Put	Currency Future	437.0000	477.0000	9.153	0	0	0
18/05/2009	€ / R 2009/06/12	14.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,933.0000	2,872.0000	(2.080)	0	0	0
18/05/2009	€ / R 2009/06/12	13.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
18/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	873.0000	920.0000	5.384	0	0	0
18/05/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
18/05/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,820.0000	1,880.0000	3.297	0	0	0
18/05/2009	€ / R 2009/06/12	12.50	Call	Currency Future	62.0000	48.0000	(22.581)	0	0	0
18/05/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,833.0000	2,772.0000	(2.153)	0	0	0
18/05/2009	€ / R 2009/06/12	12.00	Call	Currency Future	170.0000	148.0000	(12.941)	0	0	0
18/05/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,268.0000	2,329.0000	2.690	0	0	0
18/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	916.0000	965.0000	5.349	0	0	0
18/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,069.0000	2,129.0000	2.900	0	0	0
18/05/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	12.85	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
18/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,368.0000	2,428.0000	2.534	0	0	0
18/05/2009	€ / R 2009/06/12	12.05	Call	Currency Future	157.0000	137.0000	(12.739)	0	0	0
18/05/2009	€ / R 2009/06/12	10.40	Call	Currency Future	1,335.0000	1,274.0000	(4.569)	0	0	0
18/05/2009	€ / R 2009/06/12	11.70	Put	Currency Future	242.0000	270.0000	11.570	0	0	0
18/05/2009	€ / R 2009/06/12	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
18/05/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.70	Call	Currency Future	275.0000	242.0000	(12.000)	0	0	0
18/05/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,418.0000	2,478.0000	2.481	0	0	0
18/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.75	Put	Currency Future	2,019.0000	2,079.0000	2.972	0	0	0
18/05/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,119.0000	2,179.0000	2.832	0	0	0
18/05/2009	€ / R 2009/06/12	12.55	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
18/05/2009	€ / R 2009/06/12	16.40	Put	Currency Future	4,668.0000	4,728.0000	1.285	0	0	0
18/05/2009	€ / R 2009/06/12	11.90	Call	Currency Future	199.0000	174.0000	(12.563)	0	0	0
18/05/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,870.0000	1,930.0000	3.209	0	0	0
18/05/2009	€ / R 2009/06/12	12.50	Put	Currency Future	830.0000	876.0000	5.542	0	0	0
18/05/2009	€ / R 2009/06/12	10.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
18/05/2009	€ / R 2009/06/12	13.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/06/12	12.75	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
18/05/2009	€ / R 2009/06/12	11.65	Call	Currency Future	298.0000	263.0000	(11.745)	0	0	0
18/05/2009	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
18/05/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,672.0000	1,731.0000	3.529	0	0	0
18/05/2009	€ / R 2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.65	Put	Currency Future	215.0000	241.0000	12.093	0	0	0
18/05/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,618.0000	2,678.0000	2.292	0	0	0
18/05/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,168.0000	2,229.0000	2.814	0	0	0
18/05/2009	€ / R 2009/06/12	12.55	Put	Currency Future	873.0000	920.0000	5.384	0	0	0
18/05/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	12.95	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
18/05/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	€ / R 2009/06/12	12.05	Put	Currency Future	475.0000	515.0000	8.421	0	0	0
18/05/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,168.0000	3,228.0000	1.894	0	0	0
18/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	135.0000	111.0000	(17.778)	0	0	0
18/05/2009	€ / R 2009/06/12	12.80	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
18/05/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	12.40	Call	Currency Future	79.0000	62.0000	(21.519)	0	0	0
18/05/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,284.0000	1,340.0000	4.361	0	0	0
18/05/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,568.0000	2,628.0000	2.336	0	0	0
18/05/2009	€ / R 2009/06/12	13.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	€ / R 2009/06/12	11.15	Call	Currency Future	638.0000	583.0000	(8.621)	0	0	0
18/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	960.0000	1,010.0000	5.208	0	0	0
18/05/2009	€ / R 2009/06/12	14.65	Put	Currency Future	2,918.0000	2,978.0000	2.056	0	0	0
18/05/2009	€ / R 2009/06/12	13.00	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
18/05/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,468.0000	2,528.0000	2.431	0	0	0
18/05/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,969.0000	2,029.0000	3.047	0	0	0
18/05/2009	€ / R 2009/06/12	11.15	Put	Currency Future	56.0000	61.0000	8.929	0	0	0
18/05/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,143.0000	1,196.0000	4.637	0	0	0
18/05/2009	€ / R 2009/06/12	14.70	Put	Currency Future	2,968.0000	3,028.0000	2.022	0	0	0
18/05/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,096.0000	1,149.0000	4.836	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,468.0000	3,528.0000	1.730	0	0	0
18/05/2009	€ / R 2009/06/12	12.40	Put	Currency Future	746.0000	790.0000	5.898	0	0	0
18/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.30	Call	Currency Future	520.0000	469.0000	(9.808)	0	0	0
18/05/2009	€ / R 2009/06/12	12.80	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
18/05/2009	€ / R 2009/06/12	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	€ / R 2009/06/12	13.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
18/05/2009	€ / R 2009/06/12	11.45	Call	Currency Future	414.0000	368.0000	(11.111)	0	0	0
18/05/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,096.0000	1,149.0000	4.836	0	0	0
18/05/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,768.0000	2,828.0000	2.168	0	0	0
18/05/2009	€ / R 2009/06/12	13.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	€ / R 2009/06/12	12.65	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
18/05/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,368.0000	2,428.0000	2.534	0	0	0
18/05/2009	€ / R 2009/06/12	11.45	Put	Currency Future	131.0000	146.0000	11.450	0	0	0
18/05/2009	€ / R 2009/06/12	12.05	Call	Currency Future	157.0000	137.0000	(12.739)	0	0	0
18/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	666.0000	707.0000	6.156	0	0	0
18/05/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,069.0000	2,129.0000	2.900	0	0	0
18/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	553.0000	589.0000	6.510	0	0	0
18/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	98.0000	78.0000	(20.408)	0	0	0
18/05/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.30	Put	Currency Future	87.0000	97.0000	11.494	0	0	0
18/05/2009	€ / R 2009/06/12	12.60	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
18/05/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,051.0000	1,102.0000	4.853	0	0	0
18/05/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,722.0000	1,781.0000	3.426	0	0	0
18/05/2009	€ / R 2009/06/12	11.20	Call	Currency Future	597.0000	543.0000	(9.045)	0	0	0
18/05/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,005.0000	1,056.0000	5.075	0	0	0
18/05/2009	€ / R 2009/06/12	12.15	Call	Currency Future	135.0000	111.0000	(17.778)	0	0	0
18/05/2009	€ / R 2009/06/12	12.60	Put	Currency Future	916.0000	965.0000	5.349	0	0	0
18/05/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,190.0000	1,244.0000	4.538	0	0	0
18/05/2009	€ / R 2009/06/12	12.70	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
18/05/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	11.35	Put	Currency Future	100.0000	112.0000	12.000	0	0	0
18/05/2009	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	12.90	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
18/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	553.0000	589.0000	6.510	0	0	0
18/05/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,237.0000	1,292.0000	4.446	0	0	0
18/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,920.0000	1,979.0000	3.073	0	0	0
18/05/2009	€ / R 2009/06/12	11.35	Call	Currency Future	483.0000	433.0000	(10.352)	0	0	0
18/05/2009	€ / R 2009/06/12	11.20	Put	Currency Future	65.0000	72.0000	10.769	0	0	0
18/05/2009	€ / R 2009/06/12	11.40	Put	Currency Future	115.0000	128.0000	11.304	0	0	0
18/05/2009	€ / R 2009/06/12	11.40	Call	Currency Future	448.0000	400.0000	(10.714)	0	0	0
18/05/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,518.0000	3,578.0000	1.706	0	0	0
18/05/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,518.0000	6,578.0000	0.921	0	0	0
18/05/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	16.75	Put	Currency Future	5,018.0000	5,078.0000	1.196	0	0	0
18/05/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	10.75	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
18/05/2009	€ / R 2009/06/12	10.75	Call	Currency Future	995.0000	936.0000	(5.930)	0	0	0
18/05/2009	€ / R 2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,483.0000	2,422.0000	(2.457)	0	0	0
18/05/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,983.0000	3,922.0000	(1.532)	0	0	0
18/05/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,483.0000	5,422.0000	(1.113)	0	0	0
18/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	146.0000	123.0000	(15.753)	0	0	0
18/05/2009	€ / R 2009/06/12	12.40	Call	Currency Future	79.0000	62.0000	(21.519)	0	0	0
18/05/2009	€ / R 2009/06/12	12.40	Put	Currency Future	746.0000	790.0000	5.898	0	0	0
18/05/2009	€ / R 2009/06/12	12.30	Call	Currency Future	98.0000	78.0000	(20.408)	0	0	0
18/05/2009	€ / R 2009/06/12	12.45	Call	Currency Future	70.0000	54.0000	(22.857)	0	0	0
18/05/2009	€ / R 2009/06/12	12.30	Put	Currency Future	666.0000	707.0000	6.156	0	0	0
18/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	513.0000	552.0000	7.602	0	0	0
18/05/2009	€ / R 2009/06/12	12.35	Call	Currency Future	88.0000	70.0000	(20.455)	0	0	0
18/05/2009	€ / R 2009/06/12	12.35	Put	Currency Future	706.0000	748.0000	5.949	0	0	0
18/05/2009	€ / R 2009/06/12	12.20	Put	Currency Future	590.0000	627.0000	6.271	0	0	0
18/05/2009	€ / R 2009/06/12	12.20	Call	Currency Future	122.0000	99.0000	(18.852)	0	0	0
18/05/2009	€ / R 2009/06/12	12.10	Call	Currency Future	146.0000	123.0000	(15.753)	0	0	0
18/05/2009	€ / R 2009/06/12	12.10	Put	Currency Future	513.0000	552.0000	7.602	0	0	0
18/05/2009	€ / R 2009/06/12	12.45	Put	Currency Future	788.0000	832.0000	5.584	0	0	0
18/05/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,969.0000	2,029.0000	3.047	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
18/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
18/05/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,332.0000	1,388.0000	4.204	0	0	0
18/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,623.0000	1,682.0000	3.635	0	0	0
18/05/2009	€ / R	2009/06/12	13.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,920.0000	1,979.0000	3.073	0	0	0
18/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
18/05/2009	€ / R	2009/06/12	13.50	Put	Currency Future	1,771.0000	1,830.0000	3.331	0	0	0
18/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,672.0000	1,731.0000	3.529	0	0	0
18/05/2009	€ / R	2009/09/14			Currency Future	11.9196	11.8541	(0.550)	11.9900	11.9300	5,114
18/05/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,979.0000	2,037.0000	2.931	0	0	0
18/05/2009	€ / R	2009/09/14	12.10	Call	Currency Future	501.0000	477.0000	(4.790)	0	0	0
18/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	707.0000	673.0000	(4.809)	0	0	0
18/05/2009	€ / R	2009/09/14	11.70	Put	Currency Future	439.0000	474.0000	7.973	0	0	0
18/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
18/05/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,250.0000	2,310.0000	2.667	0	0	0
18/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	388.0000	419.0000	7.990	0	0	0
18/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	321.0000	301.0000	(6.231)	0	0	0
18/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	556.0000	593.0000	6.655	0	0	0
18/05/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,847.0000	1,904.0000	3.086	0	0	0
18/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	123.0000	114.0000	(7.317)	0	0	0
18/05/2009	€ / R	2009/09/14	13.40	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
18/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	303.0000	326.0000	7.591	0	0	0
18/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	575.0000	547.0000	(4.870)	0	0	0
18/05/2009	€ / R	2009/09/14	13.05	Call	Currency Future	219.0000	204.0000	(6.849)	0	0	0
18/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
18/05/2009	€ / R	2009/09/14	11.65	Call	Currency Future	683.0000	650.0000	(4.832)	0	0	0
18/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,633.0000	1,688.0000	3.368	0	0	0
18/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,051.0000	1,097.0000	4.377	0	0	0
18/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,803.0000	1,860.0000	3.161	0	0	0
18/05/2009	€ / R	2009/09/14	11.65	Put	Currency Future	413.0000	446.0000	7.990	0	0	0
18/05/2009	€ / R	2009/09/14	11.70	Call	Currency Future	659.0000	628.0000	(4.704)	0	0	0
18/05/2009	€ / R	2009/09/14	13.45	Call	Currency Future	145.0000	134.0000	(7.586)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
18/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	681.0000	723.0000	6.167	0	0	0
18/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	715.0000	757.0000	5.874	0	0	0
18/05/2009	€ / R 2009/09/14	12.55	Put	Currency Future	982.0000	1,026.0000	4.481	0	0	0
18/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,591.0000	1,645.0000	3.394	0	0	0
18/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
18/05/2009	€ / R 2009/09/14	13.05	Call	Currency Future	219.0000	204.0000	(6.849)	0	0	0
18/05/2009	€ / R 2009/09/14	11.40	Put	Currency Future	303.0000	326.0000	7.591	0	0	0
18/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	469.0000	446.0000	(4.904)	0	0	0
18/05/2009	€ / R 2009/09/14	12.75	Call	Currency Future	292.0000	274.0000	(6.164)	0	0	0
18/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,591.0000	1,645.0000	3.394	0	0	0
18/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,529.0000	2,591.0000	2.452	0	0	0
18/05/2009	€ / R 2009/09/14	11.90	Call	Currency Future	575.0000	547.0000	(4.870)	0	0	0
18/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	485.0000	461.0000	(4.948)	0	0	0
18/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	336.0000	316.0000	(5.952)	0	0	0
18/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	161.0000	150.0000	(6.832)	0	0	0
18/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,436.0000	2,497.0000	2.504	0	0	0
18/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
18/05/2009	€ / R 2009/09/14	11.95	Put	Currency Future	586.0000	624.0000	6.485	0	0	0
18/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,349.0000	1,400.0000	3.781	0	0	0
18/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	681.0000	723.0000	6.167	0	0	0
18/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,529.0000	2,591.0000	2.452	0	0	0
18/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,550.0000	1,604.0000	3.484	0	0	0
18/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	501.0000	477.0000	(4.790)	0	0	0
18/05/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,123.0000	1,170.0000	4.185	0	0	0
18/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,436.0000	2,497.0000	2.504	0	0	0
18/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	525.0000	562.0000	7.048	0	0	0
18/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	420.0000	396.0000	(5.714)	0	0	0
18/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	161.0000	150.0000	(6.832)	0	0	0
18/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
18/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
18/05/2009	€ / R 2009/09/14	14.60	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
18/05/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,550.0000	1,604.0000	3.484	0	0	0
18/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	822.0000	780.0000	(5.109)	0	0	0
18/05/2009	€ / R 2009/09/14	11.75	Call	Currency Future	637.0000	607.0000	(4.710)	0	0	0
18/05/2009	€ / R 2009/09/14	11.85	Call	Currency Future	595.0000	567.0000	(4.706)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/09/14	12.55	Call	Currency Future	352.0000	330.0000	(6.250)	0	0	0
18/05/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,719.0000	2,781.0000	2.280	0	0	0
18/05/2009	€ / R 2009/09/14	12.00	Call	Currency Future	537.0000	511.0000	(4.842)	0	0	0
18/05/2009	€ / R 2009/09/14	13.30	Call	Currency Future	169.0000	158.0000	(6.509)	0	0	0
18/05/2009	€ / R 2009/09/14	11.45	Put	Currency Future	322.0000	345.0000	7.143	0	0	0
18/05/2009	€ / R 2009/09/14	11.80	Put	Currency Future	496.0000	532.0000	7.258	0	0	0
18/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	850.0000	892.0000	4.941	0	0	0
18/05/2009	€ / R 2009/09/14	13.50	Call	Currency Future	137.0000	127.0000	(7.299)	0	0	0
18/05/2009	€ / R 2009/09/14	14.50	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
18/05/2009	€ / R 2009/09/14	11.75	Put	Currency Future	467.0000	503.0000	7.709	0	0	0
18/05/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,016.0000	1,061.0000	4.429	0	0	0
18/05/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,624.0000	2,686.0000	2.363	0	0	0
18/05/2009	€ / R 2009/09/14	12.00	Put	Currency Future	617.0000	657.0000	6.483	0	0	0
18/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	556.0000	593.0000	6.655	0	0	0
18/05/2009	€ / R 2009/09/14	11.45	Call	Currency Future	791.0000	749.0000	(5.310)	0	0	0
18/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,675.0000	1,730.0000	3.284	0	0	0
18/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
18/05/2009	€ / R 2009/09/14	11.20	Put	Currency Future	235.0000	254.0000	8.085	0	0	0
18/05/2009	€ / R 2009/09/14	11.25	Call	Currency Future	921.0000	875.0000	(4.995)	0	0	0
18/05/2009	€ / R 2009/09/14	11.20	Call	Currency Future	955.0000	908.0000	(4.921)	0	0	0
18/05/2009	€ / R 2009/09/14	11.80	Call	Currency Future	615.0000	586.0000	(4.715)	0	0	0
18/05/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,055.0000	3,118.0000	2.062	0	0	0
18/05/2009	€ / R 2009/09/14	11.30	Call	Currency Future	887.0000	843.0000	(4.961)	0	0	0
18/05/2009	€ / R 2009/09/14	11.25	Put	Currency Future	251.0000	271.0000	7.968	0	0	0
18/05/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	12.05	Put	Currency Future	649.0000	689.0000	6.163	0	0	0
18/05/2009	€ / R 2009/09/14	11.40	Call	Currency Future	822.0000	780.0000	(5.109)	0	0	0
18/05/2009	€ / R 2009/09/14	11.30	Put	Currency Future	268.0000	289.0000	7.836	0	0	0
18/05/2009	€ / R 2009/09/14	11.10	Put	Currency Future	206.0000	223.0000	8.252	0	0	0
18/05/2009	€ / R 2009/09/14	12.05	Call	Currency Future	519.0000	493.0000	(5.010)	0	0	0
18/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	1,025.0000	977.0000	(4.683)	0	0	0
18/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,343.0000	2,403.0000	2.561	0	0	0
18/05/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,349.0000	1,400.0000	3.781	0	0	0
18/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
18/05/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,718.0000	1,773.0000	3.201	0	0	0
18/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	556.0000	528.0000	(5.036)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,388.0000	1,440.0000	3.746	0	0	0
18/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	208.0000	194.0000	(6.731)	0	0	0
18/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,196.0000	1,245.0000	4.097	0	0	0
18/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
18/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,760.0000	1,816.0000	3.182	0	0	0
18/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,979.0000	2,037.0000	2.931	0	0	0
18/05/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,031.0000	6,096.0000	1.078	0	0	0
18/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	485.0000	461.0000	(4.948)	0	0	0
18/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,970.0000	5,904.0000	(1.106)	0	0	0
18/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,633.0000	1,688.0000	3.368	0	0	0
18/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	715.0000	757.0000	5.874	0	0	0
18/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,470.0000	4,404.0000	(1.477)	0	0	0
18/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
18/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	420.0000	396.0000	(5.714)	0	0	0
18/05/2009	€ / R 2009/09/14	16.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	130.0000	121.0000	(6.923)	0	0	0
18/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	266.0000	249.0000	(6.391)	0	0	0
18/05/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,533.0000	4,599.0000	1.456	0	0	0
18/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	850.0000	892.0000	4.941	0	0	0
18/05/2009	€ / R 2009/09/14	14.95	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/05/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,051.0000	1,097.0000	4.377	0	0	0
18/05/2009	€ / R 2009/09/14	12.20	Put	Currency Future	749.0000	792.0000	5.741	0	0	0
18/05/2009	€ / R 2009/09/14	10.45	Put	Currency Future	74.0000	82.0000	10.811	0	0	0
18/05/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,544.0000	1,486.0000	(3.756)	0	0	0
18/05/2009	€ / R 2009/09/14	11.60	Call	Currency Future	707.0000	673.0000	(4.809)	0	0	0
18/05/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	198.0000	184.0000	(7.071)	0	0	0
18/05/2009	€ / R 2009/09/14	11.60	Put	Currency Future	388.0000	419.0000	7.990	0	0	0
18/05/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,972.0000	2,906.0000	(2.221)	0	0	0
18/05/2009	€ / R 2009/09/14	8.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,428.0000	1,480.0000	3.641	0	0	0
18/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
18/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,250.0000	2,310.0000	2.667	0	0	0
18/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,958.0000	3,021.0000	2.130	0	0	0
18/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,114.0000	2,173.0000	2.791	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
18/05/2009	€ / R 2009/09/14	11.55	Put	Currency Future	364.0000	393.0000	7.967	0	0	0
18/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
18/05/2009	€ / R 2009/09/14	13.20	Call	Currency Future	188.0000	175.0000	(6.915)	0	0	0
18/05/2009	€ / R 2009/09/14	13.90	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
18/05/2009	€ / R 2009/09/14	13.00	Call	Currency Future	230.0000	215.0000	(6.522)	0	0	0
18/05/2009	€ / R 2009/09/14	11.55	Call	Currency Future	734.0000	697.0000	(5.041)	0	0	0
18/05/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,847.0000	1,904.0000	3.086	0	0	0
18/05/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,468.0000	1,521.0000	3.610	0	0	0
18/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	198.0000	184.0000	(7.071)	0	0	0
18/05/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,935.0000	1,992.0000	2.946	0	0	0
18/05/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,428.0000	1,480.0000	3.641	0	0	0
18/05/2009	€ / R 2009/09/14	13.75	Call	Currency Future	104.0000	97.0000	(6.731)	0	0	0
18/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	854.0000	811.0000	(5.035)	0	0	0
18/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	279.0000	261.0000	(6.452)	0	0	0
18/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
18/05/2009	€ / R 2009/09/14	13.65	Call	Currency Future	117.0000	108.0000	(7.692)	0	0	0
18/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	285.0000	307.0000	7.719	0	0	0
18/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,159.0000	1,207.0000	4.142	0	0	0
18/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	761.0000	723.0000	(4.993)	0	0	0
18/05/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,310.0000	1,360.0000	3.817	0	0	0
18/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,159.0000	2,218.0000	2.733	0	0	0
18/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	341.0000	369.0000	8.211	0	0	0
18/05/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,069.0000	2,127.0000	2.803	0	0	0
18/05/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,320.0000	4,254.0000	(1.528)	0	0	0
18/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	253.0000	237.0000	(6.324)	0	0	0
18/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	321.0000	301.0000	(6.231)	0	0	0
18/05/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	14.05	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
18/05/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,823.0000	2,758.0000	(2.303)	0	0	0
18/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,388.0000	1,440.0000	3.746	0	0	0
18/05/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,272.0000	1,321.0000	3.852	0	0	0
18/05/2009	€ / R 2009/09/14	12.95	Call	Currency Future	241.0000	225.0000	(6.639)	0	0	0
18/05/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,416.0000	1,360.0000	(3.955)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,196.0000	1,245.0000	4.097	0	0	0
18/05/2009	€ / R 2009/09/14	10.60	Put	Currency Future	96.0000	106.0000	10.417	0	0	0
18/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	266.0000	249.0000	(6.391)	0	0	0
18/05/2009	€ / R 2009/09/14	9.10	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
18/05/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,389.0000	2,450.0000	2.553	0	0	0
18/05/2009	€ / R 2009/09/14	15.10	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
18/05/2009	€ / R 2009/09/14	13.85	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
18/05/2009	€ / R 2009/09/14	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,024.0000	2,082.0000	2.866	0	0	0
18/05/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,181.0000	6,246.0000	1.052	0	0	0
18/05/2009	€ / R 2009/09/14	14.25	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
18/05/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,201.0000	3,264.0000	1.968	0	0	0
18/05/2009	€ / R 2009/09/14	13.55	Call	Currency Future	130.0000	121.0000	(6.923)	0	0	0
18/05/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,760.0000	1,816.0000	3.182	0	0	0
18/05/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,683.0000	4,748.0000	1.388	0	0	0
18/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	208.0000	194.0000	(6.731)	0	0	0
18/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,234.0000	1,283.0000	3.971	0	0	0
18/05/2009	€ / R 2009/09/14	14.15	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
18/05/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,296.0000	2,357.0000	2.657	0	0	0
18/05/2009	€ / R 2009/09/14	15.40	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
18/05/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,205.0000	2,264.0000	2.676	0	0	0
18/05/2009	€ / R 2009/09/14	10.90	Put	Currency Future	155.0000	169.0000	9.032	0	0	0
18/05/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,494.0000	3,558.0000	1.832	0	0	0
18/05/2009	€ / R 2009/09/14	10.90	Call	Currency Future	1,174.0000	1,123.0000	(4.344)	0	0	0
18/05/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,527.0000	2,463.0000	(2.533)	0	0	0
18/05/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,820.0000	5,754.0000	(1.134)	0	0	0
18/05/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,234.0000	1,283.0000	3.971	0	0	0
18/05/2009	€ / R 2009/09/14	9.40	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
18/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,159.0000	1,207.0000	4.142	0	0	0
18/05/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	253.0000	237.0000	(6.324)	0	0	0
18/05/2009	€ / R 2009/09/14	16.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,087.0000	1,133.0000	4.232	0	0	0
18/05/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	279.0000	261.0000	(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
18/05/2009	€ / R	2009/09/14	12.70	Call	Currency Future	306.0000	287.0000	(6.209)	0	0	0
18/05/2009	€ / R	2009/09/14	16.90	Put	Currency Future	4,982.0000	5,047.0000	1.305	0	0	0
18/05/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,520.0000	5,454.0000	(1.196)	0	0	0
18/05/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,481.0000	6,546.0000	1.003	0	0	0
18/05/2009	€ / R	2009/09/14	7.90	Call	Currency Future	4,020.0000	3,954.0000	(1.642)	0	0	0
18/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,016.0000	1,061.0000	4.429	0	0	0
18/05/2009	€ / R	2009/09/14	12.40	Put	Currency Future	882.0000	924.0000	4.762	0	0	0
18/05/2009	€ / R	2009/09/14	12.40	Call	Currency Future	402.0000	379.0000	(5.721)	0	0	0
18/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	336.0000	316.0000	(5.952)	0	0	0
18/05/2009	€ / R	2009/09/14	12.25	Put	Currency Future	784.0000	828.0000	5.612	0	0	0
18/05/2009	€ / R	2009/09/14	12.25	Call	Currency Future	453.0000	432.0000	(4.636)	0	0	0
18/05/2009	€ / R	2009/09/14	12.45	Put	Currency Future	915.0000	958.0000	4.699	0	0	0
18/05/2009	€ / R	2009/09/14	12.45	Call	Currency Future	385.0000	362.0000	(5.974)	0	0	0
18/05/2009	€ / R	2009/09/14	12.50	Call	Currency Future	368.0000	346.0000	(5.978)	0	0	0
18/05/2009	€ / R	2009/09/14	12.50	Put	Currency Future	948.0000	992.0000	4.641	0	0	0
18/05/2009	€ / R	2009/09/14	12.30	Call	Currency Future	439.0000	414.0000	(5.695)	0	0	0
18/05/2009	€ / R	2009/09/14	12.30	Put	Currency Future	819.0000	859.0000	4.884	0	0	0
18/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,069.0000	2,127.0000	2.803	0	0	0
18/05/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,509.0000	1,562.0000	3.512	0	0	0
18/05/2009	€ / R	2009/09/14	13.25	Call	Currency Future	178.0000	166.0000	(6.742)	0	0	0
18/05/2009	€ / R	2009/09/14	13.60	Call	Currency Future	123.0000	114.0000	(7.317)	0	0	0
18/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
18/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
18/05/2009	€ / R	2009/09/14	13.70	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
18/05/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,891.0000	1,948.0000	3.014	0	0	0
18/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,024.0000	2,082.0000	2.866	0	0	0
18/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,803.0000	1,860.0000	3.161	0	0	0
18/05/2009	€ / R	2009/12/14			Currency Future	12.0980	12.0340	(0.529)	0.0000	0.0000	2,145
18/05/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,690.0000	1,735.0000	2.663	0	0	0
18/05/2009	€ / R	2009/12/14	8.10	Call	Currency Future	4,012.0000	3,948.0000	(1.595)	0	0	0
18/05/2009	€ / R	2009/12/14	14.75	Call	Currency Future	245.0000	232.0000	(5.306)	0	0	0
18/05/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,335.0000	1,376.0000	3.071	0	0	0
18/05/2009	€ / R	2009/12/14	14.70	Put	Currency Future	2,852.0000	2,903.0000	1.788	0	0	0
18/05/2009	€ / R	2009/12/14	12.60	Call	Currency Future	611.0000	585.0000	(4.255)	0	0	0
18/05/2009	€ / R	2009/12/14	12.25	Call	Currency Future	720.0000	690.0000	(4.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	533.0000	510.0000	(4.315)	0	0	0
18/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	164.0000	154.0000	(6.098)	0	0	0
18/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,113.0000	1,151.0000	3.414	0	0	0
18/05/2009	€ / R 2009/12/14	11.45	Put	Currency Future	432.0000	452.0000	4.630	0	0	0
18/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,897.0000	1,943.0000	2.425	0	0	0
18/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,042.0000	1,079.0000	3.551	0	0	0
18/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,047.0000	4,102.0000	1.359	0	0	0
18/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	395.0000	377.0000	(4.557)	0	0	0
18/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	250.0000	237.0000	(5.200)	0	0	0
18/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	775.0000	742.0000	(4.258)	0	0	0
18/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	364.0000	348.0000	(4.396)	0	0	0
18/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	533.0000	510.0000	(4.315)	0	0	0
18/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	145.0000	136.0000	(6.207)	0	0	0
18/05/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,897.0000	2,948.0000	1.760	0	0	0
18/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	488.0000	467.0000	(4.303)	0	0	0
18/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,766.0000	3,820.0000	1.434	0	0	0
18/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	350.0000	334.0000	(4.571)	0	0	0
18/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	499.0000	478.0000	(4.208)	0	0	0
18/05/2009	€ / R 2009/12/14	11.10	Put	Currency Future	290.0000	305.0000	5.172	0	0	0
18/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,490.0000	1,533.0000	2.886	0	0	0
18/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	174.0000	183.0000	5.172	0	0	0
18/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	777.0000	808.0000	3.990	0	0	0
18/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,152.0000	2,200.0000	2.230	0	0	0
18/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,288.0000	1,239.0000	(3.804)	0	0	0
18/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	23.0000	23.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	717.0000	746.0000	4.045	0	0	0
18/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	337.0000	322.0000	(4.451)	0	0	0
18/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	545.0000	522.0000	(4.220)	0	0	0
18/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	872.0000	906.0000	3.899	0	0	0
18/05/2009	€ / R 2009/12/14	10.10	Put	Currency Future	66.0000	71.0000	7.576	0	0	0
18/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,283.0000	2,331.0000	2.102	0	0	0
18/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	50.0000	50.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,066.0000	2,114.0000	2.323	0	0	0
18/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	2,064.0000	2,005.0000	(2.859)	0	0	0
18/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	230.0000	218.0000	(5.217)	0	0	0
18/05/2009	€ / R 2009/12/14	11.45	Call	Currency Future	1,080.0000	1,036.0000	(4.074)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	350.0000	334.0000	(4.571)	0	0	0
18/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,405.0000	4,341.0000	(1.453)	0	0	0
18/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,239.0000	2,288.0000	2.188	0	0	0
18/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,335.0000	1,376.0000	3.071	0	0	0
18/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	438.0000	419.0000	(4.338)	0	0	0
18/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	228.0000	239.0000	4.825	0	0	0
18/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,152.0000	2,200.0000	2.230	0	0	0
18/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	364.0000	348.0000	(4.396)	0	0	0
18/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	640.0000	613.0000	(4.219)	0	0	0
18/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	756.0000	724.0000	(4.233)	0	0	0
18/05/2009	€ / R 2009/12/14	16.10	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
18/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,032.0000	3,084.0000	1.715	0	0	0
18/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,421.0000	3,357.0000	(1.871)	0	0	0
18/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	815.0000	780.0000	(4.294)	0	0	0
18/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	429.0000	410.0000	(4.429)	0	0	0
18/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,297.0000	1,338.0000	3.161	0	0	0
18/05/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,141.0000	4,195.0000	1.304	0	0	0
18/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	3,953.0000	4,008.0000	1.391	0	0	0
18/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,113.0000	1,151.0000	3.414	0	0	0
18/05/2009	€ / R 2009/12/14	14.10	Call	Currency Future	325.0000	308.0000	(5.231)	0	0	0
18/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,719.0000	3,774.0000	1.479	0	0	0
18/05/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,306.0000	4,242.0000	(1.486)	0	0	0
18/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,456.0000	2,504.0000	1.954	0	0	0
18/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	3,128.0000	3,064.0000	(2.046)	0	0	0
18/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	151.0000	142.0000	(5.960)	0	0	0
18/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	703.0000	673.0000	(4.267)	0	0	0
18/05/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,327.0000	2,374.0000	2.020	0	0	0
18/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,448.0000	2,384.0000	(2.614)	0	0	0
18/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,859.0000	3,914.0000	1.425	0	0	0
18/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	448.0000	428.0000	(4.464)	0	0	0
18/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,451.0000	1,494.0000	2.963	0	0	0
18/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	411.0000	393.0000	(4.380)	0	0	0
18/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	840.0000	873.0000	3.929	0	0	0
18/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	12.0000	12.0000	-	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
18/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	671.0000	642.0000	(4.322)	0	0	0
18/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	331.0000	315.0000	(4.834)	0	0	0
18/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,572.0000	1,517.0000	(3.499)	0	0	0
18/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,650.0000	1,694.0000	2.667	0	0	0
18/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,813.0000	1,859.0000	2.537	0	0	0
18/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,123.0000	3,175.0000	1.665	0	0	0
18/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,426.0000	1,373.0000	(3.717)	0	0	0
18/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	973.0000	1,008.0000	3.597	0	0	0
18/05/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,373.0000	1,415.0000	3.059	0	0	0
18/05/2009	€ / R 2009/12/14	15.65	Call	Currency Future	167.0000	158.0000	(5.389)	0	0	0
18/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,731.0000	1,776.0000	2.600	0	0	0
18/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	221.0000	209.0000	(5.430)	0	0	0
18/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,255.0000	2,191.0000	(2.838)	0	0	0
18/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	905.0000	939.0000	3.757	0	0	0
18/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	521.0000	499.0000	(4.223)	0	0	0
18/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,470.0000	3,406.0000	(1.844)	0	0	0
18/05/2009	€ / R 2009/12/14	11.95	Put	Currency Future	689.0000	716.0000	3.919	0	0	0
18/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,066.0000	2,114.0000	2.323	0	0	0
18/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,855.0000	1,901.0000	2.480	0	0	0
18/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	30.0000	30.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	611.0000	585.0000	(4.255)	0	0	0
18/05/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,496.0000	2,432.0000	(2.564)	0	0	0
18/05/2009	€ / R 2009/12/14	11.95	Call	Currency Future	837.0000	800.0000	(4.421)	0	0	0
18/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	499.0000	478.0000	(4.208)	0	0	0
18/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	738.0000	707.0000	(4.201)	0	0	0
18/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	258.0000	270.0000	4.651	0	0	0
18/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	57.0000	57.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,390.0000	1,338.0000	(3.741)	0	0	0
18/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	478.0000	457.0000	(4.393)	0	0	0
18/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	840.0000	873.0000	3.929	0	0	0
18/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	379.0000	362.0000	(4.485)	0	0	0
18/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	738.0000	707.0000	(4.201)	0	0	12,295
18/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	62.0000	62.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	10.45	Put	Currency Future	120.0000	127.0000	5.833	0	0	0
18/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,109.0000	2,157.0000	2.276	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,981.0000	2,028.0000	2.373	0	0	0
18/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	808.0000	840.0000	3.960	0	0	0
18/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	4,110.0000	4,046.0000	(1.557)	0	0	0
18/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
18/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,610.0000	1,555.0000	(3.416)	0	0	0
18/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	488.0000	467.0000	(4.303)	0	0	0
18/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,356.0000	1,304.0000	(3.835)	0	0	0
18/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,226.0000	3,161.0000	(2.015)	0	0	0
18/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	162.0000	171.0000	5.556	0	0	0
18/05/2009	€ / R 2009/12/14	7.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,490.0000	1,533.0000	2.886	0	0	0
18/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	903.0000	865.0000	(4.208)	0	0	0
18/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	2,160.0000	2,096.0000	(2.963)	0	0	0
18/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	4,208.0000	4,144.0000	(1.521)	0	0	0
18/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	687.0000	658.0000	(4.221)	0	0	0
18/05/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,323.0000	3,259.0000	(1.926)	0	0	0
18/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	357.0000	341.0000	(4.482)	0	0	0
18/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,897.0000	1,943.0000	2.425	0	0	0
18/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	605.0000	631.0000	4.298	0	0	0
18/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
18/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,257.0000	1,208.0000	(3.898)	0	0	0
18/05/2009	€ / R 2009/12/14	8.80	Put	Currency Future	25.0000	25.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,451.0000	1,494.0000	2.963	0	0	0
18/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	395.0000	377.0000	(4.557)	0	0	0
18/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,593.0000	2,528.0000	(2.507)	0	0	0
18/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	256.0000	242.0000	(5.469)	0	0	0
18/05/2009	€ / R 2009/12/14	15.80	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
18/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,530.0000	1,573.0000	2.810	0	0	0
18/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
18/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,808.0000	2,858.0000	1.781	0	0	0
18/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,649.0000	1,593.0000	(3.396)	0	0	0
18/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	2,942.0000	2,993.0000	1.734	0	0	0
18/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,322.0000	1,270.0000	(3.933)	0	0	0
18/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	309.0000	324.0000	4.854	0	0	0
18/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	3,031.0000	2,966.0000	(2.145)	0	0	0
18/05/2009	€ / R 2009/12/14	8.65	Put	Currency Future	22.0000	22.0000	-	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
18/05/2009	€ / R 2009/12/14	14.80	Call	Currency Future	240.0000	227.0000	(5.417)	0	0	0
18/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,530.0000	1,573.0000	2.810	0	0	0
18/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	274.0000	286.0000	4.380	0	0	0
18/05/2009	€ / R 2009/12/14	12.35	Put	Currency Future	939.0000	974.0000	3.727	0	0	0
18/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
18/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	10.80	Put	Currency Future	200.0000	210.0000	5.000	0	0	0
18/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	387.0000	370.0000	(4.393)	0	0	0
18/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	175.0000	164.0000	(6.286)	0	0	0
18/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	597.0000	571.0000	(4.355)	0	0	0
18/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,454.0000	4,390.0000	(1.437)	0	0	0
18/05/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,498.0000	1,444.0000	(3.605)	0	0	0
18/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,939.0000	1,986.0000	2.424	0	0	0
18/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	403.0000	385.0000	(4.467)	0	0	0
18/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,627.0000	3,680.0000	1.461	0	0	0
18/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	478.0000	457.0000	(4.393)	0	0	0
18/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	387.0000	370.0000	(4.393)	0	0	0
18/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,032.0000	5,090.0000	1.153	0	0	0
18/05/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,768.0000	1,711.0000	(3.224)	0	0	0
18/05/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,351.0000	2,287.0000	(2.722)	0	0	0
18/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	304.0000	288.0000	(5.263)	0	0	0
18/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,149.0000	1,187.0000	3.307	0	0	0
18/05/2009	€ / R 2009/12/14	9.65	Put	Currency Future	48.0000	48.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	9.80	Put	Currency Future	53.0000	53.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,939.0000	1,986.0000	2.424	0	0	0
18/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	151.0000	159.0000	5.298	0	0	0
18/05/2009	€ / R 2009/12/14	10.95	Put	Currency Future	242.0000	254.0000	4.959	0	0	0
18/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	104.0000	96.0000	(7.692)	0	0	0
18/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,214.0000	3,266.0000	1.618	0	0	0
18/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	927.0000	888.0000	(4.207)	0	0	0
18/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	579.0000	604.0000	4.318	0	0	0
18/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,690.0000	1,735.0000	2.663	0	0	0
18/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,045.0000	6,105.0000	0.993	0	0	0
18/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	438.0000	419.0000	(4.338)	0	0	0
18/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
18/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,260.0000	1,300.0000	3.175	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	212.0000	200.0000	(5.660)	0	0	0
18/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	558.0000	534.0000	(4.301)	0	0	0
18/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,484.0000	6,545.0000	0.941	0	0	0
18/05/2009	€ / R 2009/12/14	11.85	Call	Currency Future	881.0000	843.0000	(4.313)	0	0	0
18/05/2009	€ / R 2009/12/14	12.05	Call	Currency Future	795.0000	760.0000	(4.403)	0	0	0
18/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,606.0000	4,662.0000	1.216	0	0	0
18/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	633.0000	659.0000	4.107	0	0	0
18/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	448.0000	428.0000	(4.464)	0	0	0
18/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
18/05/2009	€ / R 2009/12/14	12.05	Put	Currency Future	747.0000	776.0000	3.882	0	0	0
18/05/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,569.0000	1,613.0000	2.804	0	0	0
18/05/2009	€ / R 2009/12/14	13.20	Call	Currency Future	467.0000	447.0000	(4.283)	0	0	0
18/05/2009	€ / R 2009/12/14	11.90	Call	Currency Future	858.0000	821.0000	(4.312)	0	0	0
18/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	429.0000	410.0000	(4.429)	0	0	0
18/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,731.0000	1,776.0000	2.600	0	0	0
18/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	660.0000	687.0000	4.091	0	0	0
18/05/2009	€ / R 2009/12/14	14.05	Call	Currency Future	331.0000	315.0000	(4.834)	0	0	0
18/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,650.0000	1,694.0000	2.667	0	0	0
18/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	372.0000	355.0000	(4.570)	0	0	0
18/05/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,196.0000	2,244.0000	2.186	0	0	0
18/05/2009	€ / R 2009/12/14	13.95	Call	Currency Future	344.0000	328.0000	(4.651)	0	0	0
18/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	951.0000	911.0000	(4.206)	0	0	0
18/05/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,024.0000	2,071.0000	2.322	0	0	0
18/05/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,412.0000	1,454.0000	2.975	0	0	0
18/05/2009	€ / R 2009/12/14	11.70	Put	Currency Future	553.0000	577.0000	4.340	0	0	0
18/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,283.0000	2,331.0000	2.102	0	0	0
18/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	510.0000	488.0000	(4.314)	0	0	0
18/05/2009	€ / R 2009/12/14	11.65	Put	Currency Future	528.0000	551.0000	4.356	0	0	0
18/05/2009	€ / R 2009/12/14	11.55	Put	Currency Future	479.0000	500.0000	4.384	0	0	0
18/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	317.0000	302.0000	(4.732)	0	0	0
18/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
18/05/2009	€ / R 2009/12/14	11.65	Call	Currency Future	976.0000	935.0000	(4.201)	0	0	0
18/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	1,027.0000	984.0000	(4.187)	0	0	0
18/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,191.0000	6,251.0000	0.969	0	0	0
18/05/2009	€ / R 2009/12/14	9.25	Put	Currency Future	36.0000	36.0000	-	0	0	0
18/05/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,747.0000	4,804.0000	1.201	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R	2009/12/14	16.75	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
18/05/2009	€ / R	2009/12/14	9.25	Call	Currency Future	2,884.0000	2,820.0000	(2.219)	0	0	0
18/05/2009	€ / R	2009/12/14	15.25	Put	Currency Future	3,351.0000	3,404.0000	1.582	0	0	0
18/05/2009	€ / R	2009/12/14	14.15	Put	Currency Future	2,369.0000	2,418.0000	2.068	0	0	0
18/05/2009	€ / R	2009/12/14	10.75	Put	Currency Future	187.0000	196.0000	4.813	0	0	0
18/05/2009	€ / R	2009/12/14	10.75	Call	Currency Future	1,535.0000	1,480.0000	(3.583)	0	0	0
18/05/2009	€ / R	2009/12/14	15.25	Call	Currency Future	199.0000	188.0000	(5.528)	0	0	0
18/05/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,185.0000	1,225.0000	3.376	0	0	0
18/05/2009	€ / R	2009/12/14	12.70	Call	Currency Future	583.0000	559.0000	(4.117)	0	0	0
18/05/2009	€ / R	2009/12/14	12.75	Call	Currency Future	570.0000	546.0000	(4.211)	0	0	0
18/05/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,222.0000	1,262.0000	3.273	0	0	0
18/05/2009	€ / R	2009/12/14	14.60	Call	Currency Future	261.0000	248.0000	(4.981)	0	0	12,295
18/05/2009	€ / R	2009/12/14	12.55	Call	Currency Future	625.0000	598.0000	(4.320)	0	0	0
18/05/2009	€ / R	2009/12/14	12.55	Put	Currency Future	1,077.0000	1,114.0000	3.435	0	0	0
18/05/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,763.0000	2,814.0000	1.846	0	0	0
18/05/2009	€ / R	2009/12/14	12.65	Call	Currency Future	597.0000	571.0000	(4.355)	0	0	0
18/05/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,149.0000	1,187.0000	3.307	0	0	0
18/05/2009	€ / R	2009/12/14	12.40	Put	Currency Future	973.0000	1,008.0000	3.597	0	0	0
18/05/2009	€ / R	2009/12/14	12.40	Call	Currency Future	671.0000	642.0000	(4.322)	0	0	0
18/05/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,007.0000	1,043.0000	3.575	0	0	0
18/05/2009	€ / R	2009/12/14	12.45	Call	Currency Future	655.0000	627.0000	(4.275)	0	0	0
18/05/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,609.0000	1,654.0000	2.797	0	0	0
18/05/2009	€ / R	2009/12/14	13.45	Call	Currency Future	420.0000	402.0000	(4.286)	0	0	0
18/05/2009	€ / R	2009/12/14	13.25	Call	Currency Future	457.0000	438.0000	(4.158)	0	0	0
18/05/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,855.0000	1,901.0000	2.480	0	0	0
18/05/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,772.0000	1,818.0000	2.596	0	0	0
18/05/2009	€ / R	2009/12/14	14.85	Call	Currency Future	235.0000	223.0000	(5.106)	0	0	0
18/05/2009	€ / R	2009/12/14	14.85	Put	Currency Future	2,987.0000	3,039.0000	1.741	0	0	0
18/05/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,109.0000	2,157.0000	2.276	0	0	0
18/05/2009	€ / R	2009/12/14	13.85	Call	Currency Future	357.0000	341.0000	(4.482)	0	0	0
18/05/2009	€ / R	2009/12/14	13.55	Call	Currency Future	403.0000	385.0000	(4.467)	0	0	0
18/05/2009	€ / R	2010/03/15			Currency Future	12.2787	12.2168	(0.504)	0.0000	0.0000	33
18/05/2009	€ / R	2010/03/15	9.25	Put	Currency Future	46.0000	46.0000	-	0	0	0
18/05/2009	€ / R	2010/03/15	12.10	Call	Currency Future	1,023.0000	977.0000	(4.497)	0	0	0
18/05/2009	€ / R	2010/03/15	8.25	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	€ / R	2010/03/15	12.10	Put	Currency Future	845.0000	860.0000	1.775	0	0	0
18/05/2009	€ / R	2010/03/15	10.25	Call	Currency Future	2,173.0000	2,110.0000	(2.899)	0	0	0
18/05/2009	€ / R	2010/03/15	8.25	Call	Currency Future	4,056.0000	3,992.0000	(1.578)	0	0	0
18/05/2009	€ / R	2010/03/15	12.25	Call	Currency Future	964.0000	920.0000	(4.564)	0	0	0
18/05/2009	€ / R	2010/03/15	9.25	Call	Currency Future	3,075.0000	3,012.0000	(2.049)	0	0	0
18/05/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,223.0000	4,267.0000	1.042	0	0	0
18/05/2009	€ / R	2010/03/15	10.25	Put	Currency Future	145.0000	143.0000	(1.379)	0	0	0
18/05/2009	€ / R	2010/03/15	12.25	Put	Currency Future	936.0000	953.0000	1.816	0	0	0
18/05/2009	€ / R	2010/03/15	11.25	Put	Currency Future	413.0000	419.0000	1.453	0	0	0
18/05/2009	€ / R	2010/03/15	16.25	Call	Currency Future	252.0000	234.0000	(7.143)	0	0	0
18/05/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,318.0000	3,359.0000	1.236	0	0	0
18/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,441.0000	1,386.0000	(3.817)	0	0	0
18/05/2009	€ / R	2010/03/15	15.25	Call	Currency Future	347.0000	326.0000	(6.052)	0	0	0
18/05/2009	€ / R	2010/03/15	14.25	Call	Currency Future	479.0000	454.0000	(5.219)	0	0	0
18/05/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,635.0000	1,664.0000	1.774	0	0	0
18/05/2009	€ / R	2010/03/15	14.25	Put	Currency Future	2,450.0000	2,487.0000	1.510	0	0	0
18/05/2009	€ / R	2010/03/15	13.25	Call	Currency Future	664.0000	631.0000	(4.970)	0	0	0
18/05/2009	AL13	2009/08/06			Index Future	247.3320	247.1330	(0.080)	0.0000	0.0000	7
18/05/2009	ALBI	2009/08/06			Index Future	293.4400	292.3080	(0.386)	0.0000	0.0000	551
18/05/2009	ALBI	2009/11/05			Index Future	299.0210	297.8680	(0.386)	0.0000	0.0000	0
18/05/2009	CRD1	2009/08/06			Index Future	125.6220	125.3370	(0.227)	0.0000	0.0000	2
18/05/2009	CRD1	2009/11/05			Index Future	128.0090	127.7200	(0.226)	0.0000	0.0000	0
18/05/2009	GOVI	2009/08/06			jGovi	295.2630	294.1180	(0.388)	0.0000	0.0000	146
18/05/2009	GOVI	2009/11/05			jGovi	300.8090	299.6445	(0.387)	0.0000	0.0000	0
18/05/2009	ILBI	2009/08/06			Index Future	356.6960	355.3350	(0.382)	0.0000	0.0000	2
18/05/2009	ILBI	2009/11/05			Index Future	363.5890	362.2150	(0.378)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	J153	2010/08/31			jSwap	7.7570	7.7740	0.219	0.0000	0.0000	0
18/05/2009	J157	2015/09/15			jSwap	8.8480	8.9090	0.689	0.0000	0.0000	0
18/05/2009	J186	2026/12/21			jSwap	8.4910	8.5350	0.518	0.0000	0.0000	0
18/05/2009	J201	2014/12/22			jSwap	8.8830	8.9370	0.608	0.0000	0.0000	0
18/05/2009	J203	2017/09/15			jSwap	8.9450	9.0150	0.783	0.0000	0.0000	0
18/05/2009	J204	2018/12/21			jSwap	9.0190	9.0830	0.710	0.0000	0.0000	0
18/05/2009	J207	2020/01/15			jSwap	8.9840	9.0440	0.668	0.0000	0.0000	0
18/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
18/05/2009	JFRA	2009/08/06			jFra	7.0280	7.0460	0.256	0.0000	0.0000	0
18/05/2009	JFRA	2009/11/05			jFra	6.8720	6.9030	0.451	0.0000	0.0000	0
18/05/2009	JN02	2009/08/06			jNote	7.6480	7.6700	0.288	0.0000	0.0000	0
18/05/2009	JN05	2009/08/06			jNote	8.5960	8.6550	0.686	0.0000	0.0000	0
18/05/2009	JN10	2009/08/06			jNote	8.8290	8.8950	0.748	0.0000	0.0000	0
18/05/2009	JROD	2009/05/29			jRod	9.2240	9.2260	0.022	0.0000	0.0000	0
18/05/2009	JROD	2009/06/30			jRod	8.4950	8.5030	0.094	0.0000	0.0000	0
18/05/2009	JROD	2009/07/31			jRod	8.0150	8.0230	0.100	0.0000	0.0000	0
18/05/2009	JROD	2009/08/31			jRod	8.5120	8.5150	0.035	0.0000	0.0000	0
18/05/2009	JROD	2009/09/30			jRod	8.1060	8.1070	0.012	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
18/05/2009	JROD	2009/10/30			jRod	7.8610	7.8620	0.013	0.0000	0.0000	0
18/05/2009	JROD	2009/11/30			jRod	8.2680	8.2670	(0.012)	0.0000	0.0000	0
18/05/2009	JROD	2009/12/31			jRod	8.0210	8.0170	(0.050)	0.0000	0.0000	0
18/05/2009	OTH1	2009/08/06			Index Future	283.3830	282.3200	(0.375)	0.0000	0.0000	3
18/05/2009	OTH1	2009/11/05			Index Future	288.7670	287.6860	(0.374)	0.0000	0.0000	0
18/05/2009	R153	2009/08/06			Bond Future	5.9140	6.0300	1.961	0.0000	0.0000	0
18/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,205.0000	4,082.0000	(2.925)	0	0	0
18/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
18/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
18/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,956.0000	3,833.0000	(3.109)	0	0	0
18/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
18/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	41.0000	39.0000	(4.878)	0	0	0
18/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,262.0000	1,260.0000	(0.158)	0	0	0
18/05/2009	R157	2009/08/06			Bond Future	8.2760	8.3710	1.148	0.0000	0.0000	9,773
18/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	758.0000	833.0000	9.894	0	0	0
18/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	5,908.0000	5,468.0000	(7.448)	0	0	0
18/05/2009	R157	2009/11/05			Bond Future	8.3200	8.4200	1.202	0.0000	0.0000	0
18/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,075.0000	6,411.0000	5.531	0	0	0
18/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,693.0000	1,507.0000	(10.986)	0	0	0
18/05/2009	R157	2010/02/04			Bond Future	8.3760	8.4820	1.266	0.0000	0.0000	0
18/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	2,886.0000	2,656.0000	(7.970)	0	0	0
18/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,074.0000	6,375.0000	4.956	0	0	0
18/05/2009	R186	2009/08/06			Bond Future	8.7650	8.8260	0.696	0.0000	0.0000	12,602
18/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	902.0000	766.0000	(15.078)	0	0	35

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,432.0000	14,895.0000	3.208	0	0	0
18/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	6,110.0000	5,673.0000	(7.152)	0	0	0
18/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,831.0000	3,992.0000	4.203	0	0	0
18/05/2009	R186	2009/11/05			Bond Future	8.7910	8.8540	0.717	0.0000	0.0000	0
18/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	6,781.0000	6,407.0000	(5.515)	0	0	0
18/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	7,181.0000	7,419.0000	3.314	0	0	240
18/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	2,292.0000	2,101.0000	(8.333)	0	0	5,000
18/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,967.0000	16,388.0000	2.637	0	0	0
18/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	2,956.0000	2,729.0000	(7.679)	0	0	240
18/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,020.0000	6,224.0000	3.389	0	0	5,000
18/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,802.0000	14,187.0000	2.789	0	0	0
18/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	8,029.0000	7,622.0000	(5.069)	0	0	0
18/05/2009	R186	2010/02/04			Bond Future	8.8210	8.8860	0.737	0.0000	0.0000	0
18/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	6,461.0000	6,143.0000	(4.922)	0	0	0
18/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,164.0000	12,469.0000	2.507	0	0	0
18/05/2009	R201	2009/08/06			Bond Future	8.3900	8.4740	1.001	0.0000	0.0000	2
18/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,322.0000	4,020.0000	(6.988)	0	0	0
18/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	716.0000	773.0000	7.961	0	0	0
18/05/2009	R201	2009/11/05			Bond Future	8.4220	8.5110	1.057	0.0000	0.0000	0
18/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1,229.0000	1,104.0000	(10.171)	0	0	0
18/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,118.0000	5,359.0000	4.709	0	0	0
18/05/2009	R201	2010/02/04			Bond Future	8.4630	8.5580	1.123	0.0000	0.0000	0
18/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,813.0000	1,672.0000	(7.777)	0	0	0
18/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,705.0000	5,939.0000	4.102	0	0	0
18/05/2009	R203	2009/08/06			Bond Future	8.6860	8.7790	1.071	0.0000	0.0000	0
18/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,482.0000	1,607.0000	8.435	0	0	0
18/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	4,596.0000	4,198.0000	(8.660)	0	0	0
18/05/2009	R203	2009/11/05			Bond Future	8.7240	8.8210	1.112	0.0000	0.0000	0
18/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,331.0000	1,178.0000	(11.495)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,374.0000	8,753.0000	4.526	0	0	0
18/05/2009	R203	2010/02/04			Bond Future	8.7700	8.8710	1.152	0.0000	0.0000	0
18/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,603.0000	6,893.0000	4.392	0	0	0
18/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	3,484.0000	3,234.0000	(7.176)	0	0	0
18/05/2009	R204	2009/08/06			Bond Future	8.6970	8.7900	1.069	0.0000	0.0000	488
18/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	4,952.0000	4,520.0000	(8.724)	0	0	0
18/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,637.0000	1,773.0000	8.308	0	0	0
18/05/2009	R204	2009/11/05			Bond Future	8.7300	8.8260	1.100	0.0000	0.0000	0
18/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,450.0000	1,285.0000	(11.379)	0	0	0
18/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,234.0000	9,644.0000	4.440	0	0	0
18/05/2009	R204	2010/02/04			Bond Future	8.7680	8.8680	1.141	0.0000	0.0000	0
18/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,261.0000	7,574.0000	4.311	0	0	0
18/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	3,838.0000	3,563.0000	(7.165)	0	0	0
18/05/2009	R206	2009/08/06			Bond Future	8.3830	8.4680	1.014	0.0000	0.0000	1,214
18/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,618.0000	3,364.0000	(7.020)	0	0	0
18/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	588.0000	636.0000	8.163	0	0	0
18/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,303.0000	5,561.0000	4.865	0	0	0
18/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	219.0000	174.0000	(20.548)	0	0	300
18/05/2009	R206	2009/11/05			Bond Future	8.4160	8.5060	1.069	0.0000	0.0000	0
18/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	1,016.0000	912.0000	(10.236)	0	0	0
18/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,190.0000	4,391.0000	4.797	0	0	0
18/05/2009	R206	2010/02/04			Bond Future	8.4620	8.5580	1.134	0.0000	0.0000	0
18/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,637.0000	4,830.0000	4.162	0	0	0
18/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,475.0000	1,359.0000	(7.864)	0	0	0
18/05/2009	R207	2009/08/06			Bond Future	8.8310	8.9240	1.053	0.0000	0.0000	0
18/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,988.0000	2,146.0000	7.948	0	0	0
18/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	4,556.0000	4,136.0000	(9.219)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	R207	2009/11/05			Bond Future	8.8640	8.9600	1.083	0.0000	0.0000	0
18/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,361.0000	1,204.0000	(11.536)	0	0	0
18/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,284.0000	10,714.0000	4.181	0	0	0
18/05/2009	R207	2010/02/04			Bond Future	8.9030	9.0020	1.112	0.0000	0.0000	0
18/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,892.0000	8,214.0000	4.080	0	0	0
18/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	3,832.0000	3,559.0000	(7.124)	0	0	0
18/05/2009	R208	2009/08/06			Bond Future	8.9440	9.0410	1.085	0.0000	0.0000	0
18/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	4,245.0000	3,820.0000	(10.012)	0	0	0
18/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,323.0000	2,513.0000	8.179	0	0	0
18/05/2009	R208	2009/11/05			Bond Future	9.0180	9.1130	1.053	0.0000	0.0000	0
18/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,010.0000	10,430.0000	4.196	0	0	0
18/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,544.0000	1,372.0000	(11.140)	0	0	0
18/05/2009	R208	2010/02/04			Bond Future	9.1240	9.2180	1.030	0.0000	0.0000	0
18/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	7,977.0000	8,280.0000	3.798	0	0	0
18/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	4,031.0000	3,760.0000	(6.723)	0	0	0
18/05/2009	R209	2009/08/06			Bond Future	8.2810	8.3120	0.374	0.0000	0.0000	4,513
18/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	3,047.0000	2,858.0000	(6.203)	0	0	1,950
18/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,581.0000	5,664.0000	1.487	0	0	0
18/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	2,458.0000	2,477.0000	0.773	0	0	0
18/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	6,409.0000	6,157.0000	(3.932)	0	0	0
18/05/2009	R209	2009/11/05			Bond Future	8.2910	8.3220	0.374	0.0000	0.0000	0
18/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	1,823.0000	1,723.0000	(5.485)	0	0	5,000
18/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,867.0000	1,882.0000	0.803	0	0	2,500
18/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,586.0000	14,756.0000	1.166	0	0	0
18/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	13,124.0000	12,868.0000	(1.951)	0	0	0
18/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	2,405.0000	2,285.0000	(4.990)	0	0	0
18/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,450.0000	12,601.0000	1.213	0	0	0
18/05/2009	R209	2010/02/04			Bond Future	8.3030	8.3350	0.385	0.0000	0.0000	0
18/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	2,829.0000	2,854.0000	0.884	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	15,628.0000	15,375.0000	(1.619)	0	0	0
18/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	4,690.0000	4,539.0000	(3.220)	0	0	2,500
18/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,234.0000	12,362.0000	1.046	0	0	0
18/05/2009	TRT1	2009/08/06			Index Future	291.4540	290.3280	(0.386)	0.0000	0.0000	100
18/05/2009	TRT1	2009/11/05			Index Future	296.9920	295.8470	(0.386)	0.0000	0.0000	0
18/05/2009	ZAAD	2009/06/12			Currency Future	6.5203	6.5586	0.587	6.6100	6.5400	9,769
18/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	6,020.0000	6,059.0000	0.648	0	0	0
18/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,580.0000	1,541.0000	(2.468)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	106.0000	82.0000	(22.642)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	227.0000	194.0000	(14.537)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	130.0000	105.0000	(19.231)	0	0	0
18/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	304.0000	268.0000	(11.842)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
18/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	470.0000	435.0000	(7.447)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	151.0000	164.0000	8.609	0	0	0
18/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
18/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	227.0000	194.0000	(14.537)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	470.0000	435.0000	(7.447)	0	0	0
18/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
18/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	350.0000	382.0000	9.143	0	0	0
18/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	106.0000	82.0000	(22.642)	0	0	0
18/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,680.0000	1,641.0000	(2.321)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	176.0000	191.0000	8.523	0	0	0
18/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	130.0000	140.0000	7.692	0	0	0
18/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,680.0000	1,641.0000	(2.321)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	237.0000	258.0000	8.861	0	0	0
18/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	176.0000	191.0000	8.523	0	0	0
18/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,780.0000	1,741.0000	(2.191)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	84.0000	65.0000	(22.619)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	204.0000	223.0000	9.314	0	0	0
18/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	160.0000	131.0000	(18.125)	0	0	0
18/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,032.0000	994.0000	(3.682)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	204.0000	223.0000	9.314	0	0	0
18/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	50.0000	50.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	192.0000	161.0000	(16.146)	0	0	0
18/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	723.0000	760.0000	5.118	0	0	0
18/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	557.0000	520.0000	(6.643)	0	0	0
18/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,520.0000	4,559.0000	0.863	0	0	0
18/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	579.0000	614.0000	6.045	0	0	0
18/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	386.0000	350.0000	(9.326)	0	0	0
18/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,520.0000	1,559.0000	2.566	0	0	0
18/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	626.0000	662.0000	5.751	0	0	0
18/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
18/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	66.0000	50.0000	(24.242)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
18/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	3,020.0000	3,059.0000	1.291	0	0	0
18/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
18/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,480.0000	4,441.0000	(0.871)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	264.0000	230.0000	(12.879)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
18/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
18/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	647.0000	610.0000	(5.719)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	160.0000	131.0000	(18.125)	0	0	0
18/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	487.0000	520.0000	6.776	0	0	0
18/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
18/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	557.0000	520.0000	(6.643)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	344.0000	308.0000	(10.465)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
18/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	84.0000	65.0000	(22.619)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	602.0000	564.0000	(6.312)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
18/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	429.0000	392.0000	(8.625)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	350.0000	382.0000	9.143	0	0	0
18/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	344.0000	308.0000	(10.465)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,081.0000	1,043.0000	(3.515)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
18/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	396.0000	429.0000	8.333	0	0	0
18/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	885.0000	847.0000	(4.294)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	694.0000	656.0000	(5.476)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,380.0000	1,342.0000	(2.754)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	272.0000	296.0000	8.824	0	0	0
18/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	513.0000	477.0000	(7.018)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	130.0000	140.0000	7.692	0	0	0
18/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	52.0000	37.0000	(28.846)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	741.0000	703.0000	(5.128)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	647.0000	610.0000	(5.719)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
18/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
18/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	386.0000	350.0000	(9.326)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	694.0000	656.0000	(5.476)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
18/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	264.0000	230.0000	(12.879)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	5,980.0000	5,941.0000	(0.652)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	788.0000	750.0000	(4.822)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	429.0000	392.0000	(8.625)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
18/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	532.0000	566.0000	6.391	0	0	0
18/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	310.0000	336.0000	8.387	0	0	0
18/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	2,980.0000	2,941.0000	(1.309)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	934.0000	895.0000	(4.176)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,280.0000	1,242.0000	(2.969)	0	0	0
18/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	836.0000	798.0000	(4.545)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,130.0000	6,091.0000	(0.636)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
18/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	40.0000	27.0000	(32.500)	0	0	0
18/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	443.0000	474.0000	6.998	0	0	0
18/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	50.0000	50.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,130.0000	3,091.0000	(1.246)	0	0	0
18/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	674.0000	711.0000	5.490	0	0	0
18/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	983.0000	944.0000	(3.967)	0	0	0
18/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	885.0000	847.0000	(4.294)	0	0	0
18/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,630.0000	4,591.0000	(0.842)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	272.0000	296.0000	8.824	0	0	0
18/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,880.0000	2,841.0000	(1.354)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	52.0000	37.0000	(28.846)	0	0	0
18/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,630.0000	1,591.0000	(2.393)	0	0	0
18/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,380.0000	4,341.0000	(0.890)	0	0	0
18/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	772.0000	810.0000	4.922	0	0	0
18/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,370.0000	4,409.0000	0.892	0	0	0
18/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,620.0000	1,659.0000	2.407	0	0	0
18/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,870.0000	5,909.0000	0.664	0	0	0
18/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,120.0000	3,159.0000	1.250	0	0	0
18/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,120.0000	6,159.0000	0.637	0	0	0
18/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,620.0000	4,659.0000	0.844	0	0	0
18/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,880.0000	5,841.0000	(0.663)	0	0	0
18/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,370.0000	1,409.0000	2.847	0	0	0
18/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,870.0000	2,909.0000	1.359	0	0	0
18/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,131.0000	1,093.0000	(3.360)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,181.0000	1,142.0000	(3.302)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,032.0000	994.0000	(3.682)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	788.0000	750.0000	(4.822)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	396.0000	429.0000	8.333	0	0	0
18/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,280.0000	1,242.0000	(2.969)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,380.0000	1,342.0000	(2.754)	0	0	0
18/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,480.0000	1,442.0000	(2.568)	0	0	0
18/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,181.0000	1,142.0000	(3.302)	0	0	0
18/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	487.0000	520.0000	6.776	0	0	0
18/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
18/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14			Currency Future	6.5844	6.6208	0.553	0.0000	0.0000	1,174
18/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	259.0000	271.0000	4.633	0	0	0
18/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
18/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	384.0000	402.0000	4.688	0	0	0
18/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	311.0000	288.0000	(7.395)	0	0	0
18/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,534.0000	4,571.0000	0.816	0	0	0
18/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	61.0000	54.0000	(11.475)	0	0	0
18/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	779.0000	810.0000	3.979	0	0	0
18/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	118.0000	122.0000	3.390	0	0	0
18/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	696.0000	724.0000	4.023	0	0	0
18/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	315.0000	329.0000	4.444	0	0	0
18/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	444.0000	418.0000	(5.856)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	506.0000	530.0000	4.743	0	0	0
18/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	375.0000	350.0000	(6.667)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	94.0000	84.0000	(10.638)	0	0	0
18/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,034.0000	3,071.0000	1.220	0	0	0
18/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
18/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	122.0000	110.0000	(9.836)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	225.0000	205.0000	(8.889)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	444.0000	418.0000	(5.856)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	166.0000	172.0000	3.614	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	252.0000	231.0000	(8.333)	0	0	0
18/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	822.0000	853.0000	3.771	0	0	0
18/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,536.0000	1,572.0000	2.344	0	0	0
18/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
18/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	281.0000	259.0000	(7.829)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	375.0000	350.0000	(6.667)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	706.0000	675.0000	(4.391)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	342.0000	318.0000	(7.018)	0	0	0
18/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	905.0000	872.0000	(3.646)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	506.0000	530.0000	4.743	0	0	0
18/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	359.0000	376.0000	4.735	0	0	0
18/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	632.0000	602.0000	(4.747)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	281.0000	259.0000	(7.829)	0	0	0
18/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	129.0000	133.0000	3.101	0	0	0
18/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	706.0000	675.0000	(4.391)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	139.0000	125.0000	(10.072)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	295.0000	309.0000	4.746	0	0	0
18/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	441.0000	462.0000	4.762	0	0	0
18/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,034.0000	6,071.0000	0.613	0	0	0
18/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	823.0000	791.0000	(3.888)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	140.0000	145.0000	3.571	0	0	0
18/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	229.0000	238.0000	3.930	0	0	0
18/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	122.0000	110.0000	(9.836)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	473.0000	496.0000	4.863	0	0	0
18/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	336.0000	351.0000	4.464	0	0	0
18/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	200.0000	182.0000	(9.000)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
18/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	783.0000	751.0000	(4.087)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	229.0000	238.0000	3.930	0	0	0
18/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	712.0000	(4.301)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	384.0000	402.0000	4.688	0	0	0
18/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	905.0000	872.0000	(3.646)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	277.0000	289.0000	4.332	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	315.0000	329.0000	4.444	0	0	0
18/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	129.0000	133.0000	3.101	0	0	0
18/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	157.0000	142.0000	(9.554)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	655.0000	683.0000	4.275	0	0	0
18/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	108.0000	111.0000	2.778	0	0	0
18/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	342.0000	318.0000	(7.018)	0	0	0
18/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	27.0000	27.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	632.0000	602.0000	(4.747)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	200.0000	182.0000	(9.000)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	244.0000	254.0000	4.098	0	0	0
18/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	823.0000	791.0000	(3.888)	0	0	0
18/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	578.0000	604.0000	4.498	0	0	0
18/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	712.0000	(4.301)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	166.0000	172.0000	3.614	0	0	0
18/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	108.0000	111.0000	2.778	0	0	0
18/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	990.0000	956.0000	(3.434)	0	0	0
18/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,585.0000	1,622.0000	2.334	0	0	0
18/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	277.0000	289.0000	4.332	0	0	0
18/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	259.0000	271.0000	4.633	0	0	0
18/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	668.0000	638.0000	(4.491)	0	0	0
18/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,443.0000	1,407.0000	(2.495)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	191.0000	199.0000	4.188	0	0	0
18/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	153.0000	158.0000	3.268	0	0	0
18/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	180.0000	187.0000	3.889	0	0	0
18/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	215.0000	224.0000	4.186	0	0	0
18/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	557.0000	528.0000	(5.206)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	668.0000	638.0000	(4.491)	0	0	0
18/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,084.0000	3,121.0000	1.200	0	0	0
18/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	596.0000	566.0000	(5.034)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	153.0000	158.0000	3.268	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	518.0000	490.0000	(5.405)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	557.0000	528.0000	(5.206)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	359.0000	376.0000	4.735	0	0	0
18/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	203.0000	211.0000	3.941	0	0	0
18/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	409.0000	383.0000	(6.357)	0	0	0
18/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	191.0000	199.0000	4.188	0	0	0
18/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	225.0000	205.0000	(8.889)	0	0	0
18/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,334.0000	4,371.0000	0.854	0	0	0
18/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	518.0000	490.0000	(5.405)	0	0	0
18/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,834.0000	2,871.0000	1.306	0	0	0
18/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,338.0000	1,374.0000	2.691	0	0	0
18/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	203.0000	211.0000	3.941	0	0	0
18/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
18/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,916.0000	2,880.0000	(1.235)	0	0	0
18/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	737.0000	766.0000	3.935	0	0	0
18/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	412.0000	432.0000	4.854	0	0	0
18/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,966.0000	5,929.0000	(0.620)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	178.0000	161.0000	(9.551)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,033.0000	999.0000	(3.291)	0	0	0
18/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,166.0000	6,129.0000	(0.600)	0	0	0
18/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,916.0000	5,879.0000	(0.625)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	481.0000	453.0000	(5.821)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
18/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
18/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	864.0000	831.0000	(3.819)	0	0	0
18/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,416.0000	4,379.0000	(0.838)	0	0	0
18/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
18/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
18/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,084.0000	6,121.0000	0.608	0	0	0
18/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,490.0000	1,454.0000	(2.416)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	947.0000	914.0000	(3.485)	0	0	0
18/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,584.0000	4,621.0000	0.807	0	0	0
18/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	616.0000	643.0000	4.383	0	0	0
18/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	107.0000	96.0000	(10.280)	0	0	0
18/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,966.0000	2,930.0000	(1.214)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	542.0000	567.0000	4.613	0	0	0
18/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,666.0000	4,629.0000	(0.793)	0	0	0
18/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	82.0000	73.0000	(10.976)	0	0	0
18/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,681.0000	1,645.0000	(2.142)	0	0	0
18/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,166.0000	3,130.0000	(1.137)	0	0	0
18/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,466.0000	4,429.0000	(0.828)	0	0	0
18/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,834.0000	5,871.0000	0.634	0	0	0
18/05/2009	ZAAD	2009/12/14			Currency Future	6.6465	6.6853	0.584	6.7400	6.6600	65
18/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	235.0000	248.0000	5.532	0	0	0
18/05/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	843.0000	874.0000	3.677	0	0	0
18/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,047.0000	3,085.0000	1.247	0	0	0
18/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	179.0000	167.0000	(6.704)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	659.0000	687.0000	4.249	0	0	0
18/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	753.0000	728.0000	(3.320)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	861.0000	834.0000	(3.136)	0	0	0
18/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,704.0000	4,665.0000	(0.829)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	120.0000	111.0000	(7.500)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	625.0000	652.0000	4.320	0	0	0
18/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	163.0000	151.0000	(7.362)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	685.0000	656.0000	(4.234)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	563.0000	586.0000	4.085	0	0	0
18/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	422.0000	439.0000	4.028	0	0	0
18/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	407.0000	383.0000	(5.897)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	265.0000	279.0000	5.283	0	0	0
18/05/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,797.0000	5,835.0000	0.656	0	0	0
18/05/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	767.0000	796.0000	3.781	0	0	0
18/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	438.0000	414.0000	(5.479)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	250.0000	263.0000	5.200	0	0	0
18/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	217.0000	201.0000	(7.373)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	376.0000	353.0000	(6.117)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	403.0000	418.0000	3.722	0	0	0
18/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	647.0000	619.0000	(4.328)	0	0	0
18/05/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	385.0000	399.0000	3.636	0	0	0
18/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	610.0000	583.0000	(4.426)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	719.0000	694.0000	(3.477)	0	0	0
18/05/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,297.0000	4,335.0000	0.884	0	0	0
18/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	307.0000	318.0000	3.583	0	0	0
18/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	789.0000	763.0000	(3.295)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	685.0000	656.0000	(4.234)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	281.0000	292.0000	3.915	0	0	0
18/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	593.0000	619.0000	4.384	0	0	0
18/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	250.0000	263.0000	5.200	0	0	0
18/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	208.0000	220.0000	5.769	0	0	0
18/05/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,797.0000	2,835.0000	1.359	0	0	0
18/05/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	535.0000	557.0000	4.112	0	0	0
18/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	538.0000	512.0000	(4.833)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	753.0000	728.0000	(3.320)	0	0	0
18/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	294.0000	304.0000	3.401	0	0	0
18/05/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	281.0000	292.0000	3.915	0	0	0
18/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	307.0000	318.0000	3.583	0	0	0
18/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	335.0000	348.0000	3.881	0	0	0
18/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	221.0000	234.0000	5.882	0	0	0
18/05/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	694.0000	722.0000	4.035	0	0	0
18/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	239.0000	222.0000	(7.113)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	438.0000	414.0000	(5.479)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	825.0000	798.0000	(3.273)	0	0	0
18/05/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	610.0000	583.0000	(4.426)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	442.0000	459.0000	3.846	0	0	0
18/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	485.0000	505.0000	4.124	0	0	0
18/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	407.0000	383.0000	(5.897)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	385.0000	399.0000	3.636	0	0	0
18/05/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,524.0000	1,490.0000	(2.231)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	504.0000	479.0000	(4.960)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	263.0000	245.0000	(6.844)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	346.0000	324.0000	(6.358)	0	0	0
18/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	350.0000	364.0000	4.000	0	0	0
18/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	289.0000	269.0000	(6.920)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	196.0000	183.0000	(6.633)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	403.0000	418.0000	3.722	0	0	0
18/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,047.0000	6,085.0000	0.628	0	0	0
18/05/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	485.0000	505.0000	4.124	0	0	0
18/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	289.0000	269.0000	(6.920)	0	0	0
18/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	510.0000	530.0000	3.922	0	0	0
18/05/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,604.0000	1,642.0000	2.369	0	0	0
18/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	263.0000	245.0000	(6.844)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	463.0000	481.0000	3.888	0	0	0
18/05/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	470.0000	446.0000	(5.106)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	367.0000	381.0000	3.815	0	0	0
18/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	346.0000	324.0000	(6.358)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	320.0000	332.0000	3.750	0	0	0
18/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	574.0000	547.0000	(4.704)	0	0	0
18/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	442.0000	459.0000	3.846	0	0	0
18/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,097.0000	3,135.0000	1.227	0	0	0
18/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	217.0000	201.0000	(7.373)	0	0	0
18/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	317.0000	296.0000	(6.625)	0	0	0
18/05/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,597.0000	4,635.0000	0.827	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	574.0000	547.0000	(4.704)	0	0	0
18/05/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	320.0000	332.0000	3.750	0	0	0
18/05/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,556.0000	1,593.0000	2.378	0	0	0
18/05/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	510.0000	530.0000	3.922	0	0	0
18/05/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,318.0000	1,355.0000	2.807	0	0	0
18/05/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
18/05/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	563.0000	586.0000	4.085	0	0	0
18/05/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,097.0000	6,135.0000	0.623	0	0	0
18/05/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/05/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	504.0000	479.0000	(4.960)	0	0	0
18/05/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
18/05/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	350.0000	364.0000	4.000	0	0	0
18/05/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,752.0000	1,717.0000	(1.998)	0	0	0
18/05/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/05/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,204.0000	6,165.0000	(0.629)	0	0	0
18/05/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
18/05/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/05/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	625.0000	652.0000	4.320	0	0	0
18/05/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,208.0000	3,169.0000	(1.216)	0	0	0
18/05/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD 2009/12/14	6.20	Put	Currency Future	179.0000	167.0000	(6.704)	0	0	0
18/05/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,954.0000	5,915.0000	(0.655)	0	0	0
18/05/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	147.0000	137.0000	(6.803)	0	0	0
18/05/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,547.0000	4,585.0000	0.836	0	0	0
18/05/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,454.0000	4,415.0000	(0.876)	0	0	0
18/05/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
18/05/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,904.0000	5,865.0000	(0.661)	0	0	0
18/05/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,960.0000	2,922.0000	(1.284)	0	0	0
18/05/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/05/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,404.0000	4,365.0000	(0.886)	0	0	0
18/05/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/05/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,479.0000	1,446.0000	(2.231)	0	0	0
18/05/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/05/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,910.0000	2,872.0000	(1.306)	0	0	0

**Grand Total:** **760,080**