



Derivatives High/Low Report

High/Low for 25/05/2009

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
25/05/2009	\$ / R 2009/06/12			Currency Future	8.3313	8.3230	(0.100)	8.3700	8.3300	358,921
25/05/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
25/05/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	2,021.0000	2,028.0000	0.346	0	0	0
25/05/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	3,369.0000	3,377.0000	0.237	0	0	0
25/05/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	205.0000	186.0000	(9.268)	0	0	0
25/05/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,822.0000	1,829.0000	0.384	0	0	0
25/05/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	3,169.0000	3,177.0000	0.252	0	0	0
25/05/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	2,000
25/05/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,719.0000	2,727.0000	0.294	0	0	0
25/05/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,576.0000	1,580.0000	0.254	0	0	0
25/05/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	64.0000	50.0000	(21.875)	0	0	0
25/05/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	3,219.0000	3,227.0000	0.249	0	0	0
25/05/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,773.0000	1,779.0000	0.338	0	0	0
25/05/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,379.0000	1,382.0000	0.218	0	0	0
25/05/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
25/05/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	449.0000	442.0000	(1.559)	0	0	0
25/05/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	1,183.0000	1,185.0000	0.169	0	0	0
25/05/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
25/05/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	3,269.0000	3,277.0000	0.245	0	0	0
25/05/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	332.0000	325.0000	(2.108)	0	0	0
25/05/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	943.0000	942.0000	(0.106)	0	0	0
25/05/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,270.0000	2,278.0000	0.352	0	0	0
25/05/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	15.0000	8.0000	(46.667)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	1,379.0000	1,382.0000	0.218	0	0	0
25/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,769.0000	2,777.0000	0.289	0	0	0
25/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	895.0000	894.0000	(0.112)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	664.0000	660.0000	(0.602)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	180.0000	164.0000	(8.889)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	262.0000	254.0000	(3.053)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	709.0000	706.0000	(0.423)	0	0	5
25/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	801.0000	799.0000	(0.250)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	143.0000	127.0000	(11.189)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	3,119.0000	3,127.0000	0.256	0	0	0
25/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,527.0000	1,531.0000	0.262	0	0	0
25/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,674.0000	1,680.0000	0.358	0	0	0
25/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,569.0000	2,578.0000	0.350	0	0	0
25/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,477.0000	1,481.0000	0.271	0	0	0
25/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	990.0000	990.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	143.0000	127.0000	(11.189)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	90.0000	75.0000	(16.667)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	620.0000	615.0000	(0.806)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.40	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
25/05/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,086.0000	1,087.0000	0.092	0	0	0
25/05/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	199.0000	191.0000	(4.020)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	990.0000	990.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,330.0000	1,333.0000	0.226	0	0	0
25/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	370.0000	362.0000	(2.162)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	370.0000	362.0000	(2.162)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	895.0000	894.0000	(0.112)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	664.0000	660.0000	(0.602)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	101.0000	85.0000	(15.842)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,769.0000	2,777.0000	0.289	0	0	0
25/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,071.0000	2,078.0000	0.338	0	0	0
25/05/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	532.0000	527.0000	(0.940)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	2,569.0000	2,578.0000	0.350	0	0	0
25/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	409.0000	402.0000	(1.711)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,819.0000	2,827.0000	0.284	0	0	0
25/05/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	296.0000	288.0000	(2.703)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	490.0000	484.0000	(1.224)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	100
25/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,723.0000	1,729.0000	0.348	0	0	0
25/05/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	449.0000	442.0000	(1.559)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	2,669.0000	2,677.0000	0.300	0	0	0
25/05/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	72.0000	57.0000	(20.833)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,872.0000	1,879.0000	0.374	0	0	0
25/05/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,320.0000	2,328.0000	0.345	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	1,086.0000	1,087.0000	0.092	0	0	0
25/05/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,281.0000	1,283.0000	0.156	0	0	0
25/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	262.0000	254.0000	(3.053)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,919.0000	2,927.0000	0.274	0	0	0
25/05/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	1
25/05/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	113.0000	106.0000	(6.195)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,819.0000	2,827.0000	0.284	0	0	0
25/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	3,069.0000	3,077.0000	0.261	0	0	0
25/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,281.0000	1,283.0000	0.156	0	0	0
25/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,019.0000	3,027.0000	0.265	0	0	0
25/05/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	82.0000	79.0000	(3.659)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	131.0000	123.0000	(6.107)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,819.0000	3,827.0000	0.209	0	0	0
25/05/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	128.0000	111.0000	(13.281)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	332.0000	325.0000	(2.108)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	3,319.0000	3,327.0000	0.241	0	0	0
25/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,519.0000	2,528.0000	0.357	0	0	0
25/05/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	263.0000	246.0000	(6.464)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	101.0000	85.0000	(15.842)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,971.0000	1,978.0000	0.355	0	0	0
25/05/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	229.0000	221.0000	(3.493)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	3,019.0000	3,027.0000	0.265	0	0	0
25/05/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	409.0000	402.0000	(1.711)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	152.0000	142.0000	(6.579)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	90.0000	75.0000	(16.667)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	3,519.0000	3,527.0000	0.227	0	0	0
25/05/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	161.0000	144.0000	(10.559)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,919.0000	3,927.0000	0.204	0	0	0
25/05/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	174.0000	163.0000	(6.322)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,220.0000	2,228.0000	0.360	0	0	0
25/05/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	2,021.0000	2,028.0000	0.346	0	0	0
25/05/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	233.0000	215.0000	(7.725)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	2,619.0000	2,628.0000	0.344	0	0	0
25/05/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	294.0000	279.0000	(5.102)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	2,419.0000	2,428.0000	0.372	0	0	0
25/05/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	3,419.0000	3,427.0000	0.234	0	0	0
25/05/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	755.0000	752.0000	(0.397)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	2,519.0000	2,528.0000	0.357	0	0	0
25/05/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	620.0000	615.0000	(0.806)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,872.0000	1,879.0000	0.374	0	0	0
25/05/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,469.0000	2,478.0000	0.365	0	0	0
25/05/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	576.0000	571.0000	(0.868)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,719.0000	3,727.0000	0.215	0	0	0
25/05/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	2,170.0000	2,178.0000	0.369	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	364.0000	352.0000	(3.297)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,969.0000	2,977.0000	0.269	0	0	0
25/05/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,330.0000	1,333.0000	0.226	0	0	0
25/05/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	2,500
25/05/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,971.0000	1,978.0000	0.355	0	0	0
25/05/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	801.0000	799.0000	(0.250)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	3,619.0000	3,627.0000	0.221	0	0	0
25/05/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,719.0000	2,727.0000	0.294	0	0	0
25/05/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	1,477.0000	1,481.0000	0.271	0	0	0
25/05/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	33.0000	22.0000	(33.333)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	57.0000	44.0000	(22.807)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	29.0000	20.0000	(31.034)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	2,220.0000	2,228.0000	0.360	0	0	0
25/05/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	532.0000	527.0000	(0.940)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	2,000
25/05/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,723.0000	1,729.0000	0.348	0	0	0
25/05/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	64.0000	50.0000	(21.875)	0	0	50
25/05/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	2,270.0000	2,278.0000	0.352	0	0	0
25/05/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	229.0000	221.0000	(3.493)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	161.0000	144.0000	(10.559)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,773.0000	1,779.0000	0.338	0	0	0
25/05/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	2,869.0000	2,877.0000	0.279	0	0	0
25/05/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	848.0000	847.0000	(0.118)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	37.0000	25.0000	(32.432)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	2,120.0000	2,128.0000	0.377	0	0	0
25/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,625.0000	1,630.0000	0.308	0	0	0
25/05/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	3,669.0000	3,677.0000	0.218	0	0	0
25/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,135.0000	1,136.0000	0.088	0	0	0
25/05/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	3,969.0000	3,977.0000	0.202	0	0	0
25/05/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	792.0000	787.0000	(0.631)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	1
25/05/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
25/05/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,281.0000	2,273.0000	(0.351)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,232.0000	1,234.0000	0.162	0	0	0
25/05/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	2,469.0000	2,478.0000	0.365	0	0	0
25/05/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	4,469.0000	4,477.0000	0.179	0	0	0
25/05/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,921.0000	1,929.0000	0.416	0	0	0
25/05/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,428.0000	1,431.0000	0.210	0	0	0
25/05/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	3,781.0000	3,773.0000	(0.212)	0	0	0
25/05/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	564.0000	557.0000	(1.241)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	1,576.0000	1,580.0000	0.254	0	0	0
25/05/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	220
25/05/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	2,370.0000	2,378.0000	0.338	0	0	0
25/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
25/05/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
25/05/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	5,281.0000	5,273.0000	(0.151)	0	0	0
25/05/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,031.0000	5,023.0000	(0.159)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,822.0000	1,829.0000	0.384	0	0	0
25/05/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	3,531.0000	3,523.0000	(0.227)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	9.0000	4.0000	(55.556)	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
25/05/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	5,219.0000	5,227.0000	0.153	0	0	0
25/05/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	2,031.0000	2,023.0000	(0.394)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,625.0000	1,630.0000	0.308	0	0	0
25/05/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	1,232.0000	1,234.0000	0.162	0	0	0
25/05/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	5,469.0000	5,477.0000	0.146	0	0	0
25/05/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
25/05/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,582.0000	1,574.0000	(0.506)	0	0	0
25/05/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,969.0000	6,977.0000	0.115	0	0	0
25/05/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,581.0000	2,573.0000	(0.310)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	2,071.0000	2,078.0000	0.338	0	0	0
25/05/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,581.0000	3,573.0000	(0.223)	0	0	0
25/05/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	6,719.0000	6,727.0000	0.119	0	0	0
25/05/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	200
25/05/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	608.0000	602.0000	(0.987)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	4,269.0000	4,277.0000	0.187	0	0	0
25/05/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
25/05/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,038.0000	1,039.0000	0.096	0	0	0
25/05/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,769.0000	3,777.0000	0.212	0	0	0
25/05/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,419.0000	4,427.0000	0.181	0	0	0
25/05/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	2,320.0000	2,328.0000	0.345	0	0	0
25/05/2009	\$ / R	2009/06/12	12.95	Put	Currency Future	4,619.0000	4,627.0000	0.173	0	0	0
25/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,569.0000	3,577.0000	0.224	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/06/12	5.45	Call	Currency Future	2,881.0000	2,873.0000	(0.278)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	3,469.0000	3,477.0000	0.231	0	0	0
25/05/2009	\$ / R	2009/06/12	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	6.45	Call	Currency Future	1,881.0000	1,873.0000	(0.425)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	16.0000	9.0000	(43.750)	0	0	0
25/05/2009	\$ / R	2009/06/12	6.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	16.0000	9.0000	(43.750)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	3,219.0000	3,227.0000	0.249	0	0	0
25/05/2009	\$ / R	2009/06/12	7.45	Call	Currency Future	888.0000	883.0000	(0.563)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	3,069.0000	3,077.0000	0.261	0	0	0
25/05/2009	\$ / R	2009/06/12	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	7.45	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
25/05/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
25/05/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	745.0000	740.0000	(0.671)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	205.0000	186.0000	(9.268)	0	0	0
25/05/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	174.0000	163.0000	(6.322)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.55	Put	Currency Future	4,219.0000	4,227.0000	0.190	0	0	0
25/05/2009	\$ / R	2009/06/12	4.65	Call	Currency Future	3,681.0000	3,673.0000	(0.217)	0	0	0
25/05/2009	\$ / R	2009/06/12	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	13.10	Put	Currency Future	4,769.0000	4,777.0000	0.168	0	0	0
25/05/2009	\$ / R	2009/06/12	13.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.65	Call	Currency Future	2,681.0000	2,673.0000	(0.298)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	6.65	Call	Currency Future	1,682.0000	1,674.0000	(0.476)	0	0	0
25/05/2009	\$ / R	2009/06/12	6.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/06/12	6.65	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/06/12	6.55	Call	Currency Future	1,782.0000	1,774.0000	(0.449)	0	0	0
25/05/2009	\$ / R	2009/06/12	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	1,732.0000	1,724.0000	(0.462)	0	0	0
25/05/2009	\$ / R	2009/06/12	13.15	Put	Currency Future	4,819.0000	4,827.0000	0.166	0	0	0
25/05/2009	\$ / R	2009/06/12	6.60	Put	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
25/05/2009	\$ / R	2009/06/12	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	2,731.0000	2,723.0000	(0.293)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,719.0000	3,727.0000	0.215	0	0	0
25/05/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	3,731.0000	3,723.0000	(0.214)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.55	Call	Currency Future	2,781.0000	2,773.0000	(0.288)	0	0	0
25/05/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,969.0000	2,977.0000	0.269	0	0	0
25/05/2009	\$ / R	2009/06/12	4.45	Call	Currency Future	3,881.0000	3,873.0000	(0.206)	0	0	0
25/05/2009	\$ / R	2009/06/12	7.35	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
25/05/2009	\$ / R	2009/06/12	13.05	Put	Currency Future	4,719.0000	4,727.0000	0.170	0	0	0
25/05/2009	\$ / R	2009/06/12	7.50	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
25/05/2009	\$ / R	2009/06/12	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	1,135.0000	1,136.0000	0.088	0	0	0
25/05/2009	\$ / R	2009/06/12	12.90	Put	Currency Future	4,569.0000	4,577.0000	0.175	0	0	0
25/05/2009	\$ / R	2009/06/12	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	13.00	Put	Currency Future	4,669.0000	4,677.0000	0.171	0	0	0
25/05/2009	\$ / R	2009/06/12	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	7.50	Call	Currency Future	840.0000	835.0000	(0.595)	0	0	0
25/05/2009	\$ / R	2009/06/12	6.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/06/12	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	1,527.0000	1,531.0000	0.262	0	0	0
25/05/2009	\$ / R	2009/06/12	4.50	Call	Currency Future	3,831.0000	3,823.0000	(0.209)	0	0	0
25/05/2009	\$ / R	2009/06/12	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	3,569.0000	3,577.0000	0.224	0	0	0
25/05/2009	\$ / R	2009/06/12	5.50	Call	Currency Future	2,831.0000	2,823.0000	(0.283)	0	0	0
25/05/2009	\$ / R	2009/06/12	6.50	Call	Currency Future	1,832.0000	1,824.0000	(0.437)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	5.35	Call	Currency Future	2,981.0000	2,973.0000	(0.268)	0	0	0
25/05/2009	\$ / R	2009/06/12	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/06/12	6.35	Call	Currency Future	1,981.0000	1,973.0000	(0.404)	0	0	0
25/05/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	1,038.0000	1,039.0000	0.096	0	0	0
25/05/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
25/05/2009	\$ / R	2009/06/12	7.35	Call	Currency Future	985.0000	979.0000	(0.609)	0	0	0
25/05/2009	\$ / R	2009/06/12	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/06/12	4.35	Call	Currency Future	3,981.0000	3,973.0000	(0.201)	0	0	0
25/05/2009	\$ / R	2009/06/12	12.85	Put	Currency Future	4,519.0000	4,527.0000	0.177	0	0	0
25/05/2009	\$ / R	2009/06/12	7.65	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
25/05/2009	\$ / R	2009/06/12	7.65	Call	Currency Future	699.0000	693.0000	(0.858)	0	0	0
25/05/2009	\$ / R	2009/09/14			Currency Future	8.4725	8.4658	(0.079)	8.5000	8.4800	15,278
25/05/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	398.0000	386.0000	(3.015)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,568.0000	1,567.0000	(0.064)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,308.0000	2,308.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,613.0000	1,612.0000	(0.062)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,166.0000	2,167.0000	0.046	0	0	0
25/05/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	454.0000	442.0000	(2.643)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	365.0000	354.0000	(3.014)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	526.0000	521.0000	(0.951)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	214.0000	205.0000	(4.206)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,658.0000	1,657.0000	(0.060)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,092.0000	1,089.0000	(0.275)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	494.0000	488.0000	(1.215)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,119.0000	2,120.0000	0.047	0	0	0
25/05/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,979.0000	1,979.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	8.55	Call	Currency Future	416.0000	404.0000	(2.885)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,050.0000	1,048.0000	(0.190)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	1,000
25/05/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,403.0000	2,403.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	140.0000	132.0000	(5.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,026.0000	2,026.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	151.0000	143.0000	(5.298)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	163.0000	155.0000	(4.908)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,933.0000	1,933.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	432.0000	426.0000	(1.389)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,391.0000	1,389.0000	(0.144)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	2,355.0000	2,356.0000	0.042	0	0	0
25/05/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,840.0000	1,840.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,479.0000	1,477.0000	(0.135)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	593.0000	588.0000	(0.843)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,933.0000	1,933.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	121.0000	114.0000	(5.785)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,882.0000	2,884.0000	0.069	0	0	0
25/05/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	381.0000	370.0000	(2.887)	0	0	100
25/05/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	308.0000	297.0000	(3.571)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,450.0000	2,451.0000	0.041	0	0	0
25/05/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,749.0000	1,748.0000	(0.057)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	559.0000	554.0000	(0.894)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,979.0000	1,979.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,134.0000	1,131.0000	(0.265)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	736.0000	731.0000	(0.679)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	223.0000	213.0000	(4.484)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,218.0000	1,216.0000	(0.164)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	462.0000	457.0000	(1.082)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	272.0000	262.0000	(3.676)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	73.0000	67.0000	(8.219)	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
25/05/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	435.0000	423.0000	(2.759)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,450.0000	2,451.0000	0.041	0	0	0
25/05/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,568.0000	1,567.0000	(0.064)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	176.0000	168.0000	(4.545)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	206.0000	197.0000	(4.369)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,703.0000	1,702.0000	(0.059)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	126.0000	118.0000	(6.349)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	850.0000	846.0000	(0.471)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,840.0000	1,840.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,794.0000	1,794.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	251.0000	241.0000	(3.984)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,304.0000	1,302.0000	(0.153)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	121.0000	114.0000	(5.785)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	140.0000	132.0000	(5.714)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,166.0000	2,167.0000	0.046	0	0	0
25/05/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,403.0000	2,403.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	928.0000	925.0000	(0.323)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,391.0000	1,389.0000	(0.144)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,749.0000	1,748.0000	(0.057)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	199.0000	190.0000	(4.523)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	163.0000	155.0000	(4.908)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	100.0000	96.0000	(4.000)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,176.0000	1,174.0000	(0.170)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,479.0000	1,477.0000	(0.135)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	241.0000	231.0000	(4.149)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,073.0000	2,073.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	151.0000	143.0000	(5.298)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,593.0000	2,595.0000	0.077	0	0	0
25/05/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,261.0000	1,259.0000	(0.159)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,498.0000	2,499.0000	0.040	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,738.0000	2,739.0000	0.037	0	0	0
25/05/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	663.0000	658.0000	(0.754)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	335.0000	324.0000	(3.284)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,931.0000	2,932.0000	0.034	0	0	0
25/05/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	627.0000	623.0000	(0.638)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	973.0000	962.0000	(1.131)	0	0	13,157
25/05/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	969.0000	965.0000	(0.413)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	1,434.0000	1,433.0000	(0.070)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	350.0000	338.0000	(3.429)	0	0	13,157
25/05/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,347.0000	1,345.0000	(0.148)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
25/05/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
25/05/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,213.0000	2,214.0000	0.045	0	0	0
25/05/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	850.0000	846.0000	(0.471)	0	0	0
25/05/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,956.0000	3,957.0000	0.025	0	0	0
25/05/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,887.0000	1,886.0000	(0.053)	0	0	0
25/05/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	177.0000	171.0000	(3.390)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	749.0000	737.0000	(1.602)	0	0	0
25/05/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,544.0000	4,547.0000	0.066	0	0	0
25/05/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
25/05/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,523.0000	1,522.0000	(0.066)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,026.0000	2,026.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	191.0000	182.0000	(4.712)	0	0	0
25/05/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,641.0000	2,643.0000	0.076	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	272.0000	262.0000	(3.676)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	2,078.0000	2,075.0000	(0.144)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	170.0000	161.0000	(5.294)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,546.0000	2,547.0000	0.039	0	0	0
25/05/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,573.0000	3,566.0000	(0.196)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,690.0000	2,691.0000	0.037	0	0	0
25/05/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,613.0000	1,612.0000	(0.062)	0	0	0
25/05/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,434.0000	5,439.0000	0.092	0	0	0
25/05/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	773.0000	769.0000	(0.517)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
25/05/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	6,929.0000	6,935.0000	0.087	0	0	0
25/05/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	126.0000	118.0000	(6.349)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,498.0000	2,499.0000	0.040	0	0	0
25/05/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	199.0000	190.0000	(4.523)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,260.0000	2,261.0000	0.044	0	0	0
25/05/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,260.0000	2,261.0000	0.044	0	0	0
25/05/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,523.0000	1,522.0000	(0.066)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,703.0000	1,702.0000	(0.059)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,690.0000	2,691.0000	0.037	0	0	0
25/05/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,679.0000	6,686.0000	0.105	0	0	0
25/05/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,176.0000	1,174.0000	(0.170)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,786.0000	2,787.0000	0.036	0	0	0
25/05/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,236.0000	5,240.0000	0.076	0	0	0
25/05/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,186.0000	5,191.0000	0.096	0	0	0
25/05/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	811.0000	807.0000	(0.493)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	214.0000	205.0000	(4.206)	0	0	0
25/05/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	284.0000	273.0000	(3.873)	0	0	0
25/05/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,213.0000	2,214.0000	0.045	0	0	0
25/05/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	261.0000	251.0000	(3.831)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,347.0000	1,345.0000	(0.148)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,882.0000	1,878.0000	(0.213)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,134.0000	1,131.0000	(0.265)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	170.0000	161.0000	(5.294)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,261.0000	1,259.0000	(0.159)	0	0	0
25/05/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,092.0000	1,089.0000	(0.275)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,834.0000	2,835.0000	0.035	0	0	0
25/05/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,406.0000	1,394.0000	(0.853)	0	0	0
25/05/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
25/05/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
25/05/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	889.0000	885.0000	(0.450)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	296.0000	285.0000	(3.716)	0	0	0
25/05/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
25/05/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	62.0000	56.0000	(9.677)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	895.0000	884.0000	(1.229)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	699.0000	694.0000	(0.715)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	261.0000	251.0000	(3.831)	0	0	0
25/05/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
25/05/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	321.0000	310.0000	(3.427)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	572.0000	559.0000	(2.273)	0	0	0
25/05/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	2,275.0000	2,271.0000	(0.176)	0	0	0
25/05/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	3,711.0000	3,711.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	206.0000	197.0000	(4.369)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
25/05/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	546.0000	534.0000	(2.198)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.20	Call	Currency Future	1,315.0000	1,303.0000	(0.913)	0	0	0
25/05/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	889.0000	885.0000	(0.450)	0	0	0
25/05/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,773.0000	3,766.0000	(0.186)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.75	Put	Currency Future	135.0000	130.0000	(3.704)	0	0	0
25/05/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	522.0000	509.0000	(2.490)	0	0	0
25/05/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	122.0000	118.0000	(3.279)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	299.0000	294.0000	(1.672)	0	0	0
25/05/2009	\$ / R 2009/09/14	12.80	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
25/05/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,273.0000	5,266.0000	(0.133)	0	0	0
25/05/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	857.0000	846.0000	(1.284)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,593.0000	1,583.0000	(0.628)	0	0	0
25/05/2009	\$ / R 2009/09/14	12.80	Put	Currency Future	4,348.0000	4,350.0000	0.046	0	0	0
25/05/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	5,073.0000	5,066.0000	(0.138)	0	0	0
25/05/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	934.0000	922.0000	(1.285)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	111.0000	106.0000	(4.505)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.80	Put	Currency Future	3,368.0000	3,369.0000	0.030	0	0	0
25/05/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	626.0000	613.0000	(2.077)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	253.0000	248.0000	(1.976)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.80	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,833.0000	1,829.0000	(0.218)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.80	Put	Currency Future	148.0000	143.0000	(3.378)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,688.0000	1,681.0000	(0.415)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	324.0000	318.0000	(1.852)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	1,225.0000	1,214.0000	(0.898)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.65	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
25/05/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
25/05/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	1,138.0000	1,127.0000	(0.967)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.15	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	820.0000	809.0000	(1.341)	0	0	0
25/05/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,823.0000	3,816.0000	(0.183)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	1,360.0000	1,349.0000	(0.809)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	349.0000	344.0000	(1.433)	0	0	0
25/05/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	276.0000	270.0000	(2.174)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,325.0000	2,320.0000	(0.215)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	598.0000	586.0000	(2.007)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,323.0000	5,316.0000	(0.132)	0	0	0
25/05/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	1,270.0000	1,258.0000	(0.945)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	176.0000	168.0000	(4.545)	0	0	0
25/05/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,794.0000	1,794.0000	-	0	0	0
25/05/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,736.0000	1,730.0000	(0.346)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	476.0000	463.0000	(2.731)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	403.0000	398.0000	(1.241)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,304.0000	1,302.0000	(0.153)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
25/05/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,785.0000	1,780.0000	(0.280)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	969.0000	965.0000	(0.413)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	241.0000	231.0000	(4.149)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,319.0000	3,320.0000	0.030	0	0	0
25/05/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
25/05/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,729.0000	6,735.0000	0.089	0	0	0
25/05/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
25/05/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,738.0000	2,739.0000	0.037	0	0	0
25/05/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
25/05/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,760.0000	3,761.0000	0.027	0	0	0
25/05/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.65	Put	Currency Future	3,222.0000	3,223.0000	0.031	0	0	0
25/05/2009	\$ / R 2009/09/14	11.60	Put	Currency Future	3,173.0000	3,175.0000	0.063	0	0	0
25/05/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,201.0000	4,202.0000	0.024	0	0	0
25/05/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,152.0000	4,153.0000	0.024	0	0	0
25/05/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
25/05/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,641.0000	2,643.0000	0.076	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,299.0000	4,301.0000	0.047	0	0	0
25/05/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
25/05/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,054.0000	4,055.0000	0.025	0	0	0
25/05/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	593.0000	588.0000	(0.843)	0	0	0
25/05/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,271.0000	3,272.0000	0.031	0	0	0
25/05/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,076.0000	3,078.0000	0.065	0	0	0
25/05/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
25/05/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,250.0000	4,251.0000	0.024	0	0	0
25/05/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	365.0000	354.0000	(3.014)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	232.0000	222.0000	(4.310)	0	0	0
25/05/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	211.0000	206.0000	(2.370)	0	0	0
25/05/2009	\$ / R 2009/09/14	8.00	Call	Currency Future	684.0000	672.0000	(1.754)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,980.0000	1,977.0000	(0.152)	0	0	0
25/05/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,009.0000	1,006.0000	(0.297)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,498.0000	1,487.0000	(0.734)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
25/05/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
25/05/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	1,054.0000	1,043.0000	(1.044)	0	0	0
25/05/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	0.0000	1,534.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	12.45	Put	Currency Future	0.0000	4,006.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	22.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	11.45	Put	Currency Future	0.0000	3,029.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	0.0000	45.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	0.0000	442.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	6.45	Call	Currency Future	0.0000	2,026.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	0.0000	426.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	0.0000	187.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	0.0000	703.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	0.0000	69.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	0.0000	1,085.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
25/05/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	0.0000	10.0000	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
25/05/2009	\$ / R	2009/12/14			Currency Future	8.6002	8.5925	(0.090)	8.5800	8.5800	3,146
25/05/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	799.0000	796.0000	(0.375)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	283.0000	276.0000	(2.473)	0	0	10,115
25/05/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,694.0000	3,699.0000	0.135	0	0	0
25/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	602.0000	598.0000	(0.664)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	442.0000	432.0000	(2.262)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	279.0000	274.0000	(1.792)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,171.0000	1,170.0000	(0.085)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	255.0000	249.0000	(2.353)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	122.0000	119.0000	(2.459)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	544.0000	540.0000	(0.735)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	623.0000	611.0000	(1.926)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	869.0000	867.0000	(0.230)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	371.0000	362.0000	(2.426)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,122.0000	3,126.0000	0.128	0	0	0
25/05/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	645.0000	633.0000	(1.860)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	573.0000	569.0000	(0.698)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	470.0000	460.0000	(2.128)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,755.0000	1,757.0000	0.114	0	0	0
25/05/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,755.0000	1,757.0000	0.114	0	0	0
25/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	942.0000	940.0000	(0.212)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	306.0000	298.0000	(2.614)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	834.0000	831.0000	(0.360)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	255.0000	249.0000	(2.353)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,790.0000	3,794.0000	0.106	0	0	0
25/05/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	314.0000	306.0000	(2.548)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,456.0000	1,456.0000	-	0	0	0
25/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	484.0000	474.0000	(2.066)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	341.0000	333.0000	(2.346)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,469.0000	2,472.0000	0.122	0	0	0
25/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	10,100
25/05/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,414.0000	1,414.0000	-	0	0	0
25/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	929.0000	916.0000	(1.399)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,747.0000	2,750.0000	0.109	0	0	0
25/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,515.0000	2,518.0000	0.119	0	0	0
25/05/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	799.0000	796.0000	(0.375)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	690.0000	677.0000	(1.884)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	165.0000	161.0000	(2.424)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	178.0000	173.0000	(2.809)	0	0	0
25/05/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,563.0000	4,567.0000	0.088	0	0	0
25/05/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	548.0000	537.0000	(2.007)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	731.0000	728.0000	(0.410)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	196.0000	191.0000	(2.551)	0	0	0
25/05/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	161.0000	157.0000	(2.484)	0	0	0
25/05/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
25/05/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,758.0000	4,763.0000	0.105	0	0	0
25/05/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	698.0000	695.0000	(0.430)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	499.0000	489.0000	(2.004)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	212.0000	206.0000	(2.830)	0	0	0
25/05/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,561.0000	2,565.0000	0.156	0	0	0
25/05/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	147.0000	143.0000	(2.721)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,599.0000	3,603.0000	0.111	0	0	0
25/05/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	665.0000	662.0000	(0.451)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,250.0000	1,250.0000	-	0	0	0
25/05/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,840.0000	2,844.0000	0.141	0	0	0
25/05/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	290.0000	283.0000	(2.414)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,062.0000	2,064.0000	0.097	0	0	0
25/05/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,540.0000	1,540.0000	-	0	0	0
25/05/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	128.0000	124.0000	(3.125)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,175.0000	4,179.0000	0.096	0	0	0
25/05/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	765.0000	762.0000	(0.392)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,210.0000	1,210.0000	-	0	0	0
25/05/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	242.0000	236.0000	(2.479)	0	0	0
25/05/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,028.0000	3,032.0000	0.132	0	0	0
25/05/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
25/05/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	299.0000	294.0000	(1.672)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	351.0000	342.0000	(2.564)	0	0	1,000

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	361.0000	352.0000	(2.493)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,582.0000	1,583.0000	0.063	0	0	0
25/05/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
25/05/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,503.0000	3,507.0000	0.114	0	0	0
25/05/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	417.0000	407.0000	(2.398)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	515.0000	504.0000	(2.136)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	206.0000	201.0000	(2.427)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	900.0000	886.0000	(1.556)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,093.0000	1,091.0000	(0.183)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,016.0000	1,015.0000	(0.098)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	499.0000	489.0000	(2.004)	0	0	13,513
25/05/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,291.0000	1,290.0000	(0.077)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,106.0000	2,109.0000	0.142	0	0	0
25/05/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	9,530
25/05/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	161.0000	155.0000	(3.727)	0	0	0
25/05/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,319.0000	1,305.0000	(1.061)	0	0	13,513
25/05/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	361.0000	352.0000	(2.493)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,017.0000	2,019.0000	0.099	0	0	0
25/05/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,466.0000	4,470.0000	0.090	0	0	0
25/05/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	602.0000	591.0000	(1.827)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,210.0000	1,210.0000	-	0	0	0
25/05/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	290.0000	283.0000	(2.414)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	489.0000	485.0000	(0.818)	0	0	0
25/05/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,075.0000	3,079.0000	0.130	0	0	0
25/05/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	393.0000	384.0000	(2.290)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	262.0000	255.0000	(2.672)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	3,886.0000	3,890.0000	0.103	0	0	0
25/05/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,016.0000	1,015.0000	(0.098)	0	0	0
25/05/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,712.0000	1,713.0000	0.058	0	0	0
25/05/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	191.0000	186.0000	(2.618)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,272.0000	4,276.0000	0.094	0	0	0
25/05/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,646.0000	3,651.0000	0.137	0	0	0
25/05/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	633.0000	630.0000	(0.474)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	531.0000	520.0000	(2.072)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,241.0000	2,244.0000	0.134	0	0	0
25/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,407.0000	3,412.0000	0.147	0	0	0
25/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	584.0000	572.0000	(2.055)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	429.0000	420.0000	(2.098)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	114
25/05/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	217.0000	212.0000	(2.304)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	201.0000	196.0000	(2.488)	0	0	9,530
25/05/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,840.0000	2,844.0000	0.141	0	0	0
25/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	871.0000	857.0000	(1.607)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,929.0000	1,931.0000	0.104	0	0	0
25/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,151.0000	2,154.0000	0.139	0	0	0
25/05/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	979.0000	977.0000	(0.204)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,093.0000	1,091.0000	(0.183)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	229.0000	223.0000	(2.620)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,515.0000	4,519.0000	0.089	0	0	0
25/05/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	437.0000	432.0000	(1.144)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	393.0000	384.0000	(2.290)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,497.0000	1,498.0000	0.067	0	0	0
25/05/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,790.0000	3,794.0000	0.106	0	0	0
25/05/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,661.0000	4,665.0000	0.086	0	0	0
25/05/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	119.0000	113.0000	(5.042)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,654.0000	2,658.0000	0.151	0	0	0
25/05/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	332.0000	324.0000	(2.410)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	713.0000	701.0000	(1.683)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	417.0000	407.0000	(2.398)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	242.0000	236.0000	(2.479)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,540.0000	1,540.0000	-	0	0	0
25/05/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	223.0000	218.0000	(2.242)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,796.0000	1,783.0000	(0.724)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	665.0000	662.0000	(0.451)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	565.0000	554.0000	(1.947)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,599.0000	3,603.0000	0.111	0	0	0
25/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,705.0000	1,692.0000	(0.762)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,150.0000	5,154.0000	0.078	0	0	0
25/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	737.0000	725.0000	(1.628)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,973.0000	1,975.0000	0.101	0	0	0
25/05/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,286.0000	2,289.0000	0.131	0	0	0
25/05/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,091.0000	1,077.0000	(1.283)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	187.0000	182.0000	(2.674)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,359.0000	3,364.0000	0.149	0	0	0
25/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,127.0000	4,131.0000	0.097	0	0	0
25/05/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,217.0000	3,221.0000	0.124	0	0	0
25/05/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	298.0000	290.0000	(2.685)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	2,196.0000	2,199.0000	0.137	0	0	0
25/05/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	169.0000	165.0000	(2.367)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,151.0000	2,154.0000	0.139	0	0	0
25/05/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,710.0000	4,714.0000	0.085	0	0	0
25/05/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,974.0000	6,979.0000	0.072	0	0	0
25/05/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	150.0000	146.0000	(2.667)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,369.0000	4,373.0000	0.092	0	0	0
25/05/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	565.0000	554.0000	(1.947)	0	0	0
25/05/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,700.0000	2,704.0000	0.148	0	0	0
25/05/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	602.0000	598.0000	(0.664)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	191.0000	185.0000	(3.141)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,199.0000	5,203.0000	0.077	0	0	0
25/05/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	241.0000	236.0000	(2.075)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,444.0000	1,430.0000	(0.970)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	93.0000	87.0000	(6.452)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	602.0000	591.0000	(1.827)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	463.0000	458.0000	(1.080)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,057.0000	1,043.0000	(1.325)	0	0	0
25/05/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	6,728.0000	6,732.0000	0.059	0	0	0
25/05/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,934.0000	3,938.0000	0.102	0	0	0
25/05/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	235.0000	229.0000	(2.553)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	584.0000	572.0000	(2.055)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	207.0000	201.0000	(2.899)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	463.0000	458.0000	(1.080)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,954.0000	4,958.0000	0.081	0	0	0
25/05/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,887.0000	2,891.0000	0.139	0	0	0
25/05/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	5,101.0000	5,105.0000	0.078	0	0	0
25/05/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	713.0000	701.0000	(1.683)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	201.0000	196.0000	(2.488)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,563.0000	4,567.0000	0.088	0	0	0
25/05/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	992.0000	978.0000	(1.411)	0	0	0
25/05/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	5,445.0000	5,449.0000	0.073	0	0	0
25/05/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	207.0000	201.0000	(2.899)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	633.0000	630.0000	(0.474)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,423.0000	2,426.0000	0.124	0	0	0
25/05/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,455.0000	3,459.0000	0.116	0	0	0
25/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,057.0000	1,043.0000	(1.325)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	3,982.0000	3,986.0000	0.100	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,608.0000	2,611.0000	0.115	0	0	0
25/05/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	834.0000	831.0000	(0.360)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	442.0000	432.0000	(2.262)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,030.0000	4,035.0000	0.124	0	0	0
25/05/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	268.0000	262.0000	(2.239)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,377.0000	2,380.0000	0.126	0	0	0
25/05/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,078.0000	4,083.0000	0.123	0	0	0
25/05/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,905.0000	4,909.0000	0.082	0	0	0
25/05/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,377.0000	2,380.0000	0.126	0	0	0
25/05/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,332.0000	2,335.0000	0.129	0	0	0
25/05/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,934.0000	2,937.0000	0.102	0	0	0
25/05/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	942.0000	940.0000	(0.212)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,359.0000	3,364.0000	0.149	0	0	0
25/05/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,075.0000	3,079.0000	0.130	0	0	0
25/05/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
25/05/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	342.0000	337.0000	(1.462)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,161.0000	1,148.0000	(1.120)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	110.0000	104.0000	(5.455)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	2,793.0000	2,797.0000	0.143	0	0	0
25/05/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	2,317.0000	2,309.0000	(0.345)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,360.0000	1,346.0000	(1.029)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/05/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	1,331.0000	1,331.0000	-	0	0	0
25/05/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	871.0000	857.0000	(1.607)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,807.0000	4,811.0000	0.083	0	0	0
25/05/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	929.0000	916.0000	(1.399)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	178.0000	173.0000	(2.809)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	531.0000	520.0000	(2.072)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	320.0000	315.0000	(1.563)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	1,024.0000	1,010.0000	(1.367)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,798.0000	1,800.0000	0.111	0	0	0
25/05/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	182.0000	177.0000	(2.747)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,608.0000	2,611.0000	0.115	0	0	0
25/05/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	248.0000	242.0000	(2.419)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	191.0000	185.0000	(3.141)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
25/05/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,807.0000	4,811.0000	0.083	0	0	0
25/05/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	82.0000	79.0000	(3.659)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
25/05/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/05/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,668.0000	1,669.0000	0.060	0	0	0
25/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,091.0000	1,077.0000	(1.283)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,888.0000	1,875.0000	(0.689)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	484.0000	474.0000	(2.066)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	731.0000	728.0000	(0.410)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	405.0000	395.0000	(2.469)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,320.0000	4,325.0000	0.116	0	0	0
25/05/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,052.0000	5,056.0000	0.079	0	0	0
25/05/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	842.0000	829.0000	(1.544)	0	0	0
25/05/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,802.0000	3,795.0000	(0.184)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	279.0000	274.0000	(1.792)	0	0	0
25/05/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,679.0000	6,683.0000	0.060	0	0	0
25/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,312.0000	3,316.0000	0.121	0	0	0
25/05/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,312.0000	3,316.0000	0.121	0	0	0
25/05/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	71.0000	67.0000	(5.634)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	623.0000	611.0000	(1.926)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	788.0000	775.0000	(1.650)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,798.0000	1,800.0000	0.111	0	0	0
25/05/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,169.0000	3,173.0000	0.126	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	5,300.0000	5,293.0000	(0.132)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	573.0000	569.0000	(0.698)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,808.0000	2,802.0000	(0.214)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	815.0000	802.0000	(1.595)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,857.0000	2,851.0000	(0.210)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	388.0000	383.0000	(1.289)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	224.0000	218.0000	(2.679)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
25/05/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	3,264.0000	3,268.0000	0.123	0	0	0
25/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	119.0000	116.0000	(2.521)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	1,842.0000	1,829.0000	(0.706)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,486.0000	1,472.0000	(0.942)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	114.0000	111.0000	(2.632)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	388.0000	383.0000	(1.289)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	86.0000	80.0000	(6.977)	0	0	0
25/05/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,625.0000	1,626.0000	0.062	0	0	0
25/05/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	365.0000	359.0000	(1.644)	0	0	0
25/05/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/05/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	248.0000	242.0000	(2.419)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	667.0000	655.0000	(1.799)	0	0	0
25/05/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	119.0000	116.0000	(2.521)	0	0	0
25/05/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,838.0000	3,842.0000	0.104	0	0	0
25/05/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	516.0000	512.0000	(0.775)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,553.0000	3,546.0000	(0.197)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	437.0000	432.0000	(1.144)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,417.0000	4,422.0000	0.113	0	0	0
25/05/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,494.0000	5,498.0000	0.073	0	0	0
25/05/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	5,050.0000	5,043.0000	(0.139)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,127.0000	4,131.0000	0.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	737.0000	725.0000	(1.628)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	788.0000	775.0000	(1.650)	0	0	0
25/05/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	2,076.0000	2,064.0000	(0.578)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	191.0000	185.0000	(3.141)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,003.0000	5,007.0000	0.080	0	0	0
25/05/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,407.0000	3,412.0000	0.147	0	0	0
25/05/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	515.0000	504.0000	(2.136)	0	0	0
25/05/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	320.0000	315.0000	(1.563)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
25/05/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,852.0000	3,845.0000	(0.182)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
25/05/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,091.0000	1,077.0000	(1.283)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,602.0000	3,596.0000	(0.167)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,611.0000	2,604.0000	(0.268)	0	0	0
25/05/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,661.0000	1,647.0000	(0.843)	0	0	0
25/05/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
25/05/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	6,037.0000	6,041.0000	0.066	0	0	0
25/05/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	5,346.0000	5,351.0000	0.094	0	0	0
25/05/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,750.0000	1,737.0000	(0.743)	0	0	0
25/05/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,885.0000	1,887.0000	0.106	0	0	0
25/05/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,705.0000	1,692.0000	(0.762)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,838.0000	3,842.0000	0.104	0	0	0
25/05/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
25/05/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
25/05/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/05/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,702.0000	3,695.0000	(0.189)	0	0	0
25/05/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	6,826.0000	6,831.0000	0.073	0	0	0
25/05/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
25/05/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,709.0000	2,703.0000	(0.221)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,402.0000	1,388.0000	(0.999)	0	0	0
25/05/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/05/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,169.0000	3,173.0000	0.126	0	0	0
25/05/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
25/05/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,248.0000	5,252.0000	0.076	0	0	0
25/05/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,580.0000	6,585.0000	0.076	0	0	0
25/05/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,054.0000	1,053.0000	(0.095)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	765.0000	762.0000	(0.392)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,742.0000	3,746.0000	0.107	0	0	0
25/05/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	143.0000	139.0000	(2.797)	0	0	0
25/05/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	101.0000	95.0000	(5.941)	0	0	0
25/05/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	260.0000	254.0000	(2.308)	0	0	0
25/05/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	175.0000	170.0000	(2.857)	0	0	0
25/05/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
25/05/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,125.0000	1,112.0000	(1.156)	0	0	0
25/05/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	149.0000	144.0000	(3.356)	0	0	0
25/05/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
25/05/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,856.0000	4,860.0000	0.082	0	0	0
25/05/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	3,752.0000	3,745.0000	(0.187)	0	0	0
25/05/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	382.0000	373.0000	(2.356)	0	0	0
25/05/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	763.0000	750.0000	(1.704)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,132.0000	1,130.0000	(0.177)	0	0	0
25/05/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/05/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	412.0000	407.0000	(1.214)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,272.0000	4,276.0000	0.094	0	0	0
25/05/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
25/05/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
25/05/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
25/05/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	275.0000	269.0000	(2.182)	0	0	0
25/05/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,758.0000	2,752.0000	(0.218)	0	0	0
25/05/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	6,777.0000	6,782.0000	0.074	0	0	0
25/05/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	71.0000	67.0000	(5.634)	0	0	0
25/05/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	960.0000	947.0000	(1.354)	0	0	0
25/05/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,320.0000	4,325.0000	0.116	0	0	0
25/05/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,200.0000	1,186.0000	(1.167)	0	0	0
25/05/2009	\$ / R	2009/12/14	4.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,981.0000	1,968.0000	(0.656)	0	0	0
25/05/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
25/05/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,956.0000	2,950.0000	(0.203)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
25/05/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,952.0000	3,945.0000	(0.177)	0	0	0
25/05/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	0.0000	2,015.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	0.0000	23.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	28.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	0.0000	6,536.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	0.0000	7.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	0.0000	3,000.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	0.0000	3,994.0000	100.000	0	0	0
25/05/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15			Currency Future	8.7257	8.7196	(0.070)	0.0000	0.0000	0
25/05/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	590.0000	582.0000	(1.356)	0	0	16,483
25/05/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	720.0000	712.0000	(1.111)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	875.0000	873.0000	(0.229)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,123.0000	1,121.0000	(0.178)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	247.0000	242.0000	(2.024)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	745.0000	742.0000	(0.403)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	549.0000	541.0000	(1.457)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,672.0000	2,673.0000	0.037	0	0	0
25/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	651.0000	643.0000	(1.229)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,633.0000	1,633.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,359.0000	2,360.0000	0.042	0	0	0
25/05/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	668.0000	659.0000	(1.347)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	409.0000	402.0000	(1.711)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	284.0000	279.0000	(1.761)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	207.0000	202.0000	(2.415)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	842.0000	840.0000	(0.238)	0	0	0
25/05/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	3,970.0000	3,973.0000	0.076	0	0	0
25/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	309.0000	304.0000	(1.618)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,081.0000	3,083.0000	0.065	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	146.0000	142.0000	(2.740)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	536.0000	528.0000	(1.493)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	228.0000	224.0000	(1.754)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,969.0000	1,969.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	979.0000	977.0000	(0.204)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,926.0000	1,927.0000	0.052	0	0	0
25/05/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	330.0000	324.0000	(1.818)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,470.0000	1,470.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	112.0000	108.0000	(3.571)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,014.0000	1,012.0000	(0.197)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,235.0000	1,234.0000	(0.081)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	252.0000	247.0000	(1.984)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,183.0000	2,184.0000	0.046	0	0	0
25/05/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	446.0000	439.0000	(1.570)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	604.0000	596.0000	(1.325)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	511.0000	504.0000	(1.370)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,686.0000	4,689.0000	0.064	0	0	0
25/05/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,183.0000	2,184.0000	0.046	0	0	0
25/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,626.0000	2,628.0000	0.076	0	0	0
25/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	392.0000	386.0000	(1.531)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,351.0000	1,350.0000	(0.074)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	211.0000	206.0000	(2.370)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	477.0000	470.0000	(1.468)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	279.0000	273.0000	(2.151)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,035.0000	3,037.0000	0.066	0	0	0
25/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,716.0000	1,716.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	352.0000	346.0000	(1.705)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	344.0000	339.0000	(1.453)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	2,315.0000	2,315.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,884.0000	1,885.0000	0.053	0	0	0
25/05/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,780.0000	4,783.0000	0.063	0	0	0
25/05/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	290.0000	285.0000	(1.724)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	284.0000	279.0000	(1.761)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	228.0000	224.0000	(1.754)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	417.0000	411.0000	(1.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	309.0000	304.0000	(1.618)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,359.0000	2,360.0000	0.042	0	0	0
25/05/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,853.0000	2,854.0000	0.035	0	0	0
25/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	576.0000	568.0000	(1.389)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,592.0000	1,592.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	4,639.0000	4,642.0000	0.065	0	0	0
25/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,050.0000	1,048.0000	(0.190)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	944.0000	942.0000	(0.212)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,989.0000	2,991.0000	0.067	0	0	0
25/05/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,626.0000	2,628.0000	0.076	0	0	0
25/05/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,312.0000	1,311.0000	(0.076)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,716.0000	1,716.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	376.0000	370.0000	(1.596)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	115.0000	111.0000	(3.478)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	844.0000	834.0000	(1.185)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	654.0000	651.0000	(0.459)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	392.0000	386.0000	(1.531)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,800.0000	1,800.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	252.0000	247.0000	(1.984)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	337.0000	331.0000	(1.780)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	620.0000	611.0000	(1.452)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,011.0000	2,012.0000	0.050	0	0	0
25/05/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	523.0000	516.0000	(1.338)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	488.0000	481.0000	(1.434)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	779.0000	770.0000	(1.155)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,391.0000	1,390.0000	(0.072)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,391.0000	1,390.0000	(0.072)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	220.0000	216.0000	(1.818)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	651.0000	643.0000	(1.229)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	126.0000	122.0000	(3.175)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	466.0000	459.0000	(1.502)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,054.0000	2,055.0000	0.049	0	0	0
25/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,403.0000	2,404.0000	0.042	0	0	0
25/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,898.0000	2,900.0000	0.069	0	0	0
25/05/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	5,160.0000	5,164.0000	0.078	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	368.0000	362.0000	(1.630)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	4,544.0000	4,547.0000	0.066	0	0	0
25/05/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	685.0000	676.0000	(1.314)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,758.0000	1,758.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	809.0000	807.0000	(0.247)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	376.0000	370.0000	(1.596)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,935.0000	2,936.0000	0.034	0	0	0
25/05/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	875.0000	873.0000	(0.229)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	206.0000	202.0000	(1.942)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	384.0000	378.0000	(1.563)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,800.0000	1,800.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	316.0000	310.0000	(1.899)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	233.0000	228.0000	(2.146)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
25/05/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
25/05/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	160.0000	156.0000	(2.500)	0	0	27,539
25/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,227.0000	2,228.0000	0.045	0	0	0
25/05/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,073.0000	1,063.0000	(0.932)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	488.0000	485.0000	(0.615)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	466.0000	459.0000	(1.502)	0	0	0
25/05/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,734.0000	3,736.0000	0.054	0	0	0
25/05/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	499.0000	492.0000	(1.403)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,304.0000	5,307.0000	0.057	0	0	0
25/05/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,807.0000	2,809.0000	0.071	0	0	0
25/05/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,312.0000	3,314.0000	0.060	0	0	0
25/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,551.0000	1,551.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,140.0000	2,141.0000	0.047	0	0	0
25/05/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,352.0000	5,355.0000	0.056	0	0	0
25/05/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,332.0000	1,322.0000	(0.751)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	4,400.0000	4,402.0000	0.045	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,198.0000	1,196.0000	(0.167)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	257.0000	252.0000	(1.946)	0	0	16,483
25/05/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	427.0000	420.0000	(1.639)	0	0	27,539
25/05/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,853.0000	2,854.0000	0.035	0	0	0
25/05/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,581.0000	2,583.0000	0.077	0	0	0
25/05/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	262.0000	257.0000	(1.908)	0	0	0
25/05/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,274.0000	1,273.0000	(0.078)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,352.0000	4,355.0000	0.069	0	0	0
25/05/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	215.0000	211.0000	(1.860)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,762.0000	2,763.0000	0.036	0	0	0
25/05/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,113.0000	4,116.0000	0.073	0	0	0
25/05/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,081.0000	3,083.0000	0.065	0	0	0
25/05/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	195.0000	191.0000	(2.051)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	207.0000	202.0000	(2.415)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	247.0000	242.0000	(2.024)	0	0	0
25/05/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	914.0000	905.0000	(0.985)	0	0	0
25/05/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,065.0000	5,068.0000	0.059	0	0	0
25/05/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	128.0000	124.0000	(3.125)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,537.0000	2,538.0000	0.039	0	0	0
25/05/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	257.0000	252.0000	(1.946)	0	0	0
25/05/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
25/05/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,956.0000	6,961.0000	0.072	0	0	0
25/05/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,969.0000	1,969.0000	-	0	0	0
25/05/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,097.0000	2,098.0000	0.048	0	0	0
25/05/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,492.0000	2,493.0000	0.040	0	0	0
25/05/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	415.0000	411.0000	(0.964)	0	0	0
25/05/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	624.0000	621.0000	(0.481)	0	0	0
25/05/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	268.0000	263.0000	(1.866)	0	0	0
25/05/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	347.0000	344.0000	(0.865)	0	0	0
25/05/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	323.0000	317.0000	(1.858)	0	0	0
25/05/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	549.0000	541.0000	(1.457)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	163.0000	159.0000	(2.454)	0	0	0
25/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,510.0000	1,510.0000	-	0	0	0
25/05/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,781.0000	3,784.0000	0.079	0	0	0
25/05/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	800.0000	791.0000	(1.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	384.0000	378.0000	(1.563)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	3,220.0000	3,221.0000	0.031	0	0	0
25/05/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	344.0000	339.0000	(1.453)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,717.0000	2,718.0000	0.037	0	0	0
25/05/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
25/05/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,123.0000	1,121.0000	(0.178)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,370.0000	1,359.0000	(0.803)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,086.0000	1,085.0000	(0.092)	0	0	0
25/05/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,875.0000	4,878.0000	0.062	0	0	0
25/05/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	194.0000	190.0000	(2.062)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	103.0000	100.0000	(2.913)	0	0	0
25/05/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	2,129.0000	2,120.0000	(0.423)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	101.0000	98.0000	(2.970)	0	0	0
25/05/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	1,905.0000	1,895.0000	(0.525)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	536.0000	528.0000	(1.493)	0	0	0
25/05/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	157.0000	153.0000	(2.548)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
25/05/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,944.0000	2,945.0000	0.034	0	0	0
25/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,160.0000	1,159.0000	(0.086)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,828.0000	4,831.0000	0.062	0	0	0
25/05/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	3,581.0000	3,579.0000	(0.056)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,581.0000	2,583.0000	0.077	0	0	0
25/05/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,758.0000	1,758.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	702.0000	694.0000	(1.140)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	436.0000	430.0000	(1.376)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	562.0000	554.0000	(1.423)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
25/05/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	5,076.0000	5,070.0000	(0.118)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	326.0000	322.0000	(1.227)	0	0	0
25/05/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,633.0000	1,633.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,447.0000	2,448.0000	0.041	0	0	0
25/05/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	151.0000	148.0000	(1.987)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	4,065.0000	4,068.0000	0.074	0	0	0
25/05/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	409.0000	402.0000	(1.711)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
25/05/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,551.0000	1,551.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	5,017.0000	5,020.0000	0.060	0	0	0
25/05/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	273.0000	268.0000	(1.832)	0	0	0
25/05/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,828.0000	3,831.0000	0.078	0	0	0
25/05/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	427.0000	420.0000	(1.639)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,160.0000	1,159.0000	(0.086)	0	0	0
25/05/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,566.0000	1,556.0000	(0.639)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	2,271.0000	2,271.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,876.0000	3,878.0000	0.052	0	0	0
25/05/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	279.0000	273.0000	(2.151)	0	0	0
25/05/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	5,326.0000	5,320.0000	(0.113)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	2,840.0000	2,840.0000	-	0	0	0
25/05/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	369.0000	365.0000	(1.084)	0	0	0
25/05/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	1,861.0000	1,851.0000	(0.537)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	3,127.0000	3,129.0000	0.064	0	0	0
25/05/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,403.0000	2,404.0000	0.042	0	0	0
25/05/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	1,408.0000	1,398.0000	(0.710)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,102.0000	1,092.0000	(0.907)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,922.0000	4,925.0000	0.061	0	0	0
25/05/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	909.0000	907.0000	(0.220)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	296.0000	291.0000	(1.689)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,592.0000	4,595.0000	0.065	0	0	0
25/05/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	203.0000	199.0000	(1.970)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
25/05/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	85.0000	81.0000	(4.706)	0	0	0
25/05/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	990.0000	981.0000	(0.909)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,359.0000	3,361.0000	0.060	0	0	0
25/05/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	635.0000	627.0000	(1.260)	0	0	0
25/05/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
25/05/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	182.0000	178.0000	(2.198)	0	0	0
25/05/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	3,780.0000	3,777.0000	(0.079)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,266.0000	3,268.0000	0.061	0	0	0
25/05/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,295.0000	1,285.0000	(0.772)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
25/05/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,256.0000	5,259.0000	0.057	0	0	0
25/05/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	477.0000	470.0000	(1.468)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	2,792.0000	2,791.0000	(0.036)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	219.0000	215.0000	(1.826)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,351.0000	1,350.0000	(0.074)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,266.0000	3,268.0000	0.061	0	0	0
25/05/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	178.0000	174.0000	(2.247)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	192.0000	187.0000	(2.604)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,430.0000	1,429.0000	(0.070)	0	0	0
25/05/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	3,452.0000	3,454.0000	0.058	0	0	0
25/05/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	3,880.0000	3,877.0000	(0.077)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,132.0000	1,122.0000	(0.883)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	576.0000	568.0000	(1.389)	0	0	0
25/05/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	306.0000	302.0000	(1.307)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	456.0000	449.0000	(1.535)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	185.0000	181.0000	(2.162)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	979.0000	977.0000	(0.204)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,898.0000	2,900.0000	0.069	0	0	0
25/05/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	511.0000	504.0000	(1.370)	0	0	0
25/05/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,050.0000	1,048.0000	(0.190)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,447.0000	2,448.0000	0.041	0	0	0
25/05/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,687.0000	3,689.0000	0.054	0	0	0
25/05/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	141.0000	136.0000	(3.546)	0	0	0
25/05/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,173.0000	3,175.0000	0.063	0	0	0
25/05/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,430.0000	1,429.0000	(0.070)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,140.0000	2,141.0000	0.047	0	0	0
25/05/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,235.0000	1,234.0000	(0.081)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
25/05/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,227.0000	2,228.0000	0.045	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,496.0000	4,499.0000	0.067	0	0	0
25/05/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	199.0000	195.0000	(2.010)	0	0	0
25/05/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	604.0000	596.0000	(1.325)	0	0	0
25/05/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	316.0000	310.0000	(1.899)	0	0	0
25/05/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
25/05/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
25/05/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,889.0000	2,889.0000	-	0	0	0
25/05/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
25/05/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	1,045.0000	1,035.0000	(0.957)	0	0	0
25/05/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,970.0000	4,973.0000	0.060	0	0	0
25/05/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
25/05/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	157.0000	153.0000	(2.548)	0	0	0
25/05/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	368.0000	362.0000	(1.630)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	172.0000	168.0000	(2.326)	0	0	0
25/05/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	456.0000	449.0000	(1.535)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,781.0000	3,784.0000	0.079	0	0	0
25/05/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	596.0000	593.0000	(0.503)	0	0	0
25/05/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,631.0000	3,629.0000	(0.055)	0	0	0
25/05/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	1,949.0000	1,939.0000	(0.513)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,546.0000	3,548.0000	0.056	0	0	0
25/05/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	273.0000	268.0000	(1.832)	0	0	0
25/05/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	1,162.0000	1,152.0000	(0.861)	0	0	0
25/05/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	822.0000	812.0000	(1.217)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
25/05/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
25/05/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,674.0000	1,674.0000	-	0	0	0
25/05/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
25/05/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	109.0000	106.0000	(2.752)	0	0	0
25/05/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	392.0000	388.0000	(1.020)	0	0	0
25/05/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	286.0000	283.0000	(1.049)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
25/05/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
25/05/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,496.0000	5,499.0000	0.055	0	0	0
25/05/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,304.0000	4,307.0000	0.070	0	0	0
25/05/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,647.0000	2,646.0000	(0.038)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
25/05/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,017.0000	1,007.0000	(0.983)	0	0	0
25/05/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	400.0000	394.0000	(1.500)	0	0	0
25/05/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,732.0000	1,722.0000	(0.577)	0	0	0
25/05/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	436.0000	430.0000	(1.376)	0	0	0
25/05/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,926.0000	1,927.0000	0.052	0	0	0
25/05/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	107.0000	102.0000	(4.673)	0	0	0
25/05/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,510.0000	1,510.0000	-	0	0	0
25/05/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	352.0000	346.0000	(1.705)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	192.0000	187.0000	(2.604)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,923.0000	3,925.0000	0.051	0	0	0
25/05/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,807.0000	2,809.0000	0.071	0	0	0
25/05/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,256.0000	4,259.0000	0.070	0	0	0
25/05/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	233.0000	228.0000	(2.146)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,499.0000	3,501.0000	0.057	0	0	0
25/05/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	568.0000	565.0000	(0.528)	0	0	0
25/05/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,733.0000	4,736.0000	0.063	0	0	0
25/05/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
25/05/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	777.0000	774.0000	(0.386)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
25/05/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,830.0000	3,827.0000	(0.078)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,312.0000	3,314.0000	0.060	0	0	0
25/05/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
25/05/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
25/05/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,361.0000	2,357.0000	(0.169)	0	0	0
25/05/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,711.0000	6,715.0000	0.060	0	0	0
25/05/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	181.0000	177.0000	(2.210)	0	0	0
25/05/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,406.0000	3,408.0000	0.059	0	0	0
25/05/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,672.0000	2,673.0000	0.037	0	0	0
25/05/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,775.0000	1,764.0000	(0.620)	0	0	0
25/05/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	175.0000	171.0000	(2.286)	0	0	0
25/05/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
25/05/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	99.0000	95.0000	(4.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,695.0000	2,694.0000	(0.037)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,681.0000	3,678.0000	(0.081)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
25/05/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	3,979.0000	3,976.0000	(0.075)	0	0	0
25/05/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
25/05/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	2,987.0000	2,986.0000	(0.033)	0	0	0
25/05/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	2,038.0000	2,028.0000	(0.491)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	249.0000	246.0000	(1.205)	0	0	0
25/05/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	1,225.0000	1,215.0000	(0.816)	0	0	0
25/05/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	62.0000	58.0000	(6.452)	0	0	0
25/05/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
25/05/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	0.0000	3,035.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	0.0000	4,026.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	0.0000	2,073.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	0.0000	1,248.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	0.0000	3,642.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	0.0000	162.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	8.70	Put	Currency Future	0.0000	711.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	0.0000	730.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	0.0000	228.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	0.0000	54.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14			Currency Future	8.8534	8.8462	(0.081)	0.0000	0.0000	88
25/05/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	270.0000	263.0000	(2.593)	0	0	21,978
25/05/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,545.0000	3,545.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,317.0000	3,316.0000	(0.030)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	671.0000	661.0000	(1.490)	0	0	26,596
25/05/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	249.0000	241.0000	(3.213)	0	0	26,596
25/05/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	940.0000	937.0000	(0.319)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,217.0000	1,215.0000	(0.164)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	793.0000	784.0000	(1.135)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	619.0000	609.0000	(1.616)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,007.0000	1,004.0000	(0.298)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	846.0000	837.0000	(1.064)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	671.0000	661.0000	(1.490)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,365.0000	1,363.0000	(0.147)	0	0	0
25/05/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	843.0000	841.0000	(0.237)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,328.0000	1,326.0000	(0.151)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	744.0000	735.0000	(1.210)	0	0	21,978
25/05/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	631.0000	622.0000	(1.426)	0	0	0
25/05/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	875.0000	872.0000	(0.343)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	776.0000	767.0000	(1.160)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	973.0000	971.0000	(0.206)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,041.0000	1,038.0000	(0.288)	0	0	0
25/05/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	810.0000	801.0000	(1.111)	0	0	0
25/05/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,717.0000	1,715.0000	(0.116)	0	0	0
25/05/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	828.0000	819.0000	(1.087)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	760.0000	751.0000	(1.184)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,217.0000	1,215.0000	(0.164)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	595.0000	585.0000	(1.681)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	583.0000	574.0000	(1.544)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	729.0000	719.0000	(1.372)	0	0	0
25/05/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	907.0000	905.0000	(0.221)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,075.0000	1,073.0000	(0.186)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	644.0000	635.0000	(1.398)	0	0	0
25/05/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	475.0000	467.0000	(1.684)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,290.0000	1,288.0000	(0.155)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,403.0000	1,401.0000	(0.143)	0	0	0
25/05/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,005.0000	2,003.0000	(0.100)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,480.0000	1,478.0000	(0.135)	0	0	0
25/05/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	458.0000	450.0000	(1.747)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	606.0000	597.0000	(1.485)	0	0	0
25/05/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,637.0000	3,637.0000	-	0	0	0
25/05/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	502.0000	493.0000	(1.793)	0	0	0
25/05/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	241.0000	234.0000	(2.905)	0	0	0
25/05/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,254.0000	1,252.0000	(0.159)	0	0	0
25/05/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	1,054.0000	1,045.0000	(0.854)	0	0	0
25/05/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	511.0000	502.0000	(1.761)	0	0	0
25/05/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,717.0000	1,715.0000	(0.116)	0	0	0
25/05/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,427.0000	1,419.0000	(0.561)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	520.0000	511.0000	(1.731)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	520.0000	511.0000	(1.731)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	2,417.0000	2,408.0000	(0.372)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	551.0000	549.0000	(0.363)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,145.0000	1,143.0000	(0.175)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	247.0000	246.0000	(0.405)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,798.0000	1,797.0000	(0.056)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	369.0000	360.0000	(2.439)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	467.0000	458.0000	(1.927)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	699.0000	689.0000	(1.431)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	493.0000	484.0000	(1.826)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
25/05/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,677.0000	1,675.0000	(0.119)	0	0	0
25/05/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,839.0000	1,838.0000	(0.054)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,862.0000	3,858.0000	(0.104)	0	0	0
25/05/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	5,353.0000	5,346.0000	(0.131)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,441.0000	1,439.0000	(0.139)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,515.0000	2,514.0000	(0.040)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,869.0000	3,869.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	530.0000	521.0000	(1.698)	0	0	0
25/05/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,711.0000	6,715.0000	0.060	0	0	0
25/05/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	274.0000	273.0000	(0.365)	0	0	0
25/05/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,518.0000	1,517.0000	(0.066)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,235.0000	1,227.0000	(0.648)	0	0	0
25/05/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,274.0000	5,276.0000	0.038	0	0	0
25/05/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,464.0000	1,455.0000	(0.615)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	382.0000	381.0000	(0.262)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,500.0000	1,492.0000	(0.533)	0	0	0
25/05/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	572.0000	563.0000	(1.573)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	121.0000	120.0000	(0.826)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	222.0000	215.0000	(3.153)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,518.0000	1,517.0000	(0.066)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,974.0000	1,966.0000	(0.405)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,597.0000	1,595.0000	(0.125)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,885.0000	2,875.0000	(0.347)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	260.0000	259.0000	(0.385)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	550.0000	541.0000	(1.636)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	261.0000	254.0000	(2.682)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	572.0000	563.0000	(1.573)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,964.0000	1,962.0000	(0.102)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	190.0000	183.0000	(3.684)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	684.0000	675.0000	(1.316)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,046.0000	2,045.0000	(0.049)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	3,665.0000	3,660.0000	(0.136)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,408.0000	3,408.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
25/05/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,525.0000	4,526.0000	0.022	0	0	0
25/05/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,591.0000	3,591.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	4,946.0000	4,948.0000	0.040	0	0	0
25/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	657.0000	648.0000	(1.370)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	499.0000	498.0000	(0.200)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	300.0000	292.0000	(2.667)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	339.0000	330.0000	(2.655)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,046.0000	3,046.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,154.0000	1,145.0000	(0.780)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,735.0000	2,734.0000	(0.037)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,172.0000	2,171.0000	(0.046)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,181.0000	1,179.0000	(0.169)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	561.0000	552.0000	(1.604)	0	0	0
25/05/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	153.0000	147.0000	(3.922)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	1,809.0000	1,801.0000	(0.442)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	540.0000	531.0000	(1.667)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,915.0000	3,915.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	5,511.0000	5,513.0000	0.036	0	0	0
25/05/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	156.0000	155.0000	(0.641)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,637.0000	1,635.0000	(0.122)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	218.0000	212.0000	(2.752)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,103.0000	1,094.0000	(0.816)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	344.0000	336.0000	(2.326)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	657.0000	648.0000	(1.370)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,558.0000	1,556.0000	(0.128)	0	0	0
25/05/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	6,954.0000	6,958.0000	0.058	0	0	0
25/05/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	4,899.0000	4,901.0000	0.041	0	0	0
25/05/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	450.0000	449.0000	(0.222)	0	0	0
25/05/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,254.0000	1,252.0000	(0.159)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,757.0000	1,756.0000	(0.057)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	450.0000	441.0000	(2.000)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	425.0000	417.0000	(1.882)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	410.0000	402.0000	(1.951)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	1,180.0000	1,172.0000	(0.678)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,257.0000	2,255.0000	(0.089)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	3,763.0000	3,759.0000	(0.106)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	290.0000	282.0000	(2.759)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
25/05/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,696.0000	2,686.0000	(0.371)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	427.0000	426.0000	(0.234)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,136.0000	3,135.0000	(0.032)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,790.0000	2,780.0000	(0.358)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	1,891.0000	1,883.0000	(0.423)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,691.0000	2,690.0000	(0.037)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	113.0000	112.0000	(0.885)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	138.0000	137.0000	(0.725)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	1,263.0000	1,255.0000	(0.633)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	360.0000	359.0000	(0.278)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	631.0000	622.0000	(1.426)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	316.0000	308.0000	(2.532)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,328.0000	1,326.0000	(0.151)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	2,913.0000	2,912.0000	(0.034)	0	0	0

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25/05/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	2,017.0000	2,008.0000	(0.446)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,272.0000	3,271.0000	(0.031)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	4,760.0000	4,761.0000	0.021	0	0	0
25/05/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,392.0000	1,384.0000	(0.575)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,110.0000	1,108.0000	(0.180)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	163.0000	157.0000	(3.681)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	186.0000	185.0000	(0.538)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	208.0000	201.0000	(3.365)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	713.0000	704.0000	(1.262)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,933.0000	2,923.0000	(0.341)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,055.0000	4,055.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
25/05/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	1,690.0000	1,682.0000	(0.473)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	4,993.0000	4,994.0000	0.020	0	0	0
25/05/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	288.0000	288.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	275.0000	267.0000	(2.909)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	418.0000	409.0000	(2.153)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	149.0000	144.0000	(3.356)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,130.0000	2,128.0000	(0.094)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	433.0000	425.0000	(1.848)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,214.0000	2,213.0000	(0.045)	0	0	0
25/05/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,911.0000	3,908.0000	(0.077)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,336.0000	4,337.0000	0.023	0	0	0
25/05/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	205.0000	198.0000	(3.415)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	179.0000	172.0000	(3.911)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,730.0000	3,730.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	328.0000	319.0000	(2.744)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,102.0000	4,102.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	2,824.0000	2,823.0000	(0.035)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,962.0000	3,962.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,637.0000	1,635.0000	(0.122)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	484.0000	475.0000	(1.860)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	233.0000	226.0000	(3.004)	0	0	0

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25/05/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
25/05/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,880.0000	1,879.0000	(0.053)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	171.0000	165.0000	(3.509)	0	0	0
25/05/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	5,104.0000	5,097.0000	(0.137)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	467.0000	458.0000	(1.927)	0	0	0
25/05/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,964.0000	1,962.0000	(0.102)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,667.0000	4,669.0000	0.043	0	0	0
25/05/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	3,615.0000	3,611.0000	(0.111)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	147.0000	145.0000	(1.361)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	540.0000	531.0000	(1.667)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,191.0000	2,182.0000	(0.411)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,091.0000	3,090.0000	(0.032)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	4,008.0000	4,009.0000	0.025	0	0	0
25/05/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,558.0000	1,556.0000	(0.128)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	295.0000	287.0000	(2.712)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	561.0000	552.0000	(1.604)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	404.0000	403.0000	(0.248)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,922.0000	1,920.0000	(0.104)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	212.0000	205.0000	(3.302)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	229.0000	222.0000	(3.057)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,850.0000	1,842.0000	(0.432)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,776.0000	3,776.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	2,743.0000	2,733.0000	(0.365)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	4,806.0000	4,808.0000	0.042	0	0	0
25/05/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,207.0000	1,199.0000	(0.663)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	2,957.0000	2,956.0000	(0.034)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,822.0000	3,822.0000	-	0	0	0
25/05/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	311.0000	302.0000	(2.894)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	160.0000	154.0000	(3.750)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,714.0000	3,710.0000	(0.108)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
25/05/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	226.0000	219.0000	(3.097)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	1,128.0000	1,119.0000	(0.798)	0	0	0
25/05/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	474.0000	473.0000	(0.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,922.0000	1,920.0000	(0.104)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	475.0000	467.0000	(1.684)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	441.0000	433.0000	(1.814)	0	0	0
25/05/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	215.0000	208.0000	(3.256)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,088.0000	2,087.0000	(0.048)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	550.0000	541.0000	(1.636)	0	0	0
25/05/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,597.0000	1,595.0000	(0.125)	0	0	0
25/05/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	0.0000	4,007.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	0.0000	23.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	1,293.0000	1,284.0000	(0.696)	0	0	0
25/05/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	339.0000	338.0000	(0.295)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	458.0000	450.0000	(1.747)	0	0	0
25/05/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,005.0000	2,003.0000	(0.100)	0	0	0
25/05/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	322.0000	314.0000	(2.484)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	106.0000	105.0000	(0.943)	0	0	0
25/05/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,714.0000	4,715.0000	0.021	0	0	0
25/05/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	0.0000	3,019.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	167.0000	161.0000	(3.593)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	2,059.0000	2,051.0000	(0.389)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,980.0000	2,971.0000	(0.302)	0	0	0
25/05/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	0.0000	2,094.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	0.0000	98.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	0.0000	1,314.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	0.0000	318.0000	100.000	0	0	0
25/05/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	2,868.0000	2,867.0000	(0.035)	0	0	0
25/05/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
25/05/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
25/05/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	3,961.0000	3,957.0000	(0.101)	0	0	0
25/05/2009	£ / R	2009/06/12			Currency Future	13.2206	13.2349	0.108	13.2400	13.2400	22,041
25/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	88.0000	76.0000	(13.636)	0	0	0
25/05/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,779.0000	5,765.0000	(0.242)	0	0	0
25/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,345.0000	1,326.0000	(1.413)	0	0	0
25/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/05/2009	£ / R	2009/06/12	19.45	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
25/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	288.0000	281.0000	(2.431)	0	0	0
25/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	96.0000	84.0000	(12.500)	0	0	0
25/05/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,229.0000	6,215.0000	(0.225)	0	0	0
25/05/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,274.0000	1,287.0000	1.020	0	0	0
25/05/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.30	Call	Currency Future	224.0000	216.0000	(3.571)	0	0	0
25/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	718.0000	691.0000	(3.760)	0	0	0
25/05/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.55	Call	Currency Future	712.0000	718.0000	0.843	0	0	0
25/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,636.0000	1,619.0000	(1.039)	0	0	0
25/05/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,129.0000	6,115.0000	(0.228)	0	0	0
25/05/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	7.20	Call	Currency Future	6,021.0000	6,035.0000	0.233	0	0	0
25/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,587.0000	1,570.0000	(1.071)	0	0	0
25/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,929.0000	2,915.0000	(0.478)	0	0	0
25/05/2009	£ / R	2009/06/12	13.30	Put	Currency Future	303.0000	281.0000	(7.261)	0	0	0
25/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,829.0000	3,815.0000	(0.366)	0	0	0
25/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
25/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,833.0000	1,817.0000	(0.873)	0	0	0
25/05/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,771.0000	2,785.0000	0.505	0	0	0
25/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,081.0000	2,066.0000	(0.721)	0	0	0
25/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
25/05/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,279.0000	4,265.0000	(0.327)	0	0	0
25/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,131.0000	2,116.0000	(0.704)	0	0	0
25/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	432.0000	430.0000	(0.463)	0	0	0
25/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,429.0000	5,415.0000	(0.258)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	£ / R	2009/06/12	13.00	Put	Currency Future	148.0000	129.0000	(12.838)	0	0	0
25/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,679.0000	5,665.0000	(0.247)	0	0	0
25/05/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,271.0000	4,285.0000	0.328	0	0	0
25/05/2009	£ / R	2009/06/12	15.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,129.0000	3,115.0000	(0.447)	0	0	0
25/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	676.0000	650.0000	(3.846)	0	0	0
25/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.00	Call	Currency Future	369.0000	364.0000	(1.355)	0	0	0
25/05/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,329.0000	6,315.0000	(0.221)	0	0	0
25/05/2009	£ / R	2009/06/12	8.70	Call	Currency Future	4,521.0000	4,535.0000	0.310	0	0	0
25/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,180.0000	2,166.0000	(0.642)	0	0	0
25/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,156.0000	1,135.0000	(1.817)	0	0	0
25/05/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,029.0000	3,015.0000	(0.462)	0	0	0
25/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,829.0000	5,815.0000	(0.240)	0	0	0
25/05/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,771.0000	5,785.0000	0.243	0	0	0
25/05/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,280.0000	2,265.0000	(0.658)	0	0	0
25/05/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	58.0000	47.0000	(18.966)	0	0	0
25/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,882.0000	1,867.0000	(0.797)	0	0	0
25/05/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,981.0000	1,966.0000	(0.757)	0	0	0
25/05/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,179.0000	6,165.0000	(0.227)	0	0	0
25/05/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,079.0000	3,065.0000	(0.455)	0	0	0
25/05/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,829.0000	5,815.0000	(0.240)	0	0	0
25/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,579.0000	3,565.0000	(0.391)	0	0	0
25/05/2009	£ / R	2009/06/12	15.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,079.0000	6,065.0000	(0.230)	0	0	0
25/05/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,129.0000	5,115.0000	(0.273)	0	0	0
25/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
25/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,929.0000	3,915.0000	(0.356)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,330.0000	2,315.0000	(0.644)	0	0	0
25/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	112.0000	95.0000	(15.179)	0	0	0
25/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,629.0000	5,615.0000	(0.249)	0	0	0
25/05/2009	£ / R	2009/06/12	11.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	£ / R	2009/06/12	10.20	Call	Currency Future	3,021.0000	3,035.0000	0.463	0	0	0
25/05/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,729.0000	5,715.0000	(0.244)	0	0	0
25/05/2009	£ / R	2009/06/12	13.75	Put	Currency Future	634.0000	608.0000	(4.101)	0	0	0
25/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,380.0000	2,365.0000	(0.630)	0	0	0
25/05/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,489.0000	1,472.0000	(1.142)	0	0	0
25/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.75	Put	Currency Future	78.0000	65.0000	(16.667)	0	0	0
25/05/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,629.0000	5,615.0000	(0.249)	0	0	0
25/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	217.0000	196.0000	(9.677)	0	0	0
25/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,779.0000	2,765.0000	(0.504)	0	0	0
25/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,203.0000	1,182.0000	(1.746)	0	0	0
25/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,680.0000	2,665.0000	(0.560)	0	0	0
25/05/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,679.0000	6,665.0000	(0.210)	0	0	0
25/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,580.0000	2,565.0000	(0.581)	0	0	0
25/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.75	Call	Currency Future	105.0000	93.0000	(11.429)	0	0	0
25/05/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,929.0000	2,915.0000	(0.478)	0	0	0
25/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	£ / R	2009/06/12	12.75	Call	Currency Future	549.0000	550.0000	0.182	0	0	0
25/05/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,629.0000	3,615.0000	(0.386)	0	0	0
25/05/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.55	Put	Currency Future	42.0000	33.0000	(21.429)	0	0	0
25/05/2009	£ / R	2009/06/12	14.85	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/05/2009	£ / R	2009/06/12	12.70	Put	Currency Future	68.0000	56.0000	(17.647)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,179.0000	5,165.0000	(0.270)	0	0	0
25/05/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,330.0000	2,315.0000	(0.644)	0	0	0
25/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.85	Call	Currency Future	471.0000	470.0000	(0.212)	0	0	0
25/05/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,636.0000	1,619.0000	(1.039)	0	0	0
25/05/2009	£ / R	2009/06/12	12.70	Call	Currency Future	588.0000	591.0000	0.510	0	0	0
25/05/2009	£ / R	2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,179.0000	5,165.0000	(0.270)	0	0	0
25/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	628.0000	632.0000	0.637	0	0	0
25/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	974.0000	951.0000	(2.361)	0	0	0
25/05/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,029.0000	6,015.0000	(0.232)	0	0	0
25/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,729.0000	3,715.0000	(0.375)	0	0	0
25/05/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,129.0000	3,115.0000	(0.447)	0	0	0
25/05/2009	£ / R	2009/06/12	12.85	Put	Currency Future	101.0000	85.0000	(15.842)	0	0	0
25/05/2009	£ / R	2009/06/12	13.05	Put	Currency Future	169.0000	149.0000	(11.834)	0	0	0
25/05/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,429.0000	4,415.0000	(0.316)	0	0	0
25/05/2009	£ / R	2009/06/12	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,522.0000	1,535.0000	0.854	0	0	0
25/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,932.0000	1,916.0000	(0.828)	0	0	0
25/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,229.0000	5,215.0000	(0.268)	0	0	0
25/05/2009	£ / R	2009/06/12	13.50	Put	Currency Future	440.0000	418.0000	(5.000)	0	0	0
25/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,587.0000	1,570.0000	(1.071)	0	0	0
25/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.05	Call	Currency Future	340.0000	334.0000	(1.765)	0	0	0
25/05/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	11.70	Put	Currency Future	1.0000	0.0000	(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
25/05/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,580.0000	2,565.0000	(0.581)	0	0	0
25/05/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
25/05/2009	£ / R	2009/06/12	12.80	Put	Currency Future	90.0000	76.0000	(15.556)	0	0	0
25/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,321.0000	5,335.0000	0.263	0	0	0
25/05/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,081.0000	2,066.0000	(0.721)	0	0	0
25/05/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,329.0000	5,315.0000	(0.263)	0	0	0
25/05/2009	£ / R	2009/06/12	13.50	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
25/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	887.0000	862.0000	(2.818)	0	0	0
25/05/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.70	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/05/2009	£ / R	2009/06/12	12.95	Put	Currency Future	129.0000	111.0000	(13.953)	0	0	0
25/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,929.0000	4,915.0000	(0.284)	0	0	0
25/05/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,882.0000	1,867.0000	(0.797)	0	0	0
25/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.80	Put	Currency Future	676.0000	650.0000	(3.846)	0	0	0
25/05/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,579.0000	4,565.0000	(0.306)	0	0	0
25/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,829.0000	4,815.0000	(0.290)	0	0	0
25/05/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,821.0000	3,835.0000	0.366	0	0	0
25/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,680.0000	2,665.0000	(0.560)	0	0	0
25/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,129.0000	4,115.0000	(0.339)	0	0	0
25/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	312.0000	306.0000	(1.923)	0	0	0
25/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
25/05/2009	£ / R	2009/06/12	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/05/2009	£ / R	2009/06/12	12.45	Call	Currency Future	800.0000	807.0000	0.875	0	0	0
25/05/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,279.0000	5,265.0000	(0.265)	0	0	0
25/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	25.0000	18.0000	(28.000)	0	0	0
25/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,979.0000	2,965.0000	(0.470)	0	0	0
25/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,329.0000	4,315.0000	(0.323)	0	0	0
25/05/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,203.0000	1,182.0000	(1.746)	0	0	0
25/05/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,530.0000	2,515.0000	(0.593)	0	0	0
25/05/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,430.0000	2,415.0000	(0.617)	0	0	0
25/05/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.40	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
25/05/2009	£ / R	2009/06/12	12.45	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
25/05/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	845.0000	853.0000	0.947	0	0	0
25/05/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,229.0000	3,215.0000	(0.434)	0	0	0
25/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,230.0000	2,215.0000	(0.673)	0	0	0
25/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,529.0000	5,515.0000	(0.253)	0	0	0
25/05/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,229.0000	4,215.0000	(0.331)	0	0	0
25/05/2009	£ / R	2009/06/12	12.25	Call	Currency Future	984.0000	995.0000	1.118	0	0	0
25/05/2009	£ / R	2009/06/12	13.80	Call	Currency Future	96.0000	84.0000	(12.500)	0	0	0
25/05/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,529.0000	3,515.0000	(0.397)	0	0	0
25/05/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,180.0000	2,166.0000	(0.642)	0	0	0
25/05/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,131.0000	2,116.0000	(0.704)	0	0	0
25/05/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	10.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,029.0000	5,015.0000	(0.278)	0	0	0
25/05/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.00	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/05/2009	£ / R	2009/06/12	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,229.0000	5,215.0000	(0.268)	0	0	0
25/05/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,029.0000	4,015.0000	(0.347)	0	0	0
25/05/2009	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,031.0000	2,016.0000	(0.739)	0	0	0
25/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,729.0000	4,715.0000	(0.296)	0	0	0
25/05/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,321.0000	2,335.0000	0.603	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,441.0000	1,423.0000	(1.249)	0	0	0
25/05/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,979.0000	2,965.0000	(0.470)	0	0	0
25/05/2009	£ / R	2009/06/12	13.25	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
25/05/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,345.0000	1,326.0000	(1.413)	0	0	0
25/05/2009	£ / R	2009/06/12	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,779.0000	2,765.0000	(0.504)	0	0	0
25/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	192.0000	172.0000	(10.417)	0	0	0
25/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,783.0000	1,767.0000	(0.897)	0	0	0
25/05/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,929.0000	4,915.0000	(0.284)	0	0	0
25/05/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.25	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
25/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/05/2009	£ / R	2009/06/12	15.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	£ / R	2009/06/12	13.25	Put	Currency Future	273.0000	251.0000	(8.059)	0	0	0
25/05/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,979.0000	5,965.0000	(0.234)	0	0	0
25/05/2009	£ / R	2009/06/12	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,629.0000	3,615.0000	(0.386)	0	0	0
25/05/2009	£ / R	2009/06/12	12.90	Put	Currency Future	112.0000	95.0000	(15.179)	0	0	0
25/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,685.0000	1,668.0000	(1.009)	0	0	0
25/05/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,430.0000	2,415.0000	(0.617)	0	0	0
25/05/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.55	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
25/05/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,079.0000	3,065.0000	(0.455)	0	0	0
25/05/2009	£ / R	2009/06/12	14.15	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
25/05/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,480.0000	2,465.0000	(0.605)	0	0	0
25/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	124.0000	114.0000	(8.065)	0	0	0
25/05/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,685.0000	1,668.0000	(1.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	12.95	Call	Currency Future	400.0000	396.0000	(1.000)	0	0	0
25/05/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,729.0000	4,715.0000	(0.296)	0	0	0
25/05/2009	£ / R	2009/06/12	15.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/05/2009	£ / R	2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,833.0000	1,817.0000	(0.873)	0	0	0
25/05/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,629.0000	4,615.0000	(0.302)	0	0	0
25/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,630.0000	2,615.0000	(0.570)	0	0	0
25/05/2009	£ / R	2009/06/12	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.20	Put	Currency Future	1,019.0000	996.0000	(2.257)	0	0	0
25/05/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,929.0000	5,915.0000	(0.236)	0	0	0
25/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	554.0000	529.0000	(4.513)	0	0	0
25/05/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,179.0000	3,165.0000	(0.440)	0	0	0
25/05/2009	£ / R	2009/06/12	14.10	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0
25/05/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,279.0000	3,265.0000	(0.427)	0	0	0
25/05/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,932.0000	1,916.0000	(0.828)	0	0	0
25/05/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,679.0000	5,665.0000	(0.247)	0	0	0
25/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,393.0000	1,374.0000	(1.364)	0	0	0
25/05/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,879.0000	5,865.0000	(0.238)	0	0	0
25/05/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,829.0000	2,815.0000	(0.495)	0	0	0
25/05/2009	£ / R	2009/06/12	12.35	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
25/05/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,064.0000	1,042.0000	(2.068)	0	0	0
25/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,879.0000	2,865.0000	(0.486)	0	0	0
25/05/2009	£ / R	2009/06/12	15.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/05/2009	£ / R	2009/06/12	12.80	Call	Currency Future	511.0000	511.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,479.0000	5,465.0000	(0.256)	0	0	0
25/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,680.0000	2,665.0000	(0.560)	0	0	0
25/05/2009	£ / R	2009/06/12	12.90	Call	Currency Future	432.0000	430.0000	(0.463)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.50	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
25/05/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.20	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
25/05/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.05	Put	Currency Future	887.0000	862.0000	(2.818)	0	0	0
25/05/2009	£ / R	2009/06/12	14.45	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
25/05/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,379.0000	3,365.0000	(0.414)	0	0	0
25/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,479.0000	3,465.0000	(0.402)	0	0	0
25/05/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,879.0000	2,865.0000	(0.486)	0	0	0
25/05/2009	£ / R	2009/06/12	14.15	Put	Currency Future	974.0000	951.0000	(2.361)	0	0	0
25/05/2009	£ / R	2009/06/12	14.10	Put	Currency Future	930.0000	906.0000	(2.581)	0	0	0
25/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,250.0000	1,230.0000	(1.600)	0	0	0
25/05/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,730.0000	2,715.0000	(0.549)	0	0	0
25/05/2009	£ / R	2009/06/12	14.25	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
25/05/2009	£ / R	2009/06/12	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.85	Call	Currency Future	88.0000	76.0000	(13.636)	0	0	0
25/05/2009	£ / R	2009/06/12	13.10	Call	Currency Future	312.0000	306.0000	(1.923)	0	0	0
25/05/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,297.0000	1,278.0000	(1.465)	0	0	0
25/05/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,379.0000	5,365.0000	(0.260)	0	0	0
25/05/2009	£ / R	2009/06/12	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
25/05/2009	£ / R	2009/06/12	12.30	Call	Currency Future	937.0000	947.0000	1.067	0	0	0
25/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
25/05/2009	£ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.70	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
25/05/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,156.0000	1,135.0000	(1.817)	0	0	0
25/05/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,429.0000	5,415.0000	(0.258)	0	0	0
25/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	515.0000	491.0000	(4.660)	0	0	0
25/05/2009	£ / R	2009/06/12	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.00	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,579.0000	5,565.0000	(0.251)	0	0	0
25/05/2009	£ / R	2009/06/12	13.70	Put	Currency Future	594.0000	568.0000	(4.377)	0	0	0
25/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.35	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
25/05/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.35	Call	Currency Future	891.0000	900.0000	1.010	0	0	0
25/05/2009	£ / R	2009/06/12	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,879.0000	3,865.0000	(0.361)	0	0	0
25/05/2009	£ / R	2009/06/12	13.20	Call	Currency Future	264.0000	258.0000	(2.273)	0	0	0
25/05/2009	£ / R	2009/06/12	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,630.0000	2,615.0000	(0.570)	0	0	0
25/05/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,979.0000	4,965.0000	(0.281)	0	0	0
25/05/2009	£ / R	2009/06/12	13.15	Put	Currency Future	217.0000	196.0000	(9.677)	0	0	0
25/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,679.0000	3,665.0000	(0.381)	0	0	0
25/05/2009	£ / R	2009/06/12	12.40	Call	Currency Future	845.0000	853.0000	0.947	0	0	0
25/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,110.0000	1,088.0000	(1.982)	0	0	0
25/05/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,379.0000	3,365.0000	(0.414)	0	0	0
25/05/2009	£ / R	2009/06/12	13.85	Put	Currency Future	718.0000	691.0000	(3.760)	0	0	0
25/05/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.65	Put	Currency Future	58.0000	47.0000	(18.966)	0	0	0
25/05/2009	£ / R	2009/06/12	13.20	Put	Currency Future	244.0000	223.0000	(8.607)	0	0	0
25/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
25/05/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,779.0000	3,765.0000	(0.370)	0	0	0
25/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
25/05/2009	£ / R	2009/06/12	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,538.0000	1,521.0000	(1.105)	0	0	0
25/05/2009	£ / R	2009/06/12	13.15	Call	Currency Future	288.0000	281.0000	(2.431)	0	0	0
25/05/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	670.0000	674.0000	0.597	0	0	0
25/05/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,380.0000	2,365.0000	(0.630)	0	0	0
25/05/2009	£ / R	2009/06/12	14.05	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
25/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,679.0000	4,665.0000	(0.299)	0	0	0
25/05/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.65	Call	Currency Future	628.0000	632.0000	0.637	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,179.0000	3,165.0000	(0.440)	0	0	0
25/05/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,379.0000	4,365.0000	(0.320)	0	0	0
25/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	369.0000	347.0000	(5.962)	0	0	0
25/05/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,779.0000	4,765.0000	(0.293)	0	0	0
25/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	189.0000	182.0000	(3.704)	0	0	0
25/05/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,879.0000	4,865.0000	(0.287)	0	0	0
25/05/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.60	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/05/2009	£ / R	2009/06/12	14.30	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
25/05/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,229.0000	3,215.0000	(0.434)	0	0	0
25/05/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,393.0000	1,374.0000	(1.364)	0	0	0
25/05/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,110.0000	1,088.0000	(1.982)	0	0	0
25/05/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,079.0000	4,065.0000	(0.343)	0	0	0
25/05/2009	£ / R	2009/06/12	13.65	Call	Currency Future	124.0000	114.0000	(8.065)	0	0	0
25/05/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	477.0000	454.0000	(4.822)	0	0	0
25/05/2009	£ / R	2009/06/12	13.10	Put	Currency Future	192.0000	172.0000	(10.417)	0	0	0
25/05/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.95	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/05/2009	£ / R	2009/06/12	13.90	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
25/05/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,829.0000	3,815.0000	(0.366)	0	0	0
25/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	761.0000	734.0000	(3.548)	0	0	0
25/05/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.65	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/05/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,129.0000	4,115.0000	(0.339)	0	0	0
25/05/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,734.0000	1,718.0000	(0.923)	0	0	0
25/05/2009	£ / R	2009/06/12	13.35	Call	Currency Future	206.0000	198.0000	(3.883)	0	0	0
25/05/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	14.75	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/05/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,679.0000	3,665.0000	(0.381)	0	0	0
25/05/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,979.0000	3,965.0000	(0.352)	0	0	0
25/05/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,441.0000	1,423.0000	(1.249)	0	0	0
25/05/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,579.0000	3,565.0000	(0.391)	0	0	0
25/05/2009	£ / R	2009/06/12	13.35	Put	Currency Future	335.0000	313.0000	(6.567)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.90	Put	Currency Future	761.0000	734.0000	(3.548)	0	0	0
25/05/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,329.0000	4,315.0000	(0.323)	0	0	0
25/05/2009	£ / R	2009/06/12	13.95	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
25/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	148.0000	139.0000	(6.081)	0	0	0
25/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,879.0000	3,865.0000	(0.361)	0	0	0
25/05/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,929.0000	3,915.0000	(0.356)	0	0	0
25/05/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.60	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
25/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.95	Put	Currency Future	802.0000	776.0000	(3.242)	0	0	0
25/05/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.60	Call	Currency Future	670.0000	674.0000	0.597	0	0	0
25/05/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,479.0000	4,465.0000	(0.313)	0	0	0
25/05/2009	£ / R	2009/06/12	14.00	Put	Currency Future	844.0000	819.0000	(2.962)	0	0	0
25/05/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,479.0000	3,465.0000	(0.402)	0	0	0
25/05/2009	£ / R	2009/06/12	13.40	Call	Currency Future	189.0000	182.0000	(3.704)	0	0	0
25/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,429.0000	3,415.0000	(0.408)	0	0	0
25/05/2009	£ / R	2009/06/12	12.50	Put	Currency Future	35.0000	27.0000	(22.857)	0	0	0
25/05/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,429.0000	3,415.0000	(0.408)	0	0	0
25/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,179.0000	4,165.0000	(0.335)	0	0	0
25/05/2009	£ / R	2009/06/12	12.50	Call	Currency Future	756.0000	762.0000	0.794	0	0	0
25/05/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,329.0000	3,315.0000	(0.421)	0	0	0
25/05/2009	£ / R	2009/06/12	13.40	Put	Currency Future	369.0000	347.0000	(5.962)	0	0	0
25/05/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.40	Put	Currency Future	25.0000	18.0000	(28.000)	0	0	0
25/05/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	13.45	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
25/05/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,679.0000	4,665.0000	(0.299)	0	0	0
25/05/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/06/12	12.30	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
25/05/2009	£ / R	2009/06/12	17.60	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
25/05/2009	£ / R	2009/06/12	13.60	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
25/05/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,179.0000	4,165.0000	(0.335)	0	0	0
25/05/2009	£ / R	2009/06/12	13.45	Put	Currency Future	404.0000	382.0000	(5.446)	0	0	0
25/05/2009	£ / R	2009/06/12	13.60	Put	Currency Future	515.0000	491.0000	(4.660)	0	0	0
25/05/2009	£ / R	2009/06/12	13.55	Call	Currency Future	148.0000	139.0000	(6.081)	0	0	0
25/05/2009	£ / R	2009/06/12	13.65	Put	Currency Future	554.0000	529.0000	(4.513)	0	0	0
25/05/2009	£ / R	2009/06/12	13.55	Put	Currency Future	477.0000	454.0000	(4.822)	0	0	0
25/05/2009	£ / R	2009/09/14			Currency Future	13.4400	13.4568	0.125	0.0000	0.0000	3,582
25/05/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,727.0000	2,709.0000	(0.660)	0	0	0
25/05/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	134.0000	134.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	12.75	Put	Currency Future	300.0000	290.0000	(3.333)	0	0	0
25/05/2009	£ / R	2009/09/14	15.25	Call	Currency Future	155.0000	155.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,271.0000	2,253.0000	(0.793)	0	0	0
25/05/2009	£ / R	2009/09/14	13.00	Call	Currency Future	833.0000	838.0000	0.600	0	0	0
25/05/2009	£ / R	2009/09/14	13.95	Put	Currency Future	965.0000	950.0000	(1.554)	0	0	0
25/05/2009	£ / R	2009/09/14	14.75	Call	Currency Future	244.0000	245.0000	0.410	0	0	0
25/05/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,364.0000	2,379.0000	0.635	0	0	0
25/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	894.0000	900.0000	0.671	0	0	0
25/05/2009	£ / R	2009/09/14	13.95	Call	Currency Future	455.0000	457.0000	0.440	0	0	0
25/05/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,093.0000	1,100.0000	0.640	0	0	0
25/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	354.0000	343.0000	(3.107)	0	0	0
25/05/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,634.0000	2,617.0000	(0.645)	0	0	0
25/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,051.0000	2,034.0000	(0.829)	0	0	0
25/05/2009	£ / R	2009/09/14	11.10	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
25/05/2009	£ / R	2009/09/14	13.00	Put	Currency Future	393.0000	381.0000	(3.053)	0	0	0
25/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	290.0000	291.0000	0.345	0	0	0
25/05/2009	£ / R	2009/09/14	16.00	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
25/05/2009	£ / R	2009/09/14	12.75	Call	Currency Future	990.0000	997.0000	0.707	0	0	0
25/05/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,554.0000	1,538.0000	(1.030)	0	0	0
25/05/2009	£ / R	2009/09/14	17.10	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,094.0000	2,077.0000	(0.812)	0	0	0
25/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	278.0000	279.0000	0.360	0	0	0
25/05/2009	£ / R	2009/09/14	12.60	Put	Currency Future	253.0000	243.0000	(3.953)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
25/05/2009	£ / R	2009/09/14	12.95	Put	Currency Future	373.0000	362.0000	(2.949)	0	0	0
25/05/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,790.0000	5,807.0000	0.294	0	0	0
25/05/2009	£ / R	2009/09/14	13.45	Call	Currency Future	622.0000	625.0000	0.482	0	0	0
25/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
25/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,438.0000	1,422.0000	(1.113)	0	0	0
25/05/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,840.0000	3,857.0000	0.443	0	0	0
25/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	329.0000	330.0000	0.304	0	0	0
25/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,400.0000	1,384.0000	(1.143)	0	0	0
25/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	403.0000	405.0000	0.496	0	0	0
25/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	778.0000	782.0000	0.514	0	0	0
25/05/2009	£ / R	2009/09/14	12.95	Call	Currency Future	863.0000	869.0000	0.695	0	0	0
25/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,451.0000	2,433.0000	(0.734)	0	0	0
25/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	141.0000	141.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,340.0000	5,357.0000	0.318	0	0	0
25/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	438.0000	426.0000	(2.740)	0	0	0
25/05/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,211.0000	6,194.0000	(0.274)	0	0	0
25/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	642.0000	645.0000	0.467	0	0	0
25/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	602.0000	589.0000	(2.159)	0	0	0
25/05/2009	£ / R	2009/09/14	13.40	Call	Currency Future	642.0000	645.0000	0.467	0	0	0
25/05/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,716.0000	4,699.0000	(0.360)	0	0	0
25/05/2009	£ / R	2009/09/14	16.10	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
25/05/2009	£ / R	2009/09/14	16.65	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
25/05/2009	£ / R	2009/09/14	13.40	Put	Currency Future	602.0000	589.0000	(2.159)	0	0	0
25/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,674.0000	1,657.0000	(1.016)	0	0	0
25/05/2009	£ / R	2009/09/14	12.15	Put	Currency Future	141.0000	135.0000	(4.255)	0	0	0
25/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	428.0000	430.0000	0.467	0	0	0
25/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,113.0000	1,098.0000	(1.348)	0	0	0
25/05/2009	£ / R	2009/09/14	15.35	Call	Currency Future	141.0000	141.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,961.0000	5,944.0000	(0.285)	0	0	0
25/05/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,431.0000	1,441.0000	0.699	0	0	0
25/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	893.0000	878.0000	(1.680)	0	0	0
25/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,542.0000	2,525.0000	(0.669)	0	0	0
25/05/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,051.0000	2,034.0000	(0.829)	0	0	0
25/05/2009	£ / R	2009/09/14	10.65	Put	Currency Future	9.0000	8.0000	(11.111)	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
25/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	483.0000	485.0000	0.414	0	0	0
25/05/2009	£ / R	2009/09/14	14.55	Call	Currency Future	290.0000	291.0000	0.345	0	0	0
25/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	214.0000	214.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.25	Call	Currency Future	706.0000	710.0000	0.567	0	0	0
25/05/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.75	Put	Currency Future	824.0000	809.0000	(1.820)	0	0	0
25/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
25/05/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,755.0000	1,739.0000	(0.912)	0	0	0
25/05/2009	£ / R	2009/09/14	15.80	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
25/05/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,247.0000	3,230.0000	(0.524)	0	0	0
25/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,038.0000	1,023.0000	(1.445)	0	0	0
25/05/2009	£ / R	2009/09/14	14.00	Call	Currency Future	441.0000	443.0000	0.454	0	0	0
25/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	336.0000	325.0000	(3.274)	0	0	0
25/05/2009	£ / R	2009/09/14	15.00	Call	Currency Future	195.0000	195.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,451.0000	2,433.0000	(0.734)	0	0	0
25/05/2009	£ / R	2009/09/14	12.65	Put	Currency Future	268.0000	258.0000	(3.731)	0	0	0
25/05/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,290.0000	4,307.0000	0.396	0	0	0
25/05/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,542.0000	2,525.0000	(0.669)	0	0	0
25/05/2009	£ / R	2009/09/14	13.05	Put	Currency Future	414.0000	402.0000	(2.899)	0	0	0
25/05/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.75	Call	Currency Future	514.0000	516.0000	0.389	0	0	0
25/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	148.0000	148.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.05	Call	Currency Future	804.0000	808.0000	0.498	0	0	0
25/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	573.0000	560.0000	(2.269)	0	0	0
25/05/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,468.0000	4,451.0000	(0.380)	0	0	0
25/05/2009	£ / R	2009/09/14	18.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.30	Put	Currency Future	544.0000	531.0000	(2.390)	0	0	0
25/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,289.0000	1,273.0000	(1.241)	0	0	0
25/05/2009	£ / R	2009/09/14	12.65	Call	Currency Future	1,058.0000	1,065.0000	0.662	0	0	0
25/05/2009	£ / R	2009/09/14	17.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,799.0000	2,815.0000	0.572	0	0	0
25/05/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.30	Call	Currency Future	684.0000	688.0000	0.585	0	0	0
25/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	178.0000	178.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	663.0000	667.0000	0.603	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,008.0000	2,991.0000	(0.565)	0	0	0
25/05/2009	£ / R	2009/09/14	15.50	Call	Currency Future	122.0000	122.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,838.0000	1,821.0000	(0.925)	0	0	0
25/05/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,682.0000	3,665.0000	(0.462)	0	0	0
25/05/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,182.0000	2,165.0000	(0.779)	0	0	0
25/05/2009	£ / R	2009/09/14	13.25	Put	Currency Future	516.0000	503.0000	(2.519)	0	0	0
25/05/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,045.0000	3,061.0000	0.525	0	0	0
25/05/2009	£ / R	2009/09/14	13.45	Put	Currency Future	632.0000	618.0000	(2.215)	0	0	0
25/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,008.0000	1,991.0000	(0.847)	0	0	0
25/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	926.0000	931.0000	0.540	0	0	0
25/05/2009	£ / R	2009/09/14	18.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/05/2009	£ / R	2009/09/14	15.65	Call	Currency Future	105.0000	105.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.90	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
25/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	469.0000	471.0000	0.426	0	0	0
25/05/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,164.0000	5,147.0000	(0.329)	0	0	0
25/05/2009	£ / R	2009/09/14	10.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/05/2009	£ / R	2009/09/14	11.90	Put	Currency Future	98.0000	93.0000	(5.102)	0	0	0
25/05/2009	£ / R	2009/09/14	13.55	Call	Currency Future	583.0000	586.0000	0.515	0	0	0
25/05/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,001.0000	986.0000	(1.499)	0	0	0
25/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	929.0000	914.0000	(1.615)	0	0	0
25/05/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,660.0000	6,644.0000	(0.240)	0	0	0
25/05/2009	£ / R	2009/09/14	16.40	Call	Currency Future	48.0000	48.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.55	Put	Currency Future	693.0000	679.0000	(2.020)	0	0	0
25/05/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,400.0000	1,384.0000	(1.143)	0	0	0
25/05/2009	£ / R	2009/09/14	13.90	Call	Currency Future	469.0000	471.0000	0.426	0	0	0
25/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,880.0000	1,863.0000	(0.904)	0	0	0
25/05/2009	£ / R	2009/09/14	20.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,638.0000	1,650.0000	0.733	0	0	0
25/05/2009	£ / R	2009/09/14	13.20	Call	Currency Future	729.0000	733.0000	0.549	0	0	0
25/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	170.0000	170.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,360.0000	2,343.0000	(0.720)	0	0	0
25/05/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,914.0000	2,897.0000	(0.583)	0	0	0
25/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,217.0000	1,202.0000	(1.233)	0	0	0
25/05/2009	£ / R	2009/09/14	15.70	Call	Currency Future	100.0000	100.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,540.0000	4,557.0000	0.374	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	266.0000	267.0000	0.376	0	0	0
25/05/2009	£ / R	2009/09/14	14.45	Call	Currency Future	316.0000	317.0000	0.316	0	0	0
25/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,476.0000	1,460.0000	(1.084)	0	0	0
25/05/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,326.0000	1,310.0000	(1.207)	0	0	0
25/05/2009	£ / R	2009/09/14	13.90	Put	Currency Future	929.0000	914.0000	(1.615)	0	0	0
25/05/2009	£ / R	2009/09/14	15.60	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
25/05/2009	£ / R	2009/09/14	13.20	Put	Currency Future	489.0000	476.0000	(2.658)	0	0	0
25/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	357.0000	359.0000	0.560	0	0	0
25/05/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,138.0000	2,121.0000	(0.795)	0	0	0
25/05/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,094.0000	2,077.0000	(0.812)	0	0	0
25/05/2009	£ / R	2009/09/14	13.50	Call	Currency Future	602.0000	605.0000	0.498	0	0	0
25/05/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,315.0000	2,298.0000	(0.734)	0	0	0
25/05/2009	£ / R	2009/09/14	14.60	Call	Currency Future	278.0000	279.0000	0.360	0	0	0
25/05/2009	£ / R	2009/09/14	14.50	Call	Currency Future	303.0000	304.0000	0.330	0	0	0
25/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,634.0000	1,617.0000	(1.040)	0	0	0
25/05/2009	£ / R	2009/09/14	15.45	Call	Currency Future	128.0000	128.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	14.30	Call	Currency Future	357.0000	359.0000	0.560	0	0	0
25/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	725.0000	710.0000	(2.069)	0	0	0
25/05/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,182.0000	1,167.0000	(1.269)	0	0	0
25/05/2009	£ / R	2009/09/14	13.10	Put	Currency Future	438.0000	426.0000	(2.740)	0	0	0
25/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	224.0000	224.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	753.0000	757.0000	0.531	0	0	0
25/05/2009	£ / R	2009/09/14	15.40	Call	Currency Future	134.0000	134.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	565.0000	567.0000	0.354	0	0	0
25/05/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,217.0000	1,202.0000	(1.233)	0	0	0
25/05/2009	£ / R	2009/09/14	13.50	Put	Currency Future	662.0000	648.0000	(2.115)	0	0	0
25/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,253.0000	1,237.0000	(1.277)	0	0	0
25/05/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,438.0000	1,422.0000	(1.113)	0	0	0
25/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	343.0000	344.0000	0.292	0	0	0
25/05/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,271.0000	2,253.0000	(0.793)	0	0	0
25/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,594.0000	1,577.0000	(1.066)	0	0	0
25/05/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,040.0000	6,057.0000	0.281	0	0	0
25/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	415.0000	417.0000	0.482	0	0	0
25/05/2009	£ / R	2009/09/14	12.55	Call	Currency Future	1,128.0000	1,136.0000	0.709	0	0	0
25/05/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,965.0000	1,948.0000	(0.865)	0	0	0
25/05/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,880.0000	1,863.0000	(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
25/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	463.0000	450.0000	(2.808)	0	0	0
25/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	234.0000	234.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,075.0000	1,060.0000	(1.395)	0	0	0
25/05/2009	£ / R	2009/09/14	12.55	Put	Currency Future	238.0000	229.0000	(3.782)	0	0	0
25/05/2009	£ / R	2009/09/14	13.85	Put	Currency Future	893.0000	878.0000	(1.680)	0	0	0
25/05/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,515.0000	1,499.0000	(1.056)	0	0	0
25/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	187.0000	187.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	12.85	Call	Currency Future	926.0000	931.0000	0.540	0	0	0
25/05/2009	£ / R	2009/09/14	13.85	Call	Currency Future	483.0000	485.0000	0.414	0	0	0
25/05/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,476.0000	1,460.0000	(1.084)	0	0	0
25/05/2009	£ / R	2009/09/14	14.40	Call	Currency Future	329.0000	330.0000	0.304	0	0	0
25/05/2009	£ / R	2009/09/14	14.25	Call	Currency Future	372.0000	374.0000	0.538	0	0	0
25/05/2009	£ / R	2009/09/14	12.85	Put	Currency Future	336.0000	325.0000	(3.274)	0	0	0
25/05/2009	£ / R	2009/09/14	12.90	Call	Currency Future	894.0000	900.0000	0.671	0	0	0
25/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,226.0000	2,209.0000	(0.764)	0	0	0
25/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	858.0000	844.0000	(1.632)	0	0	0
25/05/2009	£ / R	2009/09/14	12.90	Put	Currency Future	354.0000	343.0000	(3.107)	0	0	0
25/05/2009	£ / R	2009/09/14	15.85	Call	Currency Future	86.0000	86.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	12.45	Put	Currency Future	210.0000	202.0000	(3.810)	0	0	0
25/05/2009	£ / R	2009/09/14	15.10	Call	Currency Future	178.0000	178.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,496.0000	2,479.0000	(0.681)	0	0	0
25/05/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,147.0000	1,132.0000	(1.308)	0	0	0
25/05/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,634.0000	1,617.0000	(1.040)	0	0	0
25/05/2009	£ / R	2009/09/14	14.70	Call	Currency Future	255.0000	256.0000	0.392	0	0	0
25/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	116.0000	116.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	498.0000	500.0000	0.402	0	0	0
25/05/2009	£ / R	2009/09/14	14.20	Call	Currency Future	387.0000	389.0000	0.517	0	0	0
25/05/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,200.0000	1,209.0000	0.750	0	0	0
25/05/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,363.0000	1,347.0000	(1.174)	0	0	0
25/05/2009	£ / R	2009/09/14	15.05	Call	Currency Future	187.0000	187.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	13.80	Put	Currency Future	858.0000	844.0000	(1.632)	0	0	0
25/05/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,405.0000	2,388.0000	(0.707)	0	0	0
25/05/2009	£ / R	2009/09/14	14.10	Call	Currency Future	415.0000	417.0000	0.482	0	0	0
25/05/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,714.0000	1,698.0000	(0.933)	0	0	0
25/05/2009	£ / R	2009/09/14	13.80	Call	Currency Future	498.0000	500.0000	0.402	0	0	0
25/05/2009	£ / R	2009/09/14	15.75	Call	Currency Future	95.0000	95.0000	-	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
25/05/2009	£ / R	2009/09/14	14.85	Call	Currency Future	224.0000	224.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,038.0000	1,023.0000	(1.445)	0	0	0
25/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,797.0000	1,780.0000	(0.946)	0	0	0
25/05/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,838.0000	1,821.0000	(0.925)	0	0	0
25/05/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,674.0000	1,657.0000	(1.016)	0	0	0
25/05/2009	£ / R	2009/09/14	14.90	Call	Currency Future	214.0000	214.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.15	Call	Currency Future	170.0000	170.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	14.05	Call	Currency Future	428.0000	430.0000	0.467	0	0	0
25/05/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,594.0000	1,577.0000	(1.066)	0	0	0
25/05/2009	£ / R	2009/09/14	15.55	Call	Currency Future	116.0000	116.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	14.80	Call	Currency Future	234.0000	234.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,226.0000	2,209.0000	(0.764)	0	0	0
25/05/2009	£ / R	2009/09/14	15.30	Call	Currency Future	148.0000	148.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,289.0000	1,273.0000	(1.241)	0	0	0
25/05/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,588.0000	2,570.0000	(0.696)	0	0	0
25/05/2009	£ / R	2009/09/14	15.95	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
25/05/2009	£ / R	2009/09/14	14.95	Call	Currency Future	204.0000	205.0000	0.490	0	0	0
25/05/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,113.0000	1,098.0000	(1.348)	0	0	0
25/05/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,680.0000	2,663.0000	(0.634)	0	0	0
25/05/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,008.0000	1,991.0000	(0.847)	0	0	0
25/05/2009	£ / R	2009/09/14	16.30	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
25/05/2009	£ / R	2009/09/14	16.05	Call	Currency Future	70.0000	70.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,922.0000	1,906.0000	(0.832)	0	0	0
25/05/2009	£ / R	2009/09/14	14.65	Call	Currency Future	266.0000	267.0000	0.376	0	0	0
25/05/2009	£ / R	2009/09/14	15.20	Call	Currency Future	162.0000	162.0000	-	0	0	0
25/05/2009	£ / R	2009/09/14	14.15	Call	Currency Future	403.0000	405.0000	0.496	0	0	0
25/05/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,797.0000	1,780.0000	(0.946)	0	0	0
25/05/2009	£ / R	2009/09/14	13.60	Put	Currency Future	725.0000	710.0000	(2.069)	0	0	0
25/05/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,075.0000	1,060.0000	(1.395)	0	0	0
25/05/2009	£ / R	2009/09/14	13.60	Call	Currency Future	565.0000	567.0000	0.354	0	0	0
25/05/2009	£ / R	2009/09/14	13.70	Put	Currency Future	790.0000	776.0000	(1.772)	0	0	0
25/05/2009	£ / R	2009/09/14	13.70	Call	Currency Future	530.0000	532.0000	0.377	0	0	0
25/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	757.0000	743.0000	(1.849)	0	0	0
25/05/2009	£ / R	2009/09/14	13.10	Call	Currency Future	778.0000	782.0000	0.514	0	0	0
25/05/2009	£ / R	2009/09/14	14.35	Call	Currency Future	343.0000	344.0000	0.292	0	0	0
25/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	547.0000	549.0000	0.366	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/09/14	12.50	Put	Currency Future	224.0000	215.0000	(4.018)	0	0	0
25/05/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,253.0000	1,237.0000	(1.277)	0	0	0
25/05/2009	£ / R	2009/09/14	12.50	Call	Currency Future	1,164.0000	1,172.0000	0.687	0	0	0
25/05/2009	£ / R	2009/09/14	12.80	Call	Currency Future	958.0000	964.0000	0.626	0	0	0
25/05/2009	£ / R	2009/09/14	12.70	Put	Currency Future	284.0000	274.0000	(3.521)	0	0	0
25/05/2009	£ / R	2009/09/14	12.70	Call	Currency Future	1,024.0000	1,031.0000	0.684	0	0	0
25/05/2009	£ / R	2009/09/14	12.80	Put	Currency Future	318.0000	307.0000	(3.459)	0	0	0
25/05/2009	£ / R	2009/09/14	13.35	Call	Currency Future	663.0000	667.0000	0.603	0	0	0
25/05/2009	£ / R	2009/09/14	13.15	Put	Currency Future	463.0000	450.0000	(2.808)	0	0	0
25/05/2009	£ / R	2009/09/14	13.15	Call	Currency Future	753.0000	757.0000	0.531	0	0	0
25/05/2009	£ / R	2009/09/14	13.65	Call	Currency Future	547.0000	549.0000	0.366	0	0	0
25/05/2009	£ / R	2009/09/14	13.35	Put	Currency Future	573.0000	560.0000	(2.269)	0	0	0
25/05/2009	£ / R	2009/09/14	13.65	Put	Currency Future	757.0000	743.0000	(1.849)	0	0	0
25/05/2009	£ / R	2009/12/14			Currency Future	13.6386	13.6534	0.109	0.0000	0.0000	1,426
25/05/2009	£ / R	2009/12/14	13.10	Put	Currency Future	565.0000	550.0000	(2.655)	0	0	0
25/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,186.0000	1,168.0000	(1.518)	0	0	0
25/05/2009	£ / R	2009/12/14	12.95	Put	Currency Future	504.0000	489.0000	(2.976)	0	0	0
25/05/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,193.0000	1,192.0000	(0.084)	0	0	0
25/05/2009	£ / R	2009/12/14	10.85	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
25/05/2009	£ / R	2009/12/14	13.75	Put	Currency Future	927.0000	909.0000	(1.942)	0	0	0
25/05/2009	£ / R	2009/12/14	13.10	Call	Currency Future	1,104.0000	1,103.0000	(0.091)	0	0	0
25/05/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,590.0000	1,593.0000	0.189	0	0	0
25/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	484.0000	470.0000	(2.893)	0	0	0
25/05/2009	£ / R	2009/12/14	13.20	Call	Currency Future	1,047.0000	1,046.0000	(0.096)	0	0	0
25/05/2009	£ / R	2009/12/14	15.35	Call	Currency Future	327.0000	322.0000	(1.529)	0	0	0
25/05/2009	£ / R	2009/12/14	13.50	Put	Currency Future	775.0000	758.0000	(2.194)	0	0	0
25/05/2009	£ / R	2009/12/14	12.35	Put	Currency Future	302.0000	290.0000	(3.974)	0	0	0
25/05/2009	£ / R	2009/12/14	13.65	Call	Currency Future	853.0000	850.0000	(0.352)	0	0	0
25/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	536.0000	532.0000	(0.746)	0	0	0
25/05/2009	£ / R	2009/12/14	13.15	Put	Currency Future	587.0000	571.0000	(2.726)	0	0	0
25/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,447.0000	1,428.0000	(1.313)	0	0	0
25/05/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,659.0000	1,640.0000	(1.145)	0	0	0
25/05/2009	£ / R	2009/12/14	13.15	Call	Currency Future	1,075.0000	1,074.0000	(0.093)	0	0	0
25/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	675.0000	671.0000	(0.593)	0	0	0
25/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,516.0000	1,497.0000	(1.253)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/12/14	13.00	Put	Currency Future	524.0000	509.0000	(2.863)	0	0	0
25/05/2009	£ / R	2009/12/14	18.10	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
25/05/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,789.0000	5,803.0000	0.242	0	0	0
25/05/2009	£ / R	2009/12/14	13.65	Put	Currency Future	865.0000	847.0000	(2.081)	0	0	0
25/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	505.0000	501.0000	(0.792)	0	0	0
25/05/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,292.0000	4,306.0000	0.326	0	0	0
25/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,223.0000	1,223.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	9.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,668.0000	6,653.0000	(0.225)	0	0	0
25/05/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,039.0000	6,053.0000	0.232	0	0	0
25/05/2009	£ / R	2009/12/14	13.20	Put	Currency Future	609.0000	593.0000	(2.627)	0	0	0
25/05/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,841.0000	2,852.0000	0.387	0	0	0
25/05/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,038.0000	2,019.0000	(0.932)	0	0	0
25/05/2009	£ / R	2009/12/14	13.50	Call	Currency Future	913.0000	911.0000	(0.219)	0	0	0
25/05/2009	£ / R	2009/12/14	20.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/05/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,541.0000	4,555.0000	0.308	0	0	0
25/05/2009	£ / R	2009/12/14	17.30	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
25/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	873.0000	870.0000	(0.344)	0	0	0
25/05/2009	£ / R	2009/12/14	14.85	Call	Currency Future	447.0000	443.0000	(0.895)	0	0	0
25/05/2009	£ / R	2009/12/14	18.80	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
25/05/2009	£ / R	2009/12/14	16.85	Call	Currency Future	115.0000	112.0000	(2.609)	0	0	0
25/05/2009	£ / R	2009/12/14	13.00	Call	Currency Future	1,162.0000	1,162.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	15.15	Call	Currency Future	371.0000	367.0000	(1.078)	0	0	0
25/05/2009	£ / R	2009/12/14	18.35	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/05/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,883.0000	1,863.0000	(1.062)	0	0	0
25/05/2009	£ / R	2009/12/14	14.75	Call	Currency Future	475.0000	471.0000	(0.842)	0	0	0
25/05/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,587.0000	1,568.0000	(1.197)	0	0	0
25/05/2009	£ / R	2009/12/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	716.0000	699.0000	(2.374)	0	0	0
25/05/2009	£ / R	2009/12/14	13.30	Call	Currency Future	997.0000	996.0000	(0.100)	0	0	0
25/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	954.0000	953.0000	(0.105)	0	0	0
25/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	834.0000	817.0000	(2.038)	0	0	0
25/05/2009	£ / R	2009/12/14	13.30	Put	Currency Future	659.0000	642.0000	(2.580)	0	0	0
25/05/2009	£ / R	2009/12/14	13.75	Call	Currency Future	815.0000	812.0000	(0.368)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,075.0000	3,087.0000	0.390	0	0	0
25/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,156.0000	1,137.0000	(1.644)	0	0	0
25/05/2009	£ / R	2009/12/14	14.25	Call	Currency Future	638.0000	634.0000	(0.627)	0	0	0
25/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	694.0000	691.0000	(0.432)	0	0	0
25/05/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,776.0000	1,780.0000	0.225	0	0	0
25/05/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,339.0000	5,354.0000	0.281	0	0	0
25/05/2009	£ / R	2009/12/14	14.20	Call	Currency Future	656.0000	653.0000	(0.457)	0	0	0
25/05/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,327.0000	3,309.0000	(0.541)	0	0	0
25/05/2009	£ / R	2009/12/14	15.80	Call	Currency Future	243.0000	238.0000	(2.058)	0	0	0
25/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,482.0000	1,463.0000	(1.282)	0	0	0
25/05/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,380.0000	1,361.0000	(1.377)	0	0	0
25/05/2009	£ / R	2009/12/14	14.10	Call	Currency Future	694.0000	691.0000	(0.432)	0	0	0
25/05/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,404.0000	2,385.0000	(0.790)	0	0	0
25/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	975.0000	974.0000	(0.103)	0	0	0
25/05/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,744.0000	3,726.0000	(0.481)	0	0	0
25/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	520.0000	516.0000	(0.769)	0	0	0
25/05/2009	£ / R	2009/12/14	13.40	Call	Currency Future	954.0000	953.0000	(0.105)	0	0	0
25/05/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,156.0000	1,137.0000	(1.644)	0	0	0
25/05/2009	£ / R	2009/12/14	12.80	Put	Currency Future	447.0000	433.0000	(3.132)	0	0	0
25/05/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,218.0000	1,199.0000	(1.560)	0	0	0
25/05/2009	£ / R	2009/12/14	10.60	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
25/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	730.0000	726.0000	(0.548)	0	0	0
25/05/2009	£ / R	2009/12/14	14.45	Call	Currency Future	568.0000	564.0000	(0.704)	0	0	0
25/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
25/05/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,186.0000	5,170.0000	(0.309)	0	0	0
25/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,024.0000	1,006.0000	(1.758)	0	0	0
25/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	687.0000	670.0000	(2.475)	0	0	0
25/05/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,222.0000	6,206.0000	(0.257)	0	0	0
25/05/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,249.0000	1,231.0000	(1.441)	0	0	0
25/05/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,285.0000	1,286.0000	0.078	0	0	0
25/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	602.0000	598.0000	(0.664)	0	0	0
25/05/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,747.0000	4,731.0000	(0.337)	0	0	0
25/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,091.0000	1,073.0000	(1.650)	0	0	0
25/05/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,413.0000	1,394.0000	(1.345)	0	0	0
25/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	714.0000	710.0000	(0.560)	0	0	0
25/05/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,435.0000	2,444.0000	0.370	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	762.0000	759.0000	(0.394)	0	0	0
25/05/2009	£ / R	2009/12/14	13.40	Put	Currency Future	716.0000	699.0000	(2.374)	0	0	0
25/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,695.0000	1,676.0000	(1.121)	0	0	0
25/05/2009	£ / R	2009/12/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	12.10	Put	Currency Future	237.0000	227.0000	(4.219)	0	0	0
25/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,314.0000	1,295.0000	(1.446)	0	0	0
25/05/2009	£ / R	2009/12/14	19.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	585.0000	581.0000	(0.684)	0	0	0
25/05/2009	£ / R	2009/12/14	14.50	Call	Currency Future	552.0000	548.0000	(0.725)	0	0	0
25/05/2009	£ / R	2009/12/14	12.75	Put	Currency Future	429.0000	415.0000	(3.263)	0	0	0
25/05/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,848.0000	3,861.0000	0.338	0	0	0
25/05/2009	£ / R	2009/12/14	15.60	Call	Currency Future	277.0000	273.0000	(1.444)	0	0	0
25/05/2009	£ / R	2009/12/14	16.60	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
25/05/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,281.0000	1,263.0000	(1.405)	0	0	0
25/05/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,254.0000	1,254.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	9.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/05/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,100.0000	3,082.0000	(0.581)	0	0	0
25/05/2009	£ / R	2009/12/14	14.30	Call	Currency Future	620.0000	616.0000	(0.645)	0	0	0
25/05/2009	£ / R	2009/12/14	11.30	Put	Currency Future	96.0000	90.0000	(6.250)	0	0	0
25/05/2009	£ / R	2009/12/14	15.00	Call	Currency Future	408.0000	403.0000	(1.225)	0	0	0
25/05/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,506.0000	4,489.0000	(0.377)	0	0	0
25/05/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,317.0000	1,318.0000	0.076	0	0	0
25/05/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,769.0000	1,750.0000	(1.074)	0	0	0
25/05/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,974.0000	5,958.0000	(0.268)	0	0	0
25/05/2009	£ / R	2009/12/14	12.85	Put	Currency Future	465.0000	451.0000	(3.011)	0	0	0
25/05/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,844.0000	1,825.0000	(1.030)	0	0	0
25/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,125.0000	1,107.0000	(1.600)	0	0	0
25/05/2009	£ / R	2009/12/14	13.05	Put	Currency Future	544.0000	529.0000	(2.757)	0	0	0
25/05/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,623.0000	1,603.0000	(1.232)	0	0	0
25/05/2009	£ / R	2009/12/14	19.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/05/2009	£ / R	2009/12/14	14.05	Call	Currency Future	714.0000	710.0000	(0.560)	0	0	0
25/05/2009	£ / R	2009/12/14	13.25	Call	Currency Future	1,020.0000	1,018.0000	(0.196)	0	0	0
25/05/2009	£ / R	2009/12/14	15.20	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
25/05/2009	£ / R	2009/12/14	14.80	Call	Currency Future	461.0000	457.0000	(0.868)	0	0	0
25/05/2009	£ / R	2009/12/14	14.35	Call	Currency Future	602.0000	598.0000	(0.664)	0	0	0
25/05/2009	£ / R	2009/12/14	14.70	Call	Currency Future	490.0000	486.0000	(0.816)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/12/14	13.90	Call	Currency Future	762.0000	759.0000	(0.394)	0	0	0
25/05/2009	£ / R	2009/12/14	13.60	Call	Currency Future	873.0000	870.0000	(0.344)	0	0	0
25/05/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,314.0000	1,295.0000	(1.446)	0	0	0
25/05/2009	£ / R	2009/12/14	14.60	Call	Currency Future	520.0000	516.0000	(0.769)	0	0	0
25/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,347.0000	1,328.0000	(1.411)	0	0	0
25/05/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,125.0000	1,107.0000	(1.600)	0	0	0
25/05/2009	£ / R	2009/12/14	14.40	Call	Currency Future	585.0000	581.0000	(0.684)	0	0	0
25/05/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,482.0000	1,463.0000	(1.282)	0	0	0
25/05/2009	£ / R	2009/12/14	13.05	Call	Currency Future	1,133.0000	1,132.0000	(0.088)	0	0	0
25/05/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,551.0000	1,532.0000	(1.225)	0	0	0
25/05/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,921.0000	1,902.0000	(0.989)	0	0	0
25/05/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,024.0000	1,006.0000	(1.758)	0	0	0
25/05/2009	£ / R	2009/12/14	13.55	Put	Currency Future	805.0000	787.0000	(2.236)	0	0	0
25/05/2009	£ / R	2009/12/14	15.10	Call	Currency Future	383.0000	379.0000	(1.044)	0	0	0
25/05/2009	£ / R	2009/12/14	13.25	Put	Currency Future	631.0000	615.0000	(2.536)	0	0	0
25/05/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,239.0000	2,220.0000	(0.849)	0	0	0
25/05/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,695.0000	1,676.0000	(1.121)	0	0	0
25/05/2009	£ / R	2009/12/14	14.90	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
25/05/2009	£ / R	2009/12/14	13.45	Call	Currency Future	934.0000	932.0000	(0.214)	0	0	0
25/05/2009	£ / R	2009/12/14	13.55	Call	Currency Future	893.0000	890.0000	(0.336)	0	0	0
25/05/2009	£ / R	2009/12/14	13.45	Put	Currency Future	745.0000	729.0000	(2.148)	0	0	0
25/05/2009	£ / R	2009/12/14	15.05	Call	Currency Future	395.0000	391.0000	(1.013)	0	0	0
25/05/2009	£ / R	2009/12/14	14.15	Call	Currency Future	675.0000	671.0000	(0.593)	0	0	0
25/05/2009	£ / R	2009/12/14	13.35	Put	Currency Future	687.0000	670.0000	(2.475)	0	0	0
25/05/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,057.0000	1,039.0000	(1.703)	0	0	0
25/05/2009	£ / R	2009/12/14	13.80	Call	Currency Future	797.0000	794.0000	(0.376)	0	0	0
25/05/2009	£ / R	2009/12/14	13.95	Call	Currency Future	746.0000	742.0000	(0.536)	0	0	0
25/05/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,186.0000	1,168.0000	(1.518)	0	0	0
25/05/2009	£ / R	2009/12/14	13.70	Call	Currency Future	834.0000	831.0000	(0.360)	0	0	0
25/05/2009	£ / R	2009/12/14	14.55	Call	Currency Future	536.0000	532.0000	(0.746)	0	0	0
25/05/2009	£ / R	2009/12/14	13.35	Call	Currency Future	975.0000	974.0000	(0.103)	0	0	0
25/05/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,447.0000	1,428.0000	(1.313)	0	0	0
25/05/2009	£ / R	2009/12/14	13.70	Put	Currency Future	896.0000	877.0000	(2.121)	0	0	0
25/05/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,347.0000	1,328.0000	(1.411)	0	0	0
25/05/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,732.0000	1,713.0000	(1.097)	0	0	0
25/05/2009	£ / R	2009/12/14	14.95	Call	Currency Future	421.0000	416.0000	(1.188)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2009/12/14	13.60	Put	Currency Future	834.0000	817.0000	(2.038)	0	0	0
25/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	991.0000	973.0000	(1.816)	0	0	0
25/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	780.0000	776.0000	(0.513)	0	0	0
25/05/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,516.0000	1,497.0000	(1.253)	0	0	0
25/05/2009	£ / R	2009/12/14	13.80	Put	Currency Future	959.0000	941.0000	(1.877)	0	0	0
25/05/2009	£ / R	2009/12/14	13.85	Call	Currency Future	780.0000	776.0000	(0.513)	0	0	0
25/05/2009	£ / R	2009/12/14	13.85	Put	Currency Future	991.0000	973.0000	(1.816)	0	0	0
25/05/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,807.0000	1,787.0000	(1.107)	0	0	0
25/05/2009	£ / R	2009/12/14	14.65	Call	Currency Future	505.0000	501.0000	(0.792)	0	0	0
25/05/2009	£ / R	2009/12/14	12.60	Put	Currency Future	378.0000	364.0000	(3.704)	0	0	0
25/05/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,416.0000	1,418.0000	0.141	0	0	0
25/05/2009	£ / R	2009/12/14	12.70	Put	Currency Future	411.0000	398.0000	(3.163)	0	0	0
25/05/2009	£ / R	2009/12/14	12.90	Put	Currency Future	484.0000	470.0000	(2.893)	0	0	0
25/05/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,350.0000	1,351.0000	0.074	0	0	0
25/05/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,223.0000	1,223.0000	-	0	0	0
25/05/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,091.0000	1,073.0000	(1.650)	0	0	0
25/05/2009	£ / R	2009/12/14	14.00	Call	Currency Future	730.0000	726.0000	(0.548)	0	0	0
25/05/2009	£ / R	2010/03/15			Currency Future	13.8345	13.8496	0.109	0.0000	0.0000	0
25/05/2009	£ / R	2010/03/15	13.80	Call	Currency Future	1,073.0000	1,053.0000	(1.864)	0	0	0
25/05/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,039.0000	1,004.0000	(3.369)	0	0	0
25/05/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,133.0000	1,098.0000	(3.089)	0	0	0
25/05/2009	£ / R	2010/03/15	13.95	Call	Currency Future	1,017.0000	997.0000	(1.967)	0	0	0
25/05/2009	£ / R	2010/03/15	13.70	Call	Currency Future	1,113.0000	1,093.0000	(1.797)	0	0	0
25/05/2009	£ / R	2010/03/15	13.50	Put	Currency Future	862.0000	827.0000	(4.060)	0	0	0
25/05/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,196.0000	1,177.0000	(1.589)	0	0	0
25/05/2009	£ / R	2010/03/15	13.70	Put	Currency Future	978.0000	943.0000	(3.579)	0	0	0
25/05/2009	£ / R	2010/03/15	13.60	Put	Currency Future	919.0000	884.0000	(3.808)	0	0	0
25/05/2009	£ / R	2010/03/15	13.60	Call	Currency Future	1,154.0000	1,134.0000	(1.733)	0	0	0
25/05/2009	£ / R	2010/03/15	16.85	Put	Currency Future	0.0000	3,393.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	16.85	Call	Currency Future	0.0000	392.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	15.85	Call	Currency Future	0.0000	531.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	10.85	Call	Currency Future	0.0000	3,074.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,378.0000	3,348.0000	(0.888)	0	0	0
25/05/2009	£ / R	2010/03/15	13.85	Put	Currency Future	0.0000	1,034.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	9.85	Put	Currency Future	0.0000	51.0000	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
25/05/2009	£ / R	2010/03/15	17.80	Call	Currency Future	309.0000	297.0000	(3.883)	0	0	0
25/05/2009	£ / R	2010/03/15	9.85	Call	Currency Future	0.0000	4,050.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,212.0000	3,220.0000	0.249	0	0	0
25/05/2009	£ / R	2010/03/15	10.85	Put	Currency Future	0.0000	75.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,520.0000	2,490.0000	(1.190)	0	0	0
25/05/2009	£ / R	2010/03/15	15.85	Put	Currency Future	0.0000	2,532.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,274.0000	4,247.0000	(0.632)	0	0	0
25/05/2009	£ / R	2010/03/15	13.85	Call	Currency Future	0.0000	1,034.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	11.85	Call	Currency Future	0.0000	2,212.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	15.80	Call	Currency Future	555.0000	539.0000	(2.883)	0	0	0
25/05/2009	£ / R	2010/03/15	16.80	Call	Currency Future	412.0000	398.0000	(3.398)	0	0	0
25/05/2009	£ / R	2010/03/15	14.80	Call	Currency Future	758.0000	740.0000	(2.375)	0	0	0
25/05/2009	£ / R	2010/03/15	10.80	Put	Currency Future	80.0000	73.0000	(8.750)	0	0	0
25/05/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,115.0000	3,123.0000	0.257	0	0	0
25/05/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,258.0000	2,253.0000	(0.221)	0	0	0
25/05/2009	£ / R	2010/03/15	16.70	Call	Currency Future	424.0000	410.0000	(3.302)	0	0	0
25/05/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,290.0000	3,260.0000	(0.912)	0	0	0
25/05/2009	£ / R	2010/03/15	15.70	Call	Currency Future	572.0000	556.0000	(2.797)	0	0	0
25/05/2009	£ / R	2010/03/15	12.85	Call	Currency Future	0.0000	1,501.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	9.80	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
25/05/2009	£ / R	2010/03/15	14.85	Put	Currency Future	0.0000	1,728.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	14.85	Call	Currency Future	0.0000	728.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,724.0000	1,690.0000	(1.972)	0	0	0
25/05/2009	£ / R	2010/03/15	12.85	Put	Currency Future	0.0000	501.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,087.0000	4,097.0000	0.245	0	0	0
25/05/2009	£ / R	2010/03/15	11.85	Put	Currency Future	0.0000	213.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,183.0000	4,156.0000	(0.645)	0	0	0
25/05/2009	£ / R	2010/03/15	17.85	Put	Currency Future	0.0000	4,293.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	17.95	Call	Currency Future	292.0000	281.0000	(3.767)	0	0	0
25/05/2009	£ / R	2010/03/15	17.70	Call	Currency Future	317.0000	305.0000	(3.785)	0	0	0
25/05/2009	£ / R	2010/03/15	17.85	Call	Currency Future	0.0000	293.0000	100.000	0	0	0
25/05/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,650.0000	1,616.0000	(2.061)	0	0	0
25/05/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,437.0000	2,406.0000	(1.272)	0	0	0
25/05/2009	£ / R	2010/03/15	12.70	Put	Currency Future	477.0000	447.0000	(6.289)	0	0	0
25/05/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,548.0000	1,533.0000	(0.969)	0	0	0
25/05/2009	£ / R	2010/03/15	14.70	Call	Currency Future	784.0000	765.0000	(2.423)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2010/03/15	11.80	Put	Currency Future	223.0000	203.0000	(8.969)	0	0	0
25/05/2009	£ / R	2010/03/15	10.70	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
25/05/2009	£ / R	2010/03/15	17.95	Put	Currency Future	4,408.0000	4,381.0000	(0.613)	0	0	0
25/05/2009	£ / R	2010/03/15	12.80	Put	Currency Future	514.0000	483.0000	(6.031)	0	0	0
25/05/2009	£ / R	2010/03/15	11.70	Put	Currency Future	203.0000	185.0000	(8.867)	0	0	0
25/05/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,612.0000	1,597.0000	(0.931)	0	0	0
25/05/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,338.0000	2,334.0000	(0.171)	0	0	0
25/05/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,942.0000	3,952.0000	0.254	0	0	0
25/05/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,977.0000	2,983.0000	0.202	0	0	0
25/05/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,646.0000	2,615.0000	(1.172)	0	0	0
25/05/2009	£ / R	2010/03/15	16.95	Put	Currency Future	3,510.0000	3,481.0000	(0.826)	0	0	0
25/05/2009	£ / R	2010/03/15	9.95	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
25/05/2009	£ / R	2010/03/15	15.95	Call	Currency Future	530.0000	515.0000	(2.830)	0	0	0
25/05/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,837.0000	1,804.0000	(1.796)	0	0	0
25/05/2009	£ / R	2010/03/15	16.95	Call	Currency Future	394.0000	380.0000	(3.553)	0	0	0
25/05/2009	£ / R	2010/03/15	12.95	Put	Currency Future	578.0000	546.0000	(5.536)	0	0	0
25/05/2009	£ / R	2010/03/15	14.95	Call	Currency Future	722.0000	704.0000	(2.493)	0	0	0
25/05/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,141.0000	2,134.0000	(0.327)	0	0	0
25/05/2009	£ / R	2010/03/15	10.95	Put	Currency Future	92.0000	84.0000	(8.696)	0	0	0
25/05/2009	£ / R	2010/03/15	12.95	Call	Currency Future	1,462.0000	1,446.0000	(1.094)	0	0	0
25/05/2009	£ / R	2010/03/15	11.95	Put	Currency Future	257.0000	234.0000	(8.949)	0	0	0
25/05/2009	£ / R	2010/03/15	11.60	Put	Currency Future	185.0000	168.0000	(9.189)	0	0	0
25/05/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,092.0000	4,064.0000	(0.684)	0	0	0
25/05/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,677.0000	1,663.0000	(0.835)	0	0	0
25/05/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,181.0000	4,192.0000	0.263	0	0	0
25/05/2009	£ / R	2010/03/15	10.60	Put	Currency Future	74.0000	68.0000	(8.108)	0	0	0
25/05/2009	£ / R	2010/03/15	12.60	Put	Currency Future	443.0000	414.0000	(6.546)	0	0	0
25/05/2009	£ / R	2010/03/15	14.60	Call	Currency Future	811.0000	792.0000	(2.343)	0	0	0
25/05/2009	£ / R	2010/03/15	17.60	Call	Currency Future	326.0000	314.0000	(3.681)	0	0	0
25/05/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,202.0000	3,172.0000	(0.937)	0	0	0
25/05/2009	£ / R	2010/03/15	16.60	Call	Currency Future	436.0000	422.0000	(3.211)	0	0	0
25/05/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,354.0000	2,323.0000	(1.317)	0	0	0
25/05/2009	£ / R	2010/03/15	15.60	Call	Currency Future	589.0000	573.0000	(2.716)	0	0	0
25/05/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,577.0000	1,543.0000	(2.156)	0	0	0
25/05/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,309.0000	3,317.0000	0.242	0	0	0
25/05/2009	£ / R	2010/03/15	9.60	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,419.0000	2,417.0000	(0.083)	0	0	0
25/05/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,505.0000	1,470.0000	(2.326)	0	0	0
25/05/2009	£ / R	2010/03/15	14.50	Call	Currency Future	839.0000	820.0000	(2.265)	0	0	0
25/05/2009	£ / R	2010/03/15	12.50	Put	Currency Future	410.0000	382.0000	(6.829)	0	0	0
25/05/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,744.0000	1,731.0000	(0.745)	0	0	0
25/05/2009	£ / R	2010/03/15	15.50	Call	Currency Future	607.0000	591.0000	(2.636)	0	0	0
25/05/2009	£ / R	2010/03/15	16.50	Call	Currency Future	449.0000	435.0000	(3.118)	0	0	0
25/05/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,273.0000	2,241.0000	(1.408)	0	0	0
25/05/2009	£ / R	2010/03/15	17.50	Call	Currency Future	336.0000	323.0000	(3.869)	0	0	0
25/05/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,115.0000	3,085.0000	(0.963)	0	0	0
25/05/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,001.0000	3,974.0000	(0.675)	0	0	0
25/05/2009	£ / R	2010/03/15	11.50	Put	Currency Future	167.0000	152.0000	(8.982)	0	0	0
25/05/2009	£ / R	2010/03/15	10.50	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
25/05/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,502.0000	2,501.0000	(0.040)	0	0	0
25/05/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,370.0000	4,382.0000	0.275	0	0	0
25/05/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,406.0000	3,415.0000	0.264	0	0	0
25/05/2009	£ / R	2010/03/15	9.50	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
25/05/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,275.0000	4,287.0000	0.281	0	0	0
25/05/2009	£ / R	2010/03/15	9.70	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
25/05/2009	£ / R	2010/06/14			Currency Future	14.0314	14.0473	0.113	0.0000	0.0000	0
25/05/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,163.0000	1,170.0000	0.602	0	0	0
25/05/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,062.0000	1,054.0000	(0.753)	0	0	0
25/05/2009	£ / R	2010/06/14	16.50	Call	Currency Future	606.0000	610.0000	0.660	0	0	0
25/05/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,743.0000	4,729.0000	(0.295)	0	0	0
25/05/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,110.0000	1,117.0000	0.631	0	0	0
25/05/2009	£ / R	2010/06/14	9.65	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
25/05/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,611.0000	1,620.0000	0.559	0	0	0
25/05/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,074.0000	3,063.0000	(0.358)	0	0	0
25/05/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,093.0000	6,078.0000	(0.246)	0	0	0
25/05/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,097.0000	2,087.0000	(0.477)	0	0	0
25/05/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,514.0000	1,505.0000	(0.594)	0	0	0
25/05/2009	£ / R	2010/06/14	18.40	Call	Currency Future	374.0000	376.0000	0.535	0	0	0
25/05/2009	£ / R	2010/06/14	15.30	Call	Currency Future	829.0000	834.0000	0.603	0	0	0
25/05/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,253.0000	2,242.0000	(0.488)	0	0	0
25/05/2009	£ / R	2010/06/14	19.90	Call	Currency Future	224.0000	225.0000	0.446	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,379.0000	1,370.0000	(0.653)	0	0	0
25/05/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,425.0000	4,439.0000	0.316	0	0	0
25/05/2009	£ / R	2010/06/14	15.50	Call	Currency Future	784.0000	790.0000	0.765	0	0	0
25/05/2009	£ / R	2010/06/14	13.30	Put	Currency Future	781.0000	774.0000	(0.896)	0	0	0
25/05/2009	£ / R	2010/06/14	12.50	Put	Currency Future	450.0000	443.0000	(1.556)	0	0	0
25/05/2009	£ / R	2010/06/14	12.80	Put	Currency Future	556.0000	550.0000	(1.079)	0	0	0
25/05/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,294.0000	1,302.0000	0.618	0	0	0
25/05/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,981.0000	1,991.0000	0.505	0	0	0
25/05/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,788.0000	1,797.0000	0.503	0	0	0
25/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,255.0000	1,262.0000	0.558	0	0	0
25/05/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,414.0000	3,402.0000	(0.351)	0	0	0
25/05/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,697.0000	4,683.0000	(0.298)	0	0	0
25/05/2009	£ / R	2010/06/14	13.10	Put	Currency Future	680.0000	673.0000	(1.029)	0	0	0
25/05/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,567.0000	4,582.0000	0.328	0	0	0
25/05/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,512.0000	1,521.0000	0.595	0	0	0
25/05/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,489.0000	1,497.0000	0.537	0	0	0
25/05/2009	£ / R	2010/06/14	9.50	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
25/05/2009	£ / R	2010/06/14	16.30	Call	Currency Future	636.0000	641.0000	0.786	0	0	0
25/05/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,536.0000	1,545.0000	0.586	0	0	0
25/05/2009	£ / R	2010/06/14	11.60	Put	Currency Future	225.0000	220.0000	(2.222)	0	0	0
25/05/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,628.0000	3,640.0000	0.331	0	0	0
25/05/2009	£ / R	2010/06/14	12.30	Put	Currency Future	387.0000	380.0000	(1.809)	0	0	0
25/05/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,656.0000	2,667.0000	0.414	0	0	0
25/05/2009	£ / R	2010/06/14	10.50	Put	Currency Future	96.0000	93.0000	(3.125)	0	0	0
25/05/2009	£ / R	2010/06/14	16.90	Call	Currency Future	546.0000	549.0000	0.549	0	0	0
25/05/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,118.0000	2,128.0000	0.472	0	0	0
25/05/2009	£ / R	2010/06/14	10.10	Put	Currency Future	72.0000	69.0000	(4.167)	0	0	0
25/05/2009	£ / R	2010/06/14	14.50	Call	Currency Future	1,045.0000	1,052.0000	0.670	0	0	0
25/05/2009	£ / R	2010/06/14	13.45	Put	Currency Future	861.0000	854.0000	(0.813)	0	0	0
25/05/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,003.0000	4,016.0000	0.325	0	0	0
25/05/2009	£ / R	2010/06/14	11.50	Put	Currency Future	207.0000	203.0000	(1.932)	0	0	0
25/05/2009	£ / R	2010/06/14	15.40	Call	Currency Future	806.0000	812.0000	0.744	0	0	0
25/05/2009	£ / R	2010/06/14	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/05/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,739.0000	2,750.0000	0.402	0	0	0
25/05/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,174.0000	2,164.0000	(0.460)	0	0	0
25/05/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,217.0000	1,225.0000	0.657	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,905.0000	2,894.0000	(0.379)	0	0	0
25/05/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,186.0000	1,177.0000	(0.759)	0	0	0
25/05/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,441.0000	5,457.0000	0.294	0	0	0
25/05/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,443.0000	1,451.0000	0.554	0	0	0
25/05/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,761.0000	3,748.0000	(0.346)	0	0	0
25/05/2009	£ / R	2010/06/14	13.50	Put	Currency Future	889.0000	881.0000	(0.900)	0	0	0
25/05/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,652.0000	4,638.0000	(0.301)	0	0	0
25/05/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,281.0000	1,272.0000	(0.703)	0	0	0
25/05/2009	£ / R	2010/06/14	18.30	Call	Currency Future	383.0000	385.0000	0.522	0	0	0
25/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,123.0000	1,115.0000	(0.712)	0	0	0
25/05/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,743.0000	6,728.0000	(0.222)	0	0	0
25/05/2009	£ / R	2010/06/14	17.30	Call	Currency Future	493.0000	496.0000	0.609	0	0	0
25/05/2009	£ / R	2010/06/14	13.25	Put	Currency Future	755.0000	748.0000	(0.927)	0	0	0
25/05/2009	£ / R	2010/06/14	20.60	Call	Currency Future	174.0000	175.0000	0.575	0	0	0
25/05/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,314.0000	1,322.0000	0.609	0	0	0
25/05/2009	£ / R	2010/06/14	12.85	Put	Currency Future	575.0000	569.0000	(1.043)	0	0	0
25/05/2009	£ / R	2010/06/14	13.35	Put	Currency Future	807.0000	800.0000	(0.867)	0	0	0
25/05/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,366.0000	5,352.0000	(0.261)	0	0	0
25/05/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,033.0000	1,025.0000	(0.774)	0	0	0
25/05/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,136.0000	2,126.0000	(0.468)	0	0	0
25/05/2009	£ / R	2010/06/14	18.65	Call	Currency Future	348.0000	350.0000	0.575	0	0	0
25/05/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,123.0000	1,115.0000	(0.712)	0	0	0
25/05/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,420.0000	1,428.0000	0.563	0	0	0
25/05/2009	£ / R	2010/06/14	16.35	Call	Currency Future	628.0000	633.0000	0.796	0	0	0
25/05/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,967.0000	4,953.0000	(0.282)	0	0	0
25/05/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,947.0000	2,936.0000	(0.373)	0	0	0
25/05/2009	£ / R	2010/06/14	20.15	Call	Currency Future	205.0000	206.0000	0.488	0	0	0
25/05/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,255.0000	1,262.0000	0.558	0	0	0
25/05/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,849.0000	3,836.0000	(0.338)	0	0	0
25/05/2009	£ / R	2010/06/14	18.35	Call	Currency Future	379.0000	381.0000	0.528	0	0	0
25/05/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,757.0000	1,766.0000	0.512	0	0	0
25/05/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,630.0000	3,618.0000	(0.331)	0	0	0
25/05/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,937.0000	3,924.0000	(0.330)	0	0	0
25/05/2009	£ / R	2010/06/14	16.10	Call	Currency Future	669.0000	674.0000	0.747	0	0	0
25/05/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,236.0000	1,243.0000	0.566	0	0	0
25/05/2009	£ / R	2010/06/14	17.15	Call	Currency Future	512.0000	515.0000	0.586	0	0	0

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25/05/2009	£ / R 2010/06/14	16.40	Put	Currency Future	2,989.0000	2,978.0000	(0.368)	0	0	0
25/05/2009	£ / R 2010/06/14	12.35	Put	Currency Future	402.0000	395.0000	(1.741)	0	0	0
25/05/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,371.0000	2,361.0000	(0.422)	0	0	0
25/05/2009	£ / R 2010/06/14	16.40	Call	Currency Future	621.0000	625.0000	0.644	0	0	0
25/05/2009	£ / R 2010/06/14	13.85	Call	Currency Future	1,274.0000	1,282.0000	0.628	0	0	0
25/05/2009	£ / R 2010/06/14	15.65	Call	Currency Future	753.0000	758.0000	0.664	0	0	0
25/05/2009	£ / R 2010/06/14	17.40	Call	Currency Future	481.0000	483.0000	0.416	0	0	0
25/05/2009	£ / R 2010/06/14	17.50	Call	Currency Future	469.0000	472.0000	0.640	0	0	11,194
25/05/2009	£ / R 2010/06/14	19.10	Call	Currency Future	298.0000	299.0000	0.336	0	0	0
25/05/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,093.0000	1,084.0000	(0.823)	0	0	0
25/05/2009	£ / R 2010/06/14	11.15	Call	Currency Future	3,036.0000	3,048.0000	0.395	0	0	0
25/05/2009	£ / R 2010/06/14	14.40	Put	Currency Future	1,446.0000	1,437.0000	(0.622)	0	0	0
25/05/2009	£ / R 2010/06/14	13.40	Put	Currency Future	834.0000	827.0000	(0.839)	0	0	0
25/05/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,026.0000	4,012.0000	(0.348)	0	0	0
25/05/2009	£ / R 2010/06/14	15.35	Call	Currency Future	817.0000	823.0000	0.734	0	0	0
25/05/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,324.0000	6,309.0000	(0.237)	0	0	0
25/05/2009	£ / R 2010/06/14	17.60	Call	Currency Future	457.0000	460.0000	0.656	0	0	0
25/05/2009	£ / R 2010/06/14	12.35	Call	Currency Future	2,083.0000	2,093.0000	0.480	0	0	0
25/05/2009	£ / R 2010/06/14	11.15	Put	Currency Future	154.0000	151.0000	(1.948)	0	0	0
25/05/2009	£ / R 2010/06/14	9.40	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
25/05/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,154.0000	1,146.0000	(0.693)	0	0	0
25/05/2009	£ / R 2010/06/14	14.40	Call	Currency Future	1,077.0000	1,084.0000	0.650	0	0	0
25/05/2009	£ / R 2010/06/14	10.90	Call	Currency Future	3,259.0000	3,271.0000	0.368	0	0	0
25/05/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,883.0000	1,892.0000	0.478	0	0	0
25/05/2009	£ / R 2010/06/14	10.40	Call	Currency Future	3,721.0000	3,734.0000	0.349	0	0	0
25/05/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,663.0000	4,677.0000	0.300	0	0	0
25/05/2009	£ / R 2010/06/14	17.35	Put	Currency Future	3,805.0000	3,792.0000	(0.342)	0	0	0
25/05/2009	£ / R 2010/06/14	8.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/05/2009	£ / R 2010/06/14	11.40	Call	Currency Future	2,822.0000	2,834.0000	0.425	0	0	0
25/05/2009	£ / R 2010/06/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/05/2009	£ / R 2010/06/14	12.65	Put	Currency Future	501.0000	495.0000	(1.198)	0	0	0
25/05/2009	£ / R 2010/06/14	14.60	Call	Currency Future	1,014.0000	1,021.0000	0.690	0	0	0
25/05/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,886.0000	5,902.0000	0.272	0	0	0
25/05/2009	£ / R 2010/06/14	11.40	Put	Currency Future	191.0000	186.0000	(2.618)	0	0	0
25/05/2009	£ / R 2010/06/14	13.40	Call	Currency Future	1,465.0000	1,474.0000	0.614	0	0	11,194
25/05/2009	£ / R 2010/06/14	7.90	Call	Currency Future	6,134.0000	6,150.0000	0.261	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,583.0000	1,574.0000	(0.569)	0	0	0
25/05/2009	£ / R	2010/06/14	10.90	Put	Currency Future	128.0000	124.0000	(3.125)	0	0	0
25/05/2009	£ / R	2010/06/14	12.40	Put	Currency Future	417.0000	411.0000	(1.439)	0	0	0
25/05/2009	£ / R	2010/06/14	17.35	Call	Currency Future	487.0000	490.0000	0.616	0	0	0
25/05/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,819.0000	1,828.0000	0.495	0	0	0
25/05/2009	£ / R	2010/06/14	14.05	Call	Currency Future	1,199.0000	1,206.0000	0.584	0	0	0
25/05/2009	£ / R	2010/06/14	18.25	Call	Currency Future	388.0000	390.0000	0.515	0	0	0
25/05/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,217.0000	1,209.0000	(0.657)	0	0	0
25/05/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,738.0000	2,727.0000	(0.402)	0	0	0
25/05/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,049.0000	2,058.0000	0.439	0	0	0
25/05/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,607.0000	4,593.0000	(0.304)	0	0	0
25/05/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,412.0000	1,403.0000	(0.637)	0	0	0
25/05/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,330.0000	4,344.0000	0.323	0	0	0
25/05/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,094.0000	1,100.0000	0.548	0	0	0
25/05/2009	£ / R	2010/06/14	15.00	Call	Currency Future	902.0000	908.0000	0.665	0	0	0
25/05/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,711.0000	4,725.0000	0.297	0	0	0
25/05/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,871.0000	1,861.0000	(0.534)	0	0	0
25/05/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,381.0000	4,368.0000	(0.297)	0	0	0
25/05/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,655.0000	2,644.0000	(0.414)	0	0	0
25/05/2009	£ / R	2010/06/14	16.00	Call	Currency Future	686.0000	692.0000	0.875	0	0	0
25/05/2009	£ / R	2010/06/14	9.75	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
25/05/2009	£ / R	2010/06/14	18.00	Call	Currency Future	413.0000	415.0000	0.484	0	0	0
25/05/2009	£ / R	2010/06/14	9.35	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/05/2009	£ / R	2010/06/14	10.75	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
25/05/2009	£ / R	2010/06/14	15.25	Call	Currency Future	840.0000	846.0000	0.714	0	0	0
25/05/2009	£ / R	2010/06/14	11.75	Put	Currency Future	253.0000	247.0000	(2.372)	0	0	0
25/05/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,768.0000	3,781.0000	0.345	0	0	0
25/05/2009	£ / R	2010/06/14	12.75	Put	Currency Future	538.0000	531.0000	(1.301)	0	0	0
25/05/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,059.0000	2,049.0000	(0.486)	0	0	0
25/05/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,396.0000	3,409.0000	0.383	0	0	0
25/05/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,863.0000	2,852.0000	(0.384)	0	0	0
25/05/2009	£ / R	2010/06/14	16.25	Call	Currency Future	644.0000	649.0000	0.776	0	0	0
25/05/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,500.0000	3,488.0000	(0.343)	0	0	0
25/05/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,717.0000	3,705.0000	(0.323)	0	0	0
25/05/2009	£ / R	2010/06/14	11.35	Call	Currency Future	2,865.0000	2,876.0000	0.384	0	0	0
25/05/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,534.0000	2,544.0000	0.395	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2010/06/14	15.75	Call	Currency Future	733.0000	738.0000	0.682	0	0	0
25/05/2009	£ / R	2010/06/14	17.25	Call	Currency Future	499.0000	502.0000	0.601	0	0	0
25/05/2009	£ / R	2010/06/14	10.35	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
25/05/2009	£ / R	2010/06/14	14.75	Call	Currency Future	970.0000	977.0000	0.722	0	0	0
25/05/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,451.0000	2,441.0000	(0.408)	0	0	0
25/05/2009	£ / R	2010/06/14	17.00	Call	Currency Future	532.0000	535.0000	0.564	0	0	0
25/05/2009	£ / R	2010/06/14	16.75	Call	Currency Future	567.0000	572.0000	0.882	0	0	0
25/05/2009	£ / R	2010/06/14	16.65	Call	Currency Future	583.0000	587.0000	0.686	0	0	0
25/05/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,249.0000	1,240.0000	(0.721)	0	0	0
25/05/2009	£ / R	2010/06/14	17.75	Call	Currency Future	440.0000	442.0000	0.455	0	0	0
25/05/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,201.0000	3,190.0000	(0.344)	0	0	0
25/05/2009	£ / R	2010/06/14	17.65	Call	Currency Future	451.0000	454.0000	0.665	0	0	0
25/05/2009	£ / R	2010/06/14	13.15	Put	Currency Future	704.0000	697.0000	(0.994)	0	0	0
25/05/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,158.0000	4,145.0000	(0.313)	0	0	0
25/05/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,586.0000	1,595.0000	0.567	0	0	0
25/05/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,181.0000	1,188.0000	0.593	0	0	0
25/05/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,286.0000	3,274.0000	(0.365)	0	0	0
25/05/2009	£ / R	2010/06/14	12.15	Put	Currency Future	343.0000	337.0000	(1.749)	0	0	0
25/05/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,982.0000	3,968.0000	(0.352)	0	0	0
25/05/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,689.0000	1,679.0000	(0.592)	0	0	0
25/05/2009	£ / R	2010/06/14	17.55	Call	Currency Future	463.0000	466.0000	0.648	0	0	0
25/05/2009	£ / R	2010/06/14	11.35	Put	Currency Future	183.0000	179.0000	(2.186)	0	0	0
25/05/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,070.0000	4,057.0000	(0.319)	0	0	0
25/05/2009	£ / R	2010/06/14	10.40	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
25/05/2009	£ / R	2010/06/14	10.15	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
25/05/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,956.0000	3,969.0000	0.329	0	0	0
25/05/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,225.0000	2,234.0000	0.404	0	0	0
25/05/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,190.0000	4,203.0000	0.310	0	0	0
25/05/2009	£ / R	2010/06/14	15.55	Call	Currency Future	773.0000	779.0000	0.776	0	0	0
25/05/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,292.0000	2,282.0000	(0.436)	0	0	0
25/05/2009	£ / R	2010/06/14	13.05	Put	Currency Future	656.0000	649.0000	(1.067)	0	0	0
25/05/2009	£ / R	2010/06/14	16.55	Call	Currency Future	598.0000	603.0000	0.836	0	0	0
25/05/2009	£ / R	2010/06/14	18.55	Call	Currency Future	361.0000	363.0000	0.554	0	0	0
25/05/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,879.0000	4,865.0000	(0.287)	0	0	0
25/05/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,117.0000	3,106.0000	(0.353)	0	0	0
25/05/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,637.0000	1,646.0000	0.550	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,298.0000	2,307.0000	0.392	0	0	0
25/05/2009	£ / R	2010/06/14	12.05	Put	Currency Future	316.0000	310.0000	(1.899)	0	0	0
25/05/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,051.0000	4,064.0000	0.321	0	0	0
25/05/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,123.0000	3,135.0000	0.384	0	0	0
25/05/2009	£ / R	2010/06/14	11.05	Put	Currency Future	141.0000	138.0000	(2.128)	0	0	0
25/05/2009	£ / R	2010/06/14	10.05	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
25/05/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,788.0000	4,774.0000	(0.292)	0	0	0
25/05/2009	£ / R	2010/06/14	11.90	Put	Currency Future	283.0000	277.0000	(2.120)	0	0	0
25/05/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,414.0000	2,425.0000	0.456	0	0	0
25/05/2009	£ / R	2010/06/14	9.90	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
25/05/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,726.0000	1,735.0000	0.521	0	0	0
25/05/2009	£ / R	2010/06/14	12.90	Put	Currency Future	595.0000	588.0000	(1.176)	0	0	0
25/05/2009	£ / R	2010/06/14	11.95	Put	Currency Future	294.0000	288.0000	(2.041)	0	0	0
25/05/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,375.0000	2,385.0000	0.421	0	0	0
25/05/2009	£ / R	2010/06/14	10.95	Put	Currency Future	132.0000	129.0000	(2.273)	0	0	0
25/05/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,213.0000	3,226.0000	0.405	0	0	0
25/05/2009	£ / R	2010/06/14	9.95	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
25/05/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,143.0000	4,157.0000	0.338	0	0	0
25/05/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,696.0000	1,705.0000	0.531	0	0	0
25/05/2009	£ / R	2010/06/14	12.95	Put	Currency Future	615.0000	608.0000	(1.138)	0	0	0
25/05/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,213.0000	2,203.0000	(0.452)	0	0	0
25/05/2009	£ / R	2010/06/14	18.45	Call	Currency Future	370.0000	371.0000	0.270	0	0	0
25/05/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,893.0000	3,880.0000	(0.334)	0	0	0
25/05/2009	£ / R	2010/06/14	15.45	Call	Currency Future	795.0000	800.0000	0.629	0	0	0
25/05/2009	£ / R	2010/06/14	17.45	Call	Currency Future	475.0000	477.0000	0.421	0	0	0
25/05/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,032.0000	3,020.0000	(0.396)	0	0	0
25/05/2009	£ / R	2010/06/14	16.45	Call	Currency Future	613.0000	618.0000	0.816	0	0	0
25/05/2009	€ / R	2009/06/12			Currency Future	11.6511	11.6538	0.023	0.0000	0.0000	24,823
25/05/2009	€ / R	2009/06/12	15.20	Put	Currency Future	3,549.0000	3,546.0000	(0.085)	0	0	0
25/05/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,354.0000	1,350.0000	(0.295)	0	0	0
25/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
25/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,249.0000	3,246.0000	(0.092)	0	0	0
25/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	350.0000	339.0000	(3.143)	0	0	0
25/05/2009	€ / R	2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,159.0000	1,154.0000	(0.431)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	90.0000	82.0000	(8.889)	0	0	0
25/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	222.0000	210.0000	(5.405)	0	0	0
25/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,649.0000	3,646.0000	(0.082)	0	0	0
25/05/2009	€ / R	2009/06/12	12.25	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
25/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	788.0000	780.0000	(1.015)	0	0	0
25/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,999.0000	1,996.0000	(0.150)	0	0	0
25/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,700.0000	1,697.0000	(0.176)	0	0	0
25/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	970.0000	963.0000	(0.722)	0	0	0
25/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	586.0000	583.0000	(0.512)	0	0	0
25/05/2009	€ / R	2009/06/12	13.85	Put	Currency Future	2,199.0000	2,196.0000	(0.136)	0	0	0
25/05/2009	€ / R	2009/06/12	13.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	223.0000	214.0000	(4.036)	0	0	0
25/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,249.0000	2,246.0000	(0.133)	0	0	0
25/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,399.0000	2,396.0000	(0.125)	0	0	0
25/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	539.0000	528.0000	(2.041)	0	0	0
25/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,949.0000	1,946.0000	(0.154)	0	0	0
25/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,256.0000	1,252.0000	(0.318)	0	0	0
25/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
25/05/2009	€ / R	2009/06/12	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
25/05/2009	€ / R	2009/06/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.80	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/05/2009	€ / R	2009/06/12	13.45	Put	Currency Future	1,800.0000	1,797.0000	(0.167)	0	0	0
25/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
25/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,452.0000	1,449.0000	(0.207)	0	0	0
25/05/2009	€ / R	2009/06/12	11.00	Call	Currency Future	674.0000	673.0000	(0.148)	0	0	0
25/05/2009	€ / R	2009/06/12	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/06/12	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	€ / R	2009/06/12	12.25	Put	Currency Future	659.0000	650.0000	(1.366)	0	0	0
25/05/2009	€ / R	2009/06/12	11.00	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
25/05/2009	€ / R	2009/06/12	14.35	Put	Currency Future	2,699.0000	2,696.0000	(0.111)	0	0	0
25/05/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,305.0000	1,301.0000	(0.307)	0	0	0
25/05/2009	€ / R	2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	89.0000	80.0000	(10.112)	0	0	0
25/05/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,399.0000	2,396.0000	(0.125)	0	0	0
25/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	151.0000	142.0000	(5.960)	0	0	0
25/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,499.0000	2,496.0000	(0.120)	0	0	0
25/05/2009	€ / R	2009/06/12	13.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	€ / R	2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	390.0000	384.0000	(1.538)	0	0	0
25/05/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,499.0000	2,496.0000	(0.120)	0	0	0
25/05/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,452.0000	1,449.0000	(0.207)	0	0	0
25/05/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,249.0000	3,246.0000	(0.092)	0	0	0
25/05/2009	€ / R	2009/06/12	12.40	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
25/05/2009	€ / R	2009/06/12	14.45	Put	Currency Future	2,799.0000	2,796.0000	(0.107)	0	0	0
25/05/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	701.0000	692.0000	(1.284)	0	0	0
25/05/2009	€ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.35	Put	Currency Future	89.0000	80.0000	(10.112)	0	0	0
25/05/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,650.0000	1,647.0000	(0.182)	0	0	0
25/05/2009	€ / R	2009/06/12	14.25	Put	Currency Future	2,599.0000	2,596.0000	(0.115)	0	0	0
25/05/2009	€ / R	2009/06/12	10.90	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
25/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,149.0000	2,146.0000	(0.140)	0	0	0
25/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	744.0000	736.0000	(1.075)	0	0	0
25/05/2009	€ / R	2009/06/12	11.75	Put	Currency Future	282.0000	271.0000	(3.901)	0	0	0
25/05/2009	€ / R	2009/06/12	12.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/05/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,099.0000	2,096.0000	(0.143)	0	0	0
25/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	543.0000	540.0000	(0.552)	0	0	0
25/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,750.0000	1,747.0000	(0.171)	0	0	0
25/05/2009	€ / R	2009/06/12	10.90	Call	Currency Future	765.0000	765.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	14.50	Put	Currency Future	2,849.0000	2,846.0000	(0.105)	0	0	0
25/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	45.0000	40.0000	(11.111)	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
25/05/2009	€ / R	2009/06/12	11.75	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
25/05/2009	€ / R	2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
25/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,049.0000	2,046.0000	(0.146)	0	0	0
25/05/2009	€ / R	2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.20	Put	Currency Future	618.0000	608.0000	(1.618)	0	0	0
25/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/05/2009	€ / R	2009/06/12	15.05	Put	Currency Future	3,399.0000	3,396.0000	(0.088)	0	0	0
25/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,899.0000	1,897.0000	(0.105)	0	0	0
25/05/2009	€ / R	2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,449.0000	2,446.0000	(0.122)	0	0	0
25/05/2009	€ / R	2009/06/12	14.75	Put	Currency Future	3,099.0000	3,096.0000	(0.097)	0	0	0
25/05/2009	€ / R	2009/06/12	11.10	Call	Currency Future	586.0000	583.0000	(0.512)	0	0	0
25/05/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,750.0000	1,747.0000	(0.171)	0	0	0
25/05/2009	€ / R	2009/06/12	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	14.95	Put	Currency Future	3,299.0000	3,296.0000	(0.091)	0	0	0
25/05/2009	€ / R	2009/06/12	12.10	Put	Currency Future	539.0000	528.0000	(2.041)	0	0	0
25/05/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,403.0000	1,399.0000	(0.285)	0	0	0
25/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.70	Put	Currency Future	2,049.0000	2,046.0000	(0.146)	0	0	0
25/05/2009	€ / R	2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.10	Call	Currency Future	90.0000	82.0000	(8.889)	0	0	0
25/05/2009	€ / R	2009/06/12	13.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/05/2009	€ / R	2009/06/12	11.10	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
25/05/2009	€ / R	2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.20	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
25/05/2009	€ / R	2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.85	Put	Currency Future	350.0000	339.0000	(3.143)	0	0	0
25/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,208.0000	1,203.0000	(0.414)	0	0	0
25/05/2009	€ / R	2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.40	Put	Currency Future	788.0000	780.0000	(1.015)	0	0	0
25/05/2009	€ / R	2009/06/12	14.85	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
25/05/2009	€ / R	2009/06/12	13.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,159.0000	1,154.0000	(0.431)	0	0	0
25/05/2009	€ / R	2009/06/12	14.85	Put	Currency Future	3,199.0000	3,196.0000	(0.094)	0	0	0
25/05/2009	€ / R	2009/06/12	11.95	Call	Currency Future	124.0000	116.0000	(6.452)	0	0	0
25/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	14.55	Put	Currency Future	2,899.0000	2,896.0000	(0.103)	0	0	0
25/05/2009	€ / R	2009/06/12	11.95	Put	Currency Future	423.0000	412.0000	(2.600)	0	0	0
25/05/2009	€ / R	2009/06/12	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	16.30	Put	Currency Future	4,649.0000	4,646.0000	(0.065)	0	0	0
25/05/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,700.0000	1,697.0000	(0.176)	0	0	0
25/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,549.0000	2,546.0000	(0.118)	0	0	0
25/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/05/2009	€ / R	2009/06/12	12.60	Put	Currency Future	970.0000	963.0000	(0.722)	0	0	0
25/05/2009	€ / R	2009/06/12	11.35	Call	Currency Future	390.0000	384.0000	(1.538)	0	0	0
25/05/2009	€ / R	2009/06/12	11.85	Call	Currency Future	151.0000	142.0000	(5.960)	0	0	0
25/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	194.0000	183.0000	(5.670)	0	0	0
25/05/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,749.0000	2,746.0000	(0.109)	0	0	0
25/05/2009	€ / R	2009/06/12	12.60	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
25/05/2009	€ / R	2009/06/12	11.65	Put	Currency Future	222.0000	210.0000	(5.405)	0	0	0
25/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.65	Call	Currency Future	223.0000	214.0000	(4.036)	0	0	0
25/05/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,949.0000	2,946.0000	(0.102)	0	0	0
25/05/2009	€ / R	2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
25/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,649.0000	2,646.0000	(0.113)	0	0	0
25/05/2009	€ / R	2009/06/12	11.60	Put	Currency Future	194.0000	183.0000	(5.670)	0	0	0
25/05/2009	€ / R	2009/06/12	12.45	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
25/05/2009	€ / R	2009/06/12	15.50	Put	Currency Future	3,849.0000	3,846.0000	(0.078)	0	0	0
25/05/2009	€ / R	2009/06/12	12.45	Put	Currency Future	833.0000	825.0000	(0.960)	0	0	0
25/05/2009	€ / R	2009/06/12	11.60	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
25/05/2009	€ / R	2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	15.40	Put	Currency Future	3,749.0000	3,746.0000	(0.080)	0	0	0
25/05/2009	€ / R	2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,649.0000	3,646.0000	(0.082)	0	0	0
25/05/2009	€ / R	2009/06/12	15.60	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
25/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,999.0000	1,996.0000	(0.150)	0	0	0
25/05/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	15.60	Put	Currency Future	3,949.0000	3,946.0000	(0.076)	0	0	0
25/05/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,850.0000	1,847.0000	(0.162)	0	0	0
25/05/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,351.0000	1,354.0000	0.222	0	0	0
25/05/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	13.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/05/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,851.0000	2,854.0000	0.105	0	0	0
25/05/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,749.0000	2,746.0000	(0.109)	0	0	0
25/05/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,949.0000	2,946.0000	(0.102)	0	0	0
25/05/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,551.0000	1,548.0000	(0.193)	0	0	0
25/05/2009	€ / R 2009/06/12	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	13.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,149.0000	3,146.0000	(0.095)	0	0	0
25/05/2009	€ / R 2009/06/12	11.50	Call	Currency Future	297.0000	289.0000	(2.694)	0	0	0
25/05/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,449.0000	3,446.0000	(0.087)	0	0	0
25/05/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,401.0000	5,404.0000	0.056	0	0	0
25/05/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,349.0000	3,346.0000	(0.090)	0	0	0
25/05/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,149.0000	3,146.0000	(0.095)	0	0	0
25/05/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,017.0000	1,011.0000	(0.590)	0	0	0
25/05/2009	€ / R 2009/06/12	12.15	Put	Currency Future	578.0000	568.0000	(1.730)	0	0	0
25/05/2009	€ / R 2009/06/12	11.50	Put	Currency Future	146.0000	135.0000	(7.534)	0	0	0
25/05/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,351.0000	4,354.0000	0.069	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	501.0000	490.0000	(2.196)	0	0	0
25/05/2009	€ / R	2009/06/12	18.25	Put	Currency Future	6,599.0000	6,596.0000	(0.045)	0	0	0
25/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
25/05/2009	€ / R	2009/06/12	13.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	€ / R	2009/06/12	11.55	Put	Currency Future	169.0000	158.0000	(6.509)	0	0	0
25/05/2009	€ / R	2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
25/05/2009	€ / R	2009/06/12	11.55	Call	Currency Future	270.0000	262.0000	(2.963)	0	0	0
25/05/2009	€ / R	2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	5.80	Call	Currency Future	5,851.0000	5,854.0000	0.051	0	0	0
25/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
25/05/2009	€ / R	2009/06/12	13.25	Put	Currency Future	1,601.0000	1,597.0000	(0.250)	0	0	0
25/05/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,599.0000	3,596.0000	(0.083)	0	0	0
25/05/2009	€ / R	2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	€ / R	2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	17.80	Put	Currency Future	6,149.0000	6,146.0000	(0.049)	0	0	0
25/05/2009	€ / R	2009/06/12	11.90	Call	Currency Future	137.0000	128.0000	(6.569)	0	0	0
25/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,502.0000	1,498.0000	(0.266)	0	0	0
25/05/2009	€ / R	2009/06/12	16.75	Put	Currency Future	5,099.0000	5,096.0000	(0.059)	0	0	0
25/05/2009	€ / R	2009/06/12	12.70	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
25/05/2009	€ / R	2009/06/12	7.75	Call	Currency Future	3,901.0000	3,904.0000	0.077	0	0	0
25/05/2009	€ / R	2009/06/12	12.30	Put	Currency Future	701.0000	692.0000	(1.284)	0	0	0
25/05/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,403.0000	1,399.0000	(0.285)	0	0	0
25/05/2009	€ / R	2009/06/12	12.30	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
25/05/2009	€ / R	2009/06/12	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	10.75	Call	Currency Future	908.0000	909.0000	0.110	0	0	0
25/05/2009	€ / R	2009/06/12	12.35	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
25/05/2009	€ / R	2009/06/12	10.75	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
25/05/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,401.0000	2,404.0000	0.125	0	0	0
25/05/2009	€ / R	2009/06/12	12.35	Put	Currency Future	744.0000	736.0000	(1.075)	0	0	0
25/05/2009	€ / R	2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	923.0000	917.0000	(0.650)	0	0	0
25/05/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,249.0000	2,246.0000	(0.133)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/06/12	12.75	Put	Currency Future	1,111.0000	1,106.0000	(0.450)	0	0	0
25/05/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,256.0000	1,252.0000	(0.318)	0	0	0
25/05/2009	€ / R	2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,649.0000	2,646.0000	(0.113)	0	0	0
25/05/2009	€ / R	2009/06/12	14.70	Put	Currency Future	3,049.0000	3,046.0000	(0.098)	0	0	0
25/05/2009	€ / R	2009/06/12	12.75	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
25/05/2009	€ / R	2009/06/12	14.65	Put	Currency Future	2,999.0000	2,996.0000	(0.100)	0	0	0
25/05/2009	€ / R	2009/06/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/05/2009	€ / R	2009/06/12	13.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,549.0000	2,546.0000	(0.118)	0	0	0
25/05/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,502.0000	1,498.0000	(0.266)	0	0	0
25/05/2009	€ / R	2009/06/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.50	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
25/05/2009	€ / R	2009/06/12	13.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	€ / R	2009/06/12	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.50	Put	Currency Future	878.0000	871.0000	(0.797)	0	0	0
25/05/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,899.0000	1,897.0000	(0.105)	0	0	0
25/05/2009	€ / R	2009/06/12	12.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
25/05/2009	€ / R	2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	12.00	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
25/05/2009	€ / R	2009/06/12	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.90	Put	Currency Future	386.0000	375.0000	(2.850)	0	0	0
25/05/2009	€ / R	2009/06/12	13.80	Put	Currency Future	2,149.0000	2,146.0000	(0.140)	0	0	0
25/05/2009	€ / R	2009/06/12	12.00	Put	Currency Future	462.0000	451.0000	(2.381)	0	0	0
25/05/2009	€ / R	2009/06/12	11.25	Put	Currency Future	61.0000	54.0000	(11.475)	0	0	0
25/05/2009	€ / R	2009/06/12	12.55	Put	Currency Future	923.0000	917.0000	(0.650)	0	0	0
25/05/2009	€ / R	2009/06/12	11.25	Call	Currency Future	463.0000	458.0000	(1.080)	0	0	0
25/05/2009	€ / R	2009/06/12	12.55	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
25/05/2009	€ / R	2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.15	Call	Currency Future	543.0000	540.0000	(0.552)	0	0	0
25/05/2009	€ / R	2009/06/12	12.85	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/05/2009	€ / R	2009/06/12	13.95	Put	Currency Future	2,299.0000	2,296.0000	(0.130)	0	0	0
25/05/2009	€ / R	2009/06/12	11.70	Put	Currency Future	251.0000	240.0000	(4.382)	0	0	0
25/05/2009	€ / R	2009/06/12	11.05	Call	Currency Future	629.0000	627.0000	(0.318)	0	0	0
25/05/2009	€ / R	2009/06/12	11.70	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/06/12	11.05	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
25/05/2009	€ / R	2009/06/12	12.65	Put	Currency Future	1,017.0000	1,011.0000	(0.590)	0	0	0
25/05/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,949.0000	1,946.0000	(0.154)	0	0	0
25/05/2009	€ / R	2009/06/12	11.15	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
25/05/2009	€ / R	2009/06/12	12.05	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
25/05/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,449.0000	2,446.0000	(0.122)	0	0	0
25/05/2009	€ / R	2009/06/12	12.05	Put	Currency Future	501.0000	490.0000	(2.196)	0	0	0
25/05/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,650.0000	1,647.0000	(0.182)	0	0	0
25/05/2009	€ / R	2009/06/12	12.15	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
25/05/2009	€ / R	2009/06/12	12.15	Put	Currency Future	578.0000	568.0000	(1.730)	0	0	0
25/05/2009	€ / R	2009/06/12	14.00	Put	Currency Future	2,349.0000	2,346.0000	(0.128)	0	0	0
25/05/2009	€ / R	2009/06/12	12.70	Put	Currency Future	1,064.0000	1,058.0000	(0.564)	0	0	0
25/05/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,208.0000	1,203.0000	(0.414)	0	0	0
25/05/2009	€ / R	2009/06/12	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	11.20	Call	Currency Future	502.0000	499.0000	(0.598)	0	0	0
25/05/2009	€ / R	2009/06/12	11.30	Put	Currency Future	74.0000	66.0000	(10.811)	0	0	0
25/05/2009	€ / R	2009/06/12	11.20	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
25/05/2009	€ / R	2009/06/12	11.45	Put	Currency Future	125.0000	114.0000	(8.800)	0	0	0
25/05/2009	€ / R	2009/06/12	11.45	Call	Currency Future	326.0000	318.0000	(2.454)	0	0	0
25/05/2009	€ / R	2009/06/12	11.40	Put	Currency Future	106.0000	96.0000	(9.434)	0	0	0
25/05/2009	€ / R	2009/06/12	11.40	Call	Currency Future	357.0000	350.0000	(1.961)	0	0	0
25/05/2009	€ / R	2009/06/12	11.80	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
25/05/2009	€ / R	2009/06/12	11.80	Put	Currency Future	315.0000	304.0000	(3.492)	0	0	0
25/05/2009	€ / R	2009/06/12	11.30	Call	Currency Future	425.0000	420.0000	(1.176)	0	0	0
25/05/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,751.0000	2,754.0000	0.109	0	0	0
25/05/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	7.40	Call	Currency Future	4,251.0000	4,254.0000	0.071	0	0	0
25/05/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,751.0000	5,754.0000	0.052	0	0	0
25/05/2009	€ / R	2009/06/12	10.40	Call	Currency Future	1,252.0000	1,254.0000	0.160	0	0	0
25/05/2009	€ / R	2009/06/12	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,749.0000	4,746.0000	(0.063)	0	0	0
25/05/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,249.0000	6,246.0000	(0.048)	0	0	0
25/05/2009	€ / R	2009/09/14			Currency Future	11.8386	11.8434	0.041	0.0000	0.0000	5,384
25/05/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,363.0000	2,354.0000	(0.381)	0	0	0
25/05/2009	€ / R	2009/09/14	13.30	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
25/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	749.0000	740.0000	(1.202)	0	0	0
25/05/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,457.0000	2,448.0000	(0.366)	0	0	0
25/05/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,396.0000	1,383.0000	(0.931)	0	0	0
25/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,602.0000	1,590.0000	(0.749)	0	0	0
25/05/2009	€ / R	2009/09/14	13.55	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
25/05/2009	€ / R	2009/09/14	12.60	Call	Currency Future	292.0000	282.0000	(3.425)	0	0	0
25/05/2009	€ / R	2009/09/14	11.30	Put	Currency Future	274.0000	260.0000	(5.109)	0	0	0
25/05/2009	€ / R	2009/09/14	13.00	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
25/05/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,436.0000	1,423.0000	(0.905)	0	0	0
25/05/2009	€ / R	2009/09/14	13.40	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
25/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,817.0000	1,806.0000	(0.605)	0	0	0
25/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	311.0000	296.0000	(4.823)	0	0	0
25/05/2009	€ / R	2009/09/14	13.00	Put	Currency Future	1,356.0000	1,343.0000	(0.959)	0	0	0
25/05/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,277.0000	1,264.0000	(1.018)	0	0	0
25/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	644.0000	633.0000	(1.708)	0	0	0
25/05/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,687.0000	1,675.0000	(0.711)	0	0	0
25/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,053.0000	1,039.0000	(1.330)	0	0	0
25/05/2009	€ / R	2009/09/14	11.10	Put	Currency Future	209.0000	197.0000	(5.742)	0	0	0
25/05/2009	€ / R	2009/09/14	13.10	Call	Currency Future	175.0000	167.0000	(4.571)	0	0	0
25/05/2009	€ / R	2009/09/14	13.05	Call	Currency Future	184.0000	176.0000	(4.348)	0	0	0
25/05/2009	€ / R	2009/09/14	12.45	Call	Currency Future	337.0000	327.0000	(2.967)	0	0	0
25/05/2009	€ / R	2009/09/14	12.90	Call	Currency Future	216.0000	207.0000	(4.167)	0	0	0
25/05/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,316.0000	1,303.0000	(0.988)	0	0	0
25/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	405.0000	390.0000	(3.704)	0	0	0
25/05/2009	€ / R	2009/09/14	13.05	Call	Currency Future	184.0000	176.0000	(4.348)	0	0	0
25/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,131.0000	2,121.0000	(0.469)	0	0	0
25/05/2009	€ / R	2009/09/14	11.30	Call	Currency Future	812.0000	803.0000	(1.108)	0	0	0
25/05/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,269.0000	2,260.0000	(0.397)	0	0	0
25/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,477.0000	1,464.0000	(0.880)	0	0	0
25/05/2009	€ / R	2009/09/14	12.25	Put	Currency Future	817.0000	802.0000	(1.836)	0	0	0
25/05/2009	€ / R	2009/09/14	13.55	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,602.0000	1,590.0000	(0.749)	0	0	0
25/05/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,817.0000	1,806.0000	(0.605)	0	0	0
25/05/2009	€ / R	2009/09/14	12.95	Call	Currency Future	205.0000	196.0000	(4.390)	0	0	0
25/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
25/05/2009	€ / R	2009/09/14	13.15	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
25/05/2009	€ / R	2009/09/14	14.05	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
25/05/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,238.0000	1,225.0000	(1.050)	0	0	0
25/05/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,906.0000	1,895.0000	(0.577)	0	0	0
25/05/2009	€ / R	2009/09/14	13.30	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
25/05/2009	€ / R	2009/09/14	14.15	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
25/05/2009	€ / R	2009/09/14	13.50	Call	Currency Future	112.0000	106.0000	(5.357)	0	0	0
25/05/2009	€ / R	2009/09/14	12.25	Call	Currency Future	405.0000	395.0000	(2.469)	0	0	0
25/05/2009	€ / R	2009/09/14	14.25	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
25/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
25/05/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,477.0000	1,464.0000	(0.880)	0	0	0
25/05/2009	€ / R	2009/09/14	11.20	Put	Currency Future	240.0000	227.0000	(5.417)	0	0	0
25/05/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,131.0000	2,121.0000	(0.469)	0	0	0
25/05/2009	€ / R	2009/09/14	13.90	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
25/05/2009	€ / R	2009/09/14	12.85	Call	Currency Future	227.0000	218.0000	(3.965)	0	0	0
25/05/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,995.0000	1,985.0000	(0.501)	0	0	0
25/05/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,774.0000	1,762.0000	(0.676)	0	0	0
25/05/2009	€ / R	2009/09/14	11.40	Put	Currency Future	311.0000	296.0000	(4.823)	0	0	0
25/05/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,396.0000	1,383.0000	(0.931)	0	0	0
25/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	519.0000	508.0000	(2.119)	0	0	0
25/05/2009	€ / R	2009/09/14	12.05	Put	Currency Future	677.0000	662.0000	(2.216)	0	0	0
25/05/2009	€ / R	2009/09/14	11.20	Call	Currency Future	879.0000	870.0000	(1.024)	0	0	0
25/05/2009	€ / R	2009/09/14	13.75	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
25/05/2009	€ / R	2009/09/14	11.90	Put	Currency Future	580.0000	565.0000	(2.586)	0	0	0
25/05/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,861.0000	1,850.0000	(0.591)	0	0	0
25/05/2009	€ / R	2009/09/14	12.50	Call	Currency Future	321.0000	311.0000	(3.115)	0	0	0
25/05/2009	€ / R	2009/09/14	11.40	Call	Currency Future	749.0000	740.0000	(1.202)	0	0	0
25/05/2009	€ / R	2009/09/14	12.50	Put	Currency Future	982.0000	968.0000	(1.426)	0	0	0
25/05/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,790.0000	2,782.0000	(0.287)	0	0	0
25/05/2009	€ / R	2009/09/14	14.10	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
25/05/2009	€ / R	2009/09/14	11.90	Call	Currency Future	519.0000	508.0000	(2.119)	0	0	0
25/05/2009	€ / R	2009/09/14	12.10	Put	Currency Future	711.0000	696.0000	(2.110)	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
25/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,040.0000	2,030.0000	(0.490)	0	0	0
25/05/2009	€ / R 2009/09/14	12.10	Put	Currency Future	711.0000	696.0000	(2.110)	0	0	0
25/05/2009	€ / R 2009/09/14	13.15	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
25/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
25/05/2009	€ / R 2009/09/14	11.10	Call	Currency Future	948.0000	940.0000	(0.844)	0	0	0
25/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
25/05/2009	€ / R 2009/09/14	12.60	Call	Currency Future	292.0000	282.0000	(3.425)	0	0	0
25/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,316.0000	2,307.0000	(0.389)	0	0	0
25/05/2009	€ / R 2009/09/14	11.50	Put	Currency Future	354.0000	339.0000	(4.237)	0	0	0
25/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	450.0000	439.0000	(2.444)	0	0	0
25/05/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,017.0000	1,003.0000	(1.377)	0	0	0
25/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
25/05/2009	€ / R 2009/09/14	11.50	Call	Currency Future	693.0000	683.0000	(1.443)	0	0	0
25/05/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,389.0000	4,393.0000	0.091	0	0	0
25/05/2009	€ / R 2009/09/14	12.05	Call	Currency Future	466.0000	455.0000	(2.361)	0	0	0
25/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
25/05/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,889.0000	5,893.0000	0.068	0	0	0
25/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
25/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,200.0000	1,187.0000	(1.083)	0	0	0
25/05/2009	€ / R 2009/09/14	12.40	Put	Currency Future	914.0000	900.0000	(1.532)	0	0	0
25/05/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,694.0000	2,686.0000	(0.297)	0	0	0
25/05/2009	€ / R 2009/09/14	11.90	Put	Currency Future	580.0000	565.0000	(2.586)	0	0	0
25/05/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,086.0000	2,076.0000	(0.479)	0	0	0
25/05/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/09/14	14.50	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
25/05/2009	€ / R 2009/09/14	11.80	Call	Currency Future	558.0000	547.0000	(1.971)	0	0	0
25/05/2009	€ / R 2009/09/14	12.30	Put	Currency Future	849.0000	834.0000	(1.767)	0	0	0
25/05/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,561.0000	6,557.0000	(0.061)	0	0	0
25/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,599.0000	2,590.0000	(0.346)	0	0	0
25/05/2009	€ / R 2009/09/14	12.55	Call	Currency Future	306.0000	296.0000	(3.268)	0	0	0
25/05/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,062.0000	5,057.0000	(0.099)	0	0	0
25/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,504.0000	2,495.0000	(0.359)	0	0	0
25/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	881.0000	866.0000	(1.703)	0	0	0
25/05/2009	€ / R 2009/09/14	8.95	Put	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
25/05/2009	€ / R	2009/09/14	12.30	Call	Currency Future	387.0000	377.0000	(2.584)	0	0	0
25/05/2009	€ / R	2009/09/14	15.40	Put	Currency Future	3,571.0000	3,565.0000	(0.168)	0	0	0
25/05/2009	€ / R	2009/09/14	14.60	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/05/2009	€ / R	2009/09/14	12.35	Call	Currency Future	370.0000	360.0000	(2.703)	0	0	0
25/05/2009	€ / R	2009/09/14	13.20	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
25/05/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,613.0000	4,608.0000	(0.108)	0	0	0
25/05/2009	€ / R	2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/09/14	11.80	Put	Currency Future	519.0000	504.0000	(2.890)	0	0	0
25/05/2009	€ / R	2009/09/14	17.95	Put	Currency Future	6,112.0000	6,107.0000	(0.082)	0	0	0
25/05/2009	€ / R	2009/09/14	12.40	Call	Currency Future	353.0000	343.0000	(2.833)	0	0	0
25/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
25/05/2009	€ / R	2009/09/14	8.95	Call	Currency Future	2,890.0000	2,895.0000	0.173	0	0	0
25/05/2009	€ / R	2009/09/14	12.45	Put	Currency Future	948.0000	934.0000	(1.477)	0	0	0
25/05/2009	€ / R	2009/09/14	12.65	Call	Currency Future	278.0000	268.0000	(3.597)	0	0	0
25/05/2009	€ / R	2009/09/14	16.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,089.0000	1,075.0000	(1.286)	0	0	0
25/05/2009	€ / R	2009/09/14	14.95	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
25/05/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,950.0000	1,940.0000	(0.513)	0	0	0
25/05/2009	€ / R	2009/09/14	11.60	Put	Currency Future	405.0000	390.0000	(3.704)	0	0	0
25/05/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,053.0000	1,039.0000	(1.330)	0	0	0
25/05/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,129.0000	3,122.0000	(0.224)	0	0	0
25/05/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,086.0000	2,076.0000	(0.479)	0	0	0
25/05/2009	€ / R	2009/09/14	11.60	Call	Currency Future	644.0000	633.0000	(1.708)	0	0	0
25/05/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,518.0000	1,506.0000	(0.791)	0	0	0
25/05/2009	€ / R	2009/09/14	10.45	Call	Currency Future	1,462.0000	1,460.0000	(0.137)	0	0	0
25/05/2009	€ / R	2009/09/14	13.85	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
25/05/2009	€ / R	2009/09/14	9.40	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/05/2009	€ / R	2009/09/14	10.45	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
25/05/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,439.0000	5,443.0000	0.074	0	0	0
25/05/2009	€ / R	2009/09/14	15.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/05/2009	€ / R	2009/09/14	9.40	Call	Currency Future	2,445.0000	2,449.0000	0.164	0	0	0
25/05/2009	€ / R	2009/09/14	11.75	Call	Currency Future	578.0000	568.0000	(1.730)	0	0	0
25/05/2009	€ / R	2009/09/14	7.90	Call	Currency Future	3,939.0000	3,943.0000	0.102	0	0	0
25/05/2009	€ / R	2009/09/14	13.70	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
25/05/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,089.0000	1,075.0000	(1.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/09/14	12.65	Call	Currency Future	278.0000	268.0000	(3.597)	0	0	0
25/05/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R 2009/09/14	11.85	Put	Currency Future	549.0000	534.0000	(2.732)	0	0	0
25/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	746.0000	731.0000	(2.011)	0	0	0
25/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	434.0000	424.0000	(2.304)	0	0	0
25/05/2009	€ / R 2009/09/14	11.75	Put	Currency Future	490.0000	475.0000	(3.061)	0	0	0
25/05/2009	€ / R 2009/09/14	13.40	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
25/05/2009	€ / R 2009/09/14	12.10	Call	Currency Future	450.0000	439.0000	(2.444)	0	0	0
25/05/2009	€ / R 2009/09/14	12.20	Put	Currency Future	781.0000	766.0000	(1.921)	0	0	0
25/05/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,687.0000	1,675.0000	(0.711)	0	0	0
25/05/2009	€ / R 2009/09/14	12.20	Call	Currency Future	419.0000	409.0000	(2.387)	0	0	0
25/05/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,238.0000	1,225.0000	(1.050)	0	0	0
25/05/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,730.0000	1,719.0000	(0.636)	0	0	0
25/05/2009	€ / R 2009/09/14	11.70	Put	Currency Future	460.0000	445.0000	(3.261)	0	0	0
25/05/2009	€ / R 2009/09/14	12.15	Call	Currency Future	434.0000	424.0000	(2.304)	0	0	0
25/05/2009	€ / R 2009/09/14	12.15	Put	Currency Future	746.0000	731.0000	(2.011)	0	0	0
25/05/2009	€ / R 2009/09/14	13.45	Call	Currency Future	119.0000	112.0000	(5.882)	0	0	0
25/05/2009	€ / R 2009/09/14	12.35	Call	Currency Future	370.0000	360.0000	(2.703)	0	0	0
25/05/2009	€ / R 2009/09/14	11.85	Call	Currency Future	538.0000	527.0000	(2.045)	0	0	0
25/05/2009	€ / R 2009/09/14	11.70	Call	Currency Future	599.0000	589.0000	(1.669)	0	0	0
25/05/2009	€ / R 2009/09/14	12.85	Call	Currency Future	227.0000	218.0000	(3.965)	0	0	0
25/05/2009	€ / R 2009/09/14	12.35	Put	Currency Future	881.0000	866.0000	(1.703)	0	0	0
25/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
25/05/2009	€ / R 2009/09/14	13.95	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
25/05/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,316.0000	2,307.0000	(0.389)	0	0	0
25/05/2009	€ / R 2009/09/14	10.90	Call	Currency Future	1,095.0000	1,089.0000	(0.548)	0	0	0
25/05/2009	€ / R 2009/09/14	13.25	Call	Currency Future	148.0000	141.0000	(4.730)	0	0	0
25/05/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,177.0000	2,167.0000	(0.459)	0	0	0
25/05/2009	€ / R 2009/09/14	14.10	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
25/05/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,560.0000	1,548.0000	(0.769)	0	0	0
25/05/2009	€ / R 2009/09/14	10.90	Put	Currency Future	156.0000	145.0000	(7.051)	0	0	0
25/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,644.0000	1,632.0000	(0.730)	0	0	0
25/05/2009	€ / R 2009/09/14	14.00	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
25/05/2009	€ / R 2009/09/14	12.70	Call	Currency Future	264.0000	255.0000	(3.409)	0	0	0
25/05/2009	€ / R 2009/09/14	13.35	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,861.0000	1,850.0000	(0.591)	0	0	0
25/05/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,644.0000	1,632.0000	(0.730)	0	0	0
25/05/2009	€ / R 2009/09/14	12.80	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
25/05/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,200.0000	1,187.0000	(1.083)	0	0	0
25/05/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,223.0000	2,214.0000	(0.405)	0	0	0
25/05/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,126.0000	1,112.0000	(1.243)	0	0	0
25/05/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,032.0000	3,025.0000	(0.231)	0	0	0
25/05/2009	€ / R 2009/09/14	12.90	Call	Currency Future	216.0000	207.0000	(4.167)	0	0	0
25/05/2009	€ / R 2009/09/14	14.30	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
25/05/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,599.0000	2,590.0000	(0.346)	0	0	0
25/05/2009	€ / R 2009/09/14	14.40	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
25/05/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,504.0000	2,495.0000	(0.359)	0	0	0
25/05/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,277.0000	1,264.0000	(1.018)	0	0	0
25/05/2009	€ / R 2009/09/14	13.60	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
25/05/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,436.0000	1,423.0000	(0.905)	0	0	0
25/05/2009	€ / R 2009/09/14	13.10	Call	Currency Future	175.0000	167.0000	(4.571)	0	0	0
25/05/2009	€ / R 2009/09/14	14.20	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
25/05/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,410.0000	2,401.0000	(0.373)	0	0	0
25/05/2009	€ / R 2009/09/14	11.25	Put	Currency Future	257.0000	243.0000	(5.447)	0	0	0
25/05/2009	€ / R 2009/09/14	13.80	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
25/05/2009	€ / R 2009/09/14	14.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/05/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,040.0000	2,030.0000	(0.490)	0	0	0
25/05/2009	€ / R 2009/09/14	11.25	Call	Currency Future	845.0000	837.0000	(0.947)	0	0	0
25/05/2009	€ / R 2009/09/14	11.55	Put	Currency Future	379.0000	364.0000	(3.958)	0	0	0
25/05/2009	€ / R 2009/09/14	11.45	Call	Currency Future	719.0000	709.0000	(1.391)	0	0	0
25/05/2009	€ / R 2009/09/14	11.95	Put	Currency Future	612.0000	596.0000	(2.614)	0	0	0
25/05/2009	€ / R 2009/09/14	11.95	Call	Currency Future	500.0000	490.0000	(2.000)	0	0	0
25/05/2009	€ / R 2009/09/14	11.45	Put	Currency Future	330.0000	316.0000	(4.242)	0	0	0
25/05/2009	€ / R 2009/09/14	11.35	Put	Currency Future	292.0000	278.0000	(4.795)	0	0	0
25/05/2009	€ / R 2009/09/14	11.65	Call	Currency Future	621.0000	610.0000	(1.771)	0	0	0
25/05/2009	€ / R 2009/09/14	11.65	Put	Currency Future	432.0000	417.0000	(3.472)	0	0	0
25/05/2009	€ / R 2009/09/14	11.55	Call	Currency Future	667.0000	657.0000	(1.499)	0	0	0
25/05/2009	€ / R 2009/09/14	12.00	Put	Currency Future	644.0000	629.0000	(2.329)	0	0	0
25/05/2009	€ / R 2009/09/14	12.00	Call	Currency Future	483.0000	472.0000	(2.277)	0	0	0
25/05/2009	€ / R 2009/09/14	11.35	Call	Currency Future	781.0000	771.0000	(1.280)	0	0	0
25/05/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,163.0000	1,149.0000	(1.204)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,906.0000	1,895.0000	(0.577)	0	0	0
25/05/2009	€ / R	2009/09/14	13.65	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
25/05/2009	€ / R	2009/09/14	12.75	Call	Currency Future	251.0000	242.0000	(3.586)	0	0	0
25/05/2009	€ / R	2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/09/14	18.10	Put	Currency Future	6,262.0000	6,257.0000	(0.080)	0	0	0
25/05/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/09/14	7.60	Call	Currency Future	4,239.0000	4,243.0000	0.094	0	0	0
25/05/2009	€ / R	2009/09/14	10.60	Put	Currency Future	96.0000	88.0000	(8.333)	0	0	0
25/05/2009	€ / R	2009/09/14	10.60	Call	Currency Future	1,335.0000	1,331.0000	(0.300)	0	0	0
25/05/2009	€ / R	2009/09/14	9.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/05/2009	€ / R	2009/09/14	15.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
25/05/2009	€ / R	2009/09/14	9.10	Call	Currency Future	2,741.0000	2,746.0000	0.182	0	0	0
25/05/2009	€ / R	2009/09/14	15.10	Put	Currency Future	3,276.0000	3,269.0000	(0.214)	0	0	0
25/05/2009	€ / R	2009/09/14	16.60	Put	Currency Future	4,763.0000	4,758.0000	(0.105)	0	0	0
25/05/2009	€ / R	2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	€ / R	2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,739.0000	5,743.0000	0.070	0	0	0
25/05/2009	€ / R	2009/12/14			Currency Future	12.0092	12.0117	0.021	11.9800	11.9800	2,145
25/05/2009	€ / R	2009/12/14	13.95	Call	Currency Future	300.0000	292.0000	(2.667)	0	0	0
25/05/2009	€ / R	2009/12/14	11.10	Put	Currency Future	295.0000	284.0000	(3.729)	0	0	0
25/05/2009	€ / R	2009/12/14	13.30	Call	Currency Future	399.0000	390.0000	(2.256)	0	0	0
25/05/2009	€ / R	2009/12/14	8.65	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/05/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,371.0000	1,360.0000	(0.802)	0	0	0
25/05/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,608.0000	1,597.0000	(0.684)	0	0	0
25/05/2009	€ / R	2009/12/14	16.10	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
25/05/2009	€ / R	2009/12/14	9.65	Call	Currency Future	2,402.0000	2,401.0000	(0.042)	0	0	0
25/05/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,241.0000	2,230.0000	(0.491)	0	0	0
25/05/2009	€ / R	2009/12/14	16.10	Put	Currency Future	4,199.0000	4,191.0000	(0.191)	0	0	0
25/05/2009	€ / R	2009/12/14	9.65	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
25/05/2009	€ / R	2009/12/14	9.85	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
25/05/2009	€ / R	2009/12/14	12.90	Call	Currency Future	480.0000	471.0000	(1.875)	0	0	0
25/05/2009	€ / R	2009/12/14	14.05	Call	Currency Future	287.0000	279.0000	(2.787)	0	0	0
25/05/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,689.0000	1,678.0000	(0.651)	0	0	0
25/05/2009	€ / R	2009/12/14	15.65	Call	Currency Future	135.0000	129.0000	(4.444)	0	0	0
25/05/2009	€ / R	2009/12/14	12.45	Put	Currency Future	1,037.0000	1,024.0000	(1.254)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R 2009/12/14	13.20	Call	Currency Future	417.0000	409.0000	(1.918)	0	0	0
25/05/2009	€ / R 2009/12/14	8.00	Call	Currency Future	4,020.0000	4,021.0000	0.025	0	0	0
25/05/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,379.0000	3,380.0000	0.030	0	0	0
25/05/2009	€ / R 2009/12/14	14.85	Call	Currency Future	197.0000	191.0000	(3.046)	0	0	0
25/05/2009	€ / R 2009/12/14	15.85	Put	Currency Future	3,964.0000	3,956.0000	(0.202)	0	0	0
25/05/2009	€ / R 2009/12/14	15.90	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
25/05/2009	€ / R 2009/12/14	9.85	Call	Currency Future	2,208.0000	2,207.0000	(0.045)	0	0	0
25/05/2009	€ / R 2009/12/14	12.80	Call	Currency Future	503.0000	494.0000	(1.789)	0	0	0
25/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,153.0000	2,143.0000	(0.464)	0	0	0
25/05/2009	€ / R 2009/12/14	10.10	Put	Currency Future	65.0000	61.0000	(6.154)	0	0	0
25/05/2009	€ / R 2009/12/14	7.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
25/05/2009	€ / R 2009/12/14	8.85	Call	Currency Future	3,184.0000	3,184.0000	-	0	0	0
25/05/2009	€ / R 2009/12/14	13.25	Call	Currency Future	408.0000	399.0000	(2.206)	0	0	0
25/05/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,067.0000	2,056.0000	(0.532)	0	0	0
25/05/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,974.0000	1,972.0000	(0.101)	0	0	0
25/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	381.0000	372.0000	(2.362)	0	0	0
25/05/2009	€ / R 2009/12/14	12.45	Call	Currency Future	596.0000	586.0000	(1.678)	0	0	0
25/05/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,219.0000	1,207.0000	(0.984)	0	0	0
25/05/2009	€ / R 2009/12/14	15.00	Call	Currency Future	185.0000	178.0000	(3.784)	0	0	0
25/05/2009	€ / R 2009/12/14	7.90	Call	Currency Future	4,118.0000	4,119.0000	0.024	0	0	0
25/05/2009	€ / R 2009/12/14	7.85	Call	Currency Future	4,167.0000	4,169.0000	0.048	0	0	0
25/05/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,038.0000	3,029.0000	(0.296)	0	0	0
25/05/2009	€ / R 2009/12/14	12.70	Call	Currency Future	528.0000	518.0000	(1.894)	0	0	0
25/05/2009	€ / R 2009/12/14	11.00	Put	Currency Future	259.0000	248.0000	(4.247)	0	0	0
25/05/2009	€ / R 2009/12/14	7.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/05/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,315.0000	4,317.0000	0.046	0	0	0
25/05/2009	€ / R 2009/12/14	14.60	Call	Currency Future	221.0000	214.0000	(3.167)	0	0	12,295
25/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,327.0000	2,317.0000	(0.430)	0	0	0
25/05/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,175.0000	3,166.0000	(0.283)	0	0	0
25/05/2009	€ / R 2009/12/14	8.85	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/05/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,353.0000	2,353.0000	-	0	0	0
25/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	427.0000	419.0000	(1.874)	0	0	0
25/05/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,106.0000	4,098.0000	(0.195)	0	0	0
25/05/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,364.0000	4,366.0000	0.046	0	0	0
25/05/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,649.0000	1,638.0000	(0.667)	0	0	0
25/05/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,812.0000	2,802.0000	(0.356)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,568.0000	1,557.0000	(0.702)	0	0	0
25/05/2009	€ / R 2009/12/14	16.00	Call	Currency Future	115.0000	109.0000	(5.217)	0	0	0
25/05/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,776.0000	3,768.0000	(0.212)	0	0	0
25/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,002.0000	989.0000	(1.297)	0	0	0
25/05/2009	€ / R 2009/12/14	11.10	Call	Currency Future	1,205.0000	1,195.0000	(0.830)	0	0	0
25/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	611.0000	601.0000	(1.637)	0	0	0
25/05/2009	€ / R 2009/12/14	13.75	Call	Currency Future	326.0000	318.0000	(2.454)	0	0	0
25/05/2009	€ / R 2009/12/14	11.00	Call	Currency Future	1,269.0000	1,260.0000	(0.709)	0	0	0
25/05/2009	€ / R 2009/12/14	8.90	Call	Currency Future	3,135.0000	3,135.0000	-	0	0	0
25/05/2009	€ / R 2009/12/14	15.70	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
25/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	313.0000	305.0000	(2.556)	0	0	0
25/05/2009	€ / R 2009/12/14	10.00	Call	Currency Future	2,063.0000	2,062.0000	(0.048)	0	0	0
25/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,730.0000	1,719.0000	(0.636)	0	0	0
25/05/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,108.0000	1,096.0000	(1.083)	0	0	0
25/05/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,823.0000	3,815.0000	(0.209)	0	0	0
25/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	541.0000	531.0000	(1.848)	0	0	0
25/05/2009	€ / R 2009/12/14	11.95	Put	Currency Future	708.0000	695.0000	(1.836)	0	0	0
25/05/2009	€ / R 2009/12/14	14.15	Call	Currency Future	273.0000	266.0000	(2.564)	0	0	0
25/05/2009	€ / R 2009/12/14	8.10	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	390.0000	381.0000	(2.308)	0	0	0
25/05/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,988.0000	2,989.0000	0.033	0	0	0
25/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,181.0000	1,169.0000	(1.016)	0	0	0
25/05/2009	€ / R 2009/12/14	12.05	Call	Currency Future	728.0000	718.0000	(1.374)	0	0	0
25/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,489.0000	1,477.0000	(0.806)	0	0	0
25/05/2009	€ / R 2009/12/14	10.00	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
25/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,982.0000	1,971.0000	(0.555)	0	0	0
25/05/2009	€ / R 2009/12/14	12.55	Call	Currency Future	567.0000	558.0000	(1.587)	0	0	0
25/05/2009	€ / R 2009/12/14	15.85	Call	Currency Future	123.0000	117.0000	(4.878)	0	0	0
25/05/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,152.0000	4,144.0000	(0.193)	0	0	0
25/05/2009	€ / R 2009/12/14	12.05	Put	Currency Future	769.0000	756.0000	(1.691)	0	0	0
25/05/2009	€ / R 2009/12/14	14.25	Call	Currency Future	261.0000	253.0000	(3.065)	0	0	0
25/05/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,921.0000	3,922.0000	0.026	0	0	0
25/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	341.0000	333.0000	(2.346)	0	0	0
25/05/2009	€ / R 2009/12/14	7.70	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/05/2009	€ / R 2009/12/14	16.05	Call	Currency Future	111.0000	106.0000	(4.505)	0	0	0
25/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	306.0000	298.0000	(2.614)	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
25/05/2009	€ / R 2009/12/14	9.00	Call	Currency Future	3,037.0000	3,038.0000	0.033	0	0	0
25/05/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,730.0000	1,719.0000	(0.636)	0	0	0
25/05/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,084.0000	3,075.0000	(0.292)	0	0	0
25/05/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,221.0000	3,212.0000	(0.279)	0	0	0
25/05/2009	€ / R 2009/12/14	11.95	Call	Currency Future	767.0000	757.0000	(1.304)	0	0	0
25/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,110.0000	2,100.0000	(0.474)	0	0	0
25/05/2009	€ / R 2009/12/14	8.00	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
25/05/2009	€ / R 2009/12/14	13.35	Call	Currency Future	390.0000	381.0000	(2.308)	0	0	0
25/05/2009	€ / R 2009/12/14	14.90	Call	Currency Future	193.0000	186.0000	(3.627)	0	0	0
25/05/2009	€ / R 2009/12/14	14.70	Call	Currency Future	211.0000	204.0000	(3.318)	0	0	0
25/05/2009	€ / R 2009/12/14	15.05	Call	Currency Future	180.0000	174.0000	(3.333)	0	0	0
25/05/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,197.0000	2,186.0000	(0.501)	0	0	0
25/05/2009	€ / R 2009/12/14	9.00	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,772.0000	1,761.0000	(0.621)	0	0	0
25/05/2009	€ / R 2009/12/14	10.90	Put	Currency Future	229.0000	218.0000	(4.803)	0	0	0
25/05/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,373.0000	1,366.0000	(0.510)	0	0	0
25/05/2009	€ / R 2009/12/14	8.70	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
25/05/2009	€ / R 2009/12/14	10.05	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/05/2009	€ / R 2009/12/14	12.10	Call	Currency Future	710.0000	699.0000	(1.549)	0	0	0
25/05/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,772.0000	1,761.0000	(0.621)	0	0	0
25/05/2009	€ / R 2009/12/14	8.90	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
25/05/2009	€ / R 2009/12/14	8.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/05/2009	€ / R 2009/12/14	12.50	Call	Currency Future	581.0000	572.0000	(1.549)	0	0	0
25/05/2009	€ / R 2009/12/14	12.10	Put	Currency Future	801.0000	788.0000	(1.623)	0	0	0
25/05/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,689.0000	1,678.0000	(0.651)	0	0	0
25/05/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,011.0000	4,003.0000	(0.199)	0	0	0
25/05/2009	€ / R 2009/12/14	9.70	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
25/05/2009	€ / R 2009/12/14	9.05	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
25/05/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,857.0000	2,847.0000	(0.350)	0	0	0
25/05/2009	€ / R 2009/12/14	12.75	Call	Currency Future	515.0000	506.0000	(1.748)	0	0	0
25/05/2009	€ / R 2009/12/14	13.30	Call	Currency Future	399.0000	390.0000	(2.256)	0	0	0
25/05/2009	€ / R 2009/12/14	9.90	Call	Currency Future	2,159.0000	2,158.0000	(0.046)	0	0	0
25/05/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,483.0000	1,477.0000	(0.405)	0	0	0
25/05/2009	€ / R 2009/12/14	10.05	Call	Currency Future	2,018.0000	2,017.0000	(0.050)	0	0	0
25/05/2009	€ / R 2009/12/14	13.40	Call	Currency Future	381.0000	372.0000	(2.362)	0	0	0
25/05/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,338.0000	1,330.0000	(0.598)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R 2009/12/14	10.70	Put	Currency Future	174.0000	165.0000	(5.172)	0	0	0
25/05/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,970.0000	3,972.0000	0.050	0	0	0
25/05/2009	€ / R 2009/12/14	14.65	Call	Currency Future	216.0000	209.0000	(3.241)	0	0	0
25/05/2009	€ / R 2009/12/14	14.00	Call	Currency Future	294.0000	286.0000	(2.721)	0	0	0
25/05/2009	€ / R 2009/12/14	9.90	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
25/05/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,236.0000	1,227.0000	(0.728)	0	0	0
25/05/2009	€ / R 2009/12/14	14.70	Put	Currency Future	2,902.0000	2,893.0000	(0.310)	0	0	0
25/05/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,174.0000	1,164.0000	(0.852)	0	0	0
25/05/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,284.0000	2,274.0000	(0.438)	0	0	0
25/05/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,792.0000	2,792.0000	-	0	0	0
25/05/2009	€ / R 2009/12/14	7.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/05/2009	€ / R 2009/12/14	18.55	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/05/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,330.0000	3,331.0000	0.030	0	0	0
25/05/2009	€ / R 2009/12/14	10.65	Put	Currency Future	162.0000	154.0000	(4.938)	0	0	0
25/05/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,449.0000	1,438.0000	(0.759)	0	0	0
25/05/2009	€ / R 2009/12/14	12.25	Put	Currency Future	899.0000	886.0000	(1.446)	0	0	0
25/05/2009	€ / R 2009/12/14	11.15	Put	Currency Future	314.0000	302.0000	(3.822)	0	0	0
25/05/2009	€ / R 2009/12/14	13.00	Call	Currency Future	459.0000	450.0000	(1.961)	0	0	0
25/05/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,501.0000	2,491.0000	(0.400)	0	0	0
25/05/2009	€ / R 2009/12/14	9.25	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
25/05/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,982.0000	1,971.0000	(0.555)	0	0	0
25/05/2009	€ / R 2009/12/14	12.25	Call	Currency Future	658.0000	648.0000	(1.520)	0	0	0
25/05/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,294.0000	1,282.0000	(0.927)	0	0	0
25/05/2009	€ / R 2009/12/14	13.65	Call	Currency Future	341.0000	333.0000	(2.346)	0	0	0
25/05/2009	€ / R 2009/12/14	11.70	Put	Currency Future	568.0000	555.0000	(2.289)	0	0	0
25/05/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,568.0000	1,557.0000	(0.702)	0	0	0
25/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	675.0000	665.0000	(1.481)	0	0	12,295
25/05/2009	€ / R 2009/12/14	12.40	Call	Currency Future	611.0000	601.0000	(1.637)	0	0	0
25/05/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,256.0000	1,244.0000	(0.955)	0	0	0
25/05/2009	€ / R 2009/12/14	11.70	Call	Currency Future	877.0000	866.0000	(1.254)	0	0	0
25/05/2009	€ / R 2009/12/14	13.15	Call	Currency Future	427.0000	419.0000	(1.874)	0	0	0
25/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	866.0000	853.0000	(1.501)	0	0	0
25/05/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,563.0000	6,559.0000	(0.061)	0	0	0
25/05/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,002.0000	989.0000	(1.297)	0	0	0
25/05/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,414.0000	2,404.0000	(0.414)	0	0	0
25/05/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,499.0000	2,499.0000	-	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
25/05/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,560.0000	1,554.0000	(0.385)	0	0	0
25/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	554.0000	544.0000	(1.805)	0	0	0
25/05/2009	€ / R 2009/12/14	11.05	Put	Currency Future	277.0000	266.0000	(3.971)	0	0	0
25/05/2009	€ / R 2009/12/14	9.10	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/05/2009	€ / R 2009/12/14	12.85	Call	Currency Future	492.0000	483.0000	(1.829)	0	0	0
25/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	448.0000	439.0000	(2.009)	0	0	0
25/05/2009	€ / R 2009/12/14	13.85	Call	Currency Future	313.0000	305.0000	(2.556)	0	0	0
25/05/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,100.0000	5,094.0000	(0.118)	0	0	0
25/05/2009	€ / R 2009/12/14	18.10	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/05/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,332.0000	1,321.0000	(0.826)	0	0	0
25/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	319.0000	311.0000	(2.508)	0	0	0
25/05/2009	€ / R 2009/12/14	9.55	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
25/05/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,521.0000	1,516.0000	(0.329)	0	0	0
25/05/2009	€ / R 2009/12/14	17.05	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
25/05/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,489.0000	1,477.0000	(0.806)	0	0	0
25/05/2009	€ / R 2009/12/14	10.85	Put	Currency Future	214.0000	204.0000	(4.673)	0	0	0
25/05/2009	€ / R 2009/12/14	15.55	Call	Currency Future	142.0000	136.0000	(4.225)	0	0	0
25/05/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,939.0000	2,940.0000	0.034	0	0	0
25/05/2009	€ / R 2009/12/14	13.05	Call	Currency Future	448.0000	439.0000	(2.009)	0	0	0
25/05/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,682.0000	3,674.0000	(0.217)	0	0	0
25/05/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,670.0000	4,663.0000	(0.150)	0	0	0
25/05/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,072.0000	1,060.0000	(1.119)	0	0	0
25/05/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,446.0000	1,439.0000	(0.484)	0	0	0
25/05/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,267.0000	3,258.0000	(0.275)	0	0	0
25/05/2009	€ / R 2009/12/14	12.60	Call	Currency Future	554.0000	544.0000	(1.805)	0	0	0
25/05/2009	€ / R 2009/12/14	15.25	Call	Currency Future	163.0000	157.0000	(3.681)	0	0	0
25/05/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,153.0000	2,143.0000	(0.464)	0	0	0
25/05/2009	€ / R 2009/12/14	16.60	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
25/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,145.0000	1,132.0000	(1.135)	0	0	0
25/05/2009	€ / R 2009/12/14	12.00	Put	Currency Future	738.0000	725.0000	(1.762)	0	0	0
25/05/2009	€ / R 2009/12/14	10.60	Put	Currency Future	151.0000	143.0000	(5.298)	0	0	0
25/05/2009	€ / R 2009/12/14	15.10	Call	Currency Future	176.0000	169.0000	(3.977)	0	0	0
25/05/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,121.0000	6,116.0000	(0.082)	0	0	0
25/05/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,813.0000	1,802.0000	(0.607)	0	0	0
25/05/2009	€ / R 2009/12/14	12.20	Call	Currency Future	675.0000	665.0000	(1.481)	0	0	0
25/05/2009	€ / R 2009/12/14	12.00	Call	Currency Future	747.0000	736.0000	(1.473)	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
25/05/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,181.0000	1,169.0000	(1.016)	0	0	0
25/05/2009	€ / R 2009/12/14	11.45	Put	Currency Future	443.0000	430.0000	(2.935)	0	0	0
25/05/2009	€ / R 2009/12/14	12.65	Call	Currency Future	541.0000	531.0000	(1.848)	0	0	0
25/05/2009	€ / R 2009/12/14	14.75	Call	Currency Future	207.0000	200.0000	(3.382)	0	0	0
25/05/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,947.0000	2,938.0000	(0.305)	0	0	0
25/05/2009	€ / R 2009/12/14	12.20	Put	Currency Future	866.0000	853.0000	(1.501)	0	0	0
25/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	356.0000	348.0000	(2.247)	0	0	0
25/05/2009	€ / R 2009/12/14	11.85	Call	Currency Future	809.0000	799.0000	(1.236)	0	0	0
25/05/2009	€ / R 2009/12/14	10.75	Put	Currency Future	187.0000	178.0000	(4.813)	0	0	0
25/05/2009	€ / R 2009/12/14	11.85	Put	Currency Future	650.0000	637.0000	(2.000)	0	0	0
25/05/2009	€ / R 2009/12/14	11.45	Call	Currency Future	1,002.0000	992.0000	(0.998)	0	0	0
25/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,897.0000	1,886.0000	(0.580)	0	0	0
25/05/2009	€ / R 2009/12/14	12.35	Put	Currency Future	967.0000	954.0000	(1.344)	0	0	0
25/05/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,303.0000	1,295.0000	(0.614)	0	0	0
25/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,939.0000	1,928.0000	(0.567)	0	0	0
25/05/2009	€ / R 2009/12/14	10.95	Put	Currency Future	244.0000	233.0000	(4.508)	0	0	0
25/05/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,404.0000	3,396.0000	(0.235)	0	0	0
25/05/2009	€ / R 2009/12/14	11.90	Call	Currency Future	788.0000	777.0000	(1.396)	0	0	0
25/05/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,145.0000	1,132.0000	(1.135)	0	0	0
25/05/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,679.0000	1,674.0000	(0.298)	0	0	0
25/05/2009	€ / R 2009/12/14	16.75	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
25/05/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,024.0000	2,014.0000	(0.494)	0	0	0
25/05/2009	€ / R 2009/12/14	12.30	Call	Currency Future	642.0000	632.0000	(1.558)	0	0	0
25/05/2009	€ / R 2009/12/14	10.45	Put	Currency Future	120.0000	113.0000	(5.833)	0	0	0
25/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	348.0000	340.0000	(2.299)	0	0	0
25/05/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,813.0000	4,806.0000	(0.145)	0	0	0
25/05/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,268.0000	6,263.0000	(0.080)	0	0	0
25/05/2009	€ / R 2009/12/14	12.35	Call	Currency Future	626.0000	616.0000	(1.597)	0	0	0
25/05/2009	€ / R 2009/12/14	18.25	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
25/05/2009	€ / R 2009/12/14	11.90	Put	Currency Future	679.0000	666.0000	(1.915)	0	0	0
25/05/2009	€ / R 2009/12/14	12.30	Put	Currency Future	933.0000	920.0000	(1.393)	0	0	0
25/05/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,897.0000	1,886.0000	(0.580)	0	0	0
25/05/2009	€ / R 2009/12/14	13.45	Call	Currency Future	372.0000	364.0000	(2.151)	0	0	0
25/05/2009	€ / R 2009/12/14	13.55	Call	Currency Future	356.0000	348.0000	(2.247)	0	0	0
25/05/2009	€ / R 2009/12/14	13.50	Call	Currency Future	364.0000	356.0000	(2.198)	0	0	0
25/05/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,855.0000	1,844.0000	(0.593)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R 2009/12/14	13.70	Call	Currency Future	333.0000	325.0000	(2.402)	0	0	0
25/05/2009	€ / R 2009/12/14	11.75	Put	Currency Future	595.0000	582.0000	(2.185)	0	0	0
25/05/2009	€ / R 2009/12/14	8.80	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
25/05/2009	€ / R 2009/12/14	8.80	Call	Currency Future	3,232.0000	3,233.0000	0.031	0	0	0
25/05/2009	€ / R 2009/12/14	10.80	Put	Currency Future	200.0000	191.0000	(4.500)	0	0	0
25/05/2009	€ / R 2009/12/14	14.80	Call	Currency Future	202.0000	195.0000	(3.465)	0	0	0
25/05/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,409.0000	1,402.0000	(0.497)	0	0	0
25/05/2009	€ / R 2009/12/14	9.80	Call	Currency Future	2,256.0000	2,255.0000	(0.044)	0	0	0
25/05/2009	€ / R 2009/12/14	9.80	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
25/05/2009	€ / R 2009/12/14	14.80	Put	Currency Future	2,993.0000	2,983.0000	(0.334)	0	0	0
25/05/2009	€ / R 2009/12/14	11.65	Call	Currency Future	901.0000	890.0000	(1.221)	0	0	0
25/05/2009	€ / R 2009/12/14	15.80	Put	Currency Future	3,917.0000	3,909.0000	(0.204)	0	0	0
25/05/2009	€ / R 2009/12/14	15.80	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
25/05/2009	€ / R 2009/12/14	11.65	Put	Currency Future	542.0000	528.0000	(2.583)	0	0	0
25/05/2009	€ / R 2009/12/14	7.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/05/2009	€ / R 2009/12/14	12.15	Put	Currency Future	833.0000	820.0000	(1.561)	0	0	0
25/05/2009	€ / R 2009/12/14	7.80	Call	Currency Future	4,216.0000	4,218.0000	0.047	0	0	0
25/05/2009	€ / R 2009/12/14	11.75	Call	Currency Future	854.0000	843.0000	(1.288)	0	0	0
25/05/2009	€ / R 2009/12/14	12.15	Call	Currency Future	692.0000	682.0000	(1.445)	0	0	0
25/05/2009	€ / R 2009/12/14	11.80	Call	Currency Future	831.0000	821.0000	(1.203)	0	0	0
25/05/2009	€ / R 2009/12/14	11.55	Put	Currency Future	491.0000	478.0000	(2.648)	0	0	0
25/05/2009	€ / R 2009/12/14	11.80	Put	Currency Future	622.0000	609.0000	(2.090)	0	0	0
25/05/2009	€ / R 2009/12/14	11.55	Call	Currency Future	950.0000	940.0000	(1.053)	0	0	0
25/05/2009	€ / R 2009/12/14	13.60	Call	Currency Future	348.0000	340.0000	(2.299)	0	0	0
25/05/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,939.0000	1,928.0000	(0.567)	0	0	0
25/05/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,327.0000	2,317.0000	(0.430)	0	0	0
25/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,528.0000	1,517.0000	(0.720)	0	0	0
25/05/2009	€ / R 2009/12/14	13.90	Call	Currency Future	306.0000	298.0000	(2.614)	0	0	0
25/05/2009	€ / R 2009/12/14	12.95	Call	Currency Future	469.0000	460.0000	(1.919)	0	0	0
25/05/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,410.0000	1,399.0000	(0.780)	0	0	0
25/05/2009	€ / R 2009/12/14	13.10	Call	Currency Future	437.0000	429.0000	(1.831)	0	0	0
25/05/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,371.0000	1,360.0000	(0.802)	0	0	0
25/05/2009	€ / R 2009/12/14	12.90	Call	Currency Future	480.0000	471.0000	(1.875)	0	0	0
25/05/2009	€ / R 2009/12/14	13.80	Call	Currency Future	319.0000	311.0000	(2.508)	0	0	0
25/05/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,110.0000	2,100.0000	(0.474)	0	0	0
25/05/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,528.0000	1,517.0000	(0.720)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R	2009/12/14	13.10	Call	Currency Future	437.0000	429.0000	(1.831)	0	0	0
25/05/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,197.0000	2,186.0000	(0.501)	0	0	0
25/05/2009	€ / R	2009/12/14	14.10	Call	Currency Future	280.0000	272.0000	(2.857)	0	0	0
25/05/2009	€ / R	2009/12/14	14.10	Put	Currency Future	2,371.0000	2,360.0000	(0.464)	0	0	0
25/05/2009	€ / R	2009/12/14	14.05	Call	Currency Future	287.0000	279.0000	(2.787)	0	0	0
25/05/2009	€ / R	2010/03/15			Currency Future	12.1808	12.1829	0.017	0.0000	0.0000	33
25/05/2009	€ / R	2010/03/15	9.20	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
25/05/2009	€ / R	2010/03/15	9.05	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
25/05/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,282.0000	4,276.0000	(0.140)	0	0	0
25/05/2009	€ / R	2010/03/15	8.20	Call	Currency Future	4,004.0000	4,005.0000	0.025	0	0	0
25/05/2009	€ / R	2010/03/15	9.05	Call	Currency Future	3,168.0000	3,168.0000	-	0	0	0
25/05/2009	€ / R	2010/03/15	13.25	Put	Currency Future	1,671.0000	1,664.0000	(0.419)	0	0	0
25/05/2009	€ / R	2010/03/15	10.05	Call	Currency Future	2,237.0000	2,235.0000	(0.089)	0	0	0
25/05/2009	€ / R	2010/03/15	16.25	Call	Currency Future	213.0000	209.0000	(1.878)	0	0	0
25/05/2009	€ / R	2010/03/15	8.20	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
25/05/2009	€ / R	2010/03/15	8.05	Call	Currency Future	4,149.0000	4,150.0000	0.024	0	0	0
25/05/2009	€ / R	2010/03/15	14.25	Call	Currency Future	428.0000	423.0000	(1.168)	0	0	0
25/05/2009	€ / R	2010/03/15	12.20	Call	Currency Future	904.0000	898.0000	(0.664)	0	0	0
25/05/2009	€ / R	2010/03/15	9.20	Call	Currency Future	3,021.0000	3,021.0000	-	0	0	0
25/05/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,371.0000	3,364.0000	(0.208)	0	0	0
25/05/2009	€ / R	2010/03/15	10.05	Put	Currency Future	106.0000	102.0000	(3.774)	0	0	0
25/05/2009	€ / R	2010/03/15	8.25	Call	Currency Future	3,955.0000	3,955.0000	-	0	0	0
25/05/2009	€ / R	2010/03/15	8.05	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/05/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,974.0000	2,974.0000	-	0	0	0
25/05/2009	€ / R	2010/03/15	12.20	Put	Currency Future	923.0000	915.0000	(0.867)	0	0	0
25/05/2009	€ / R	2010/03/15	10.20	Call	Currency Future	2,105.0000	2,102.0000	(0.143)	0	0	0
25/05/2009	€ / R	2010/03/15	11.05	Call	Currency Future	1,470.0000	1,465.0000	(0.340)	0	0	0
25/05/2009	€ / R	2010/03/15	9.25	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
25/05/2009	€ / R	2010/03/15	15.05	Call	Currency Future	323.0000	318.0000	(1.548)	0	0	0
25/05/2009	€ / R	2010/03/15	10.25	Call	Currency Future	2,064.0000	2,061.0000	(0.145)	0	0	0
25/05/2009	€ / R	2010/03/15	13.05	Call	Currency Future	648.0000	643.0000	(0.772)	0	0	0
25/05/2009	€ / R	2010/03/15	10.25	Put	Currency Future	133.0000	128.0000	(3.759)	0	0	0
25/05/2009	€ / R	2010/03/15	16.05	Put	Currency Future	4,098.0000	4,092.0000	(0.146)	0	0	0
25/05/2009	€ / R	2010/03/15	11.25	Call	Currency Future	1,344.0000	1,339.0000	(0.372)	0	0	0
25/05/2009	€ / R	2010/03/15	10.20	Put	Currency Future	124.0000	119.0000	(4.032)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	€ / R 2010/03/15	16.05	Call	Currency Future	229.0000	225.0000	(1.747)	0	0	0
25/05/2009	€ / R 2010/03/15	8.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
25/05/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,455.0000	2,448.0000	(0.285)	0	0	0
25/05/2009	€ / R 2010/03/15	11.05	Put	Currency Future	339.0000	332.0000	(2.065)	0	0	0
25/05/2009	€ / R 2010/03/15	13.25	Call	Currency Future	602.0000	597.0000	(0.831)	0	0	0
25/05/2009	€ / R 2010/03/15	11.20	Put	Currency Future	392.0000	385.0000	(1.786)	0	0	0
25/05/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,192.0000	3,185.0000	(0.219)	0	0	0
25/05/2009	€ / R 2010/03/15	11.25	Put	Currency Future	414.0000	406.0000	(1.932)	0	0	0
25/05/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,437.0000	1,432.0000	(0.348)	0	0	0
25/05/2009	€ / R 2010/03/15	14.05	Call	Currency Future	457.0000	452.0000	(1.094)	0	0	0
25/05/2009	€ / R 2010/03/15	15.25	Call	Currency Future	301.0000	297.0000	(1.329)	0	0	0
25/05/2009	€ / R 2010/03/15	12.25	Put	Currency Future	955.0000	947.0000	(0.838)	0	0	0
25/05/2009	€ / R 2010/03/15	11.10	Put	Currency Future	356.0000	349.0000	(1.966)	0	0	0
25/05/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,517.0000	1,510.0000	(0.461)	0	0	0
25/05/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,497.0000	2,490.0000	(0.280)	0	0	0
25/05/2009	€ / R 2010/03/15	13.10	Call	Currency Future	636.0000	631.0000	(0.786)	0	0	0
25/05/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,326.0000	2,319.0000	(0.301)	0	0	0
25/05/2009	€ / R 2010/03/15	10.10	Put	Currency Future	112.0000	108.0000	(3.571)	0	0	0
25/05/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,555.0000	1,548.0000	(0.450)	0	0	0
25/05/2009	€ / R 2010/03/15	12.25	Call	Currency Future	886.0000	880.0000	(0.677)	0	0	0
25/05/2009	€ / R 2010/03/15	10.10	Call	Currency Future	2,193.0000	2,190.0000	(0.137)	0	0	0
25/05/2009	€ / R 2010/03/15	9.10	Call	Currency Future	3,119.0000	3,119.0000	-	0	0	0
25/05/2009	€ / R 2010/03/15	8.10	Call	Currency Future	4,100.0000	4,101.0000	0.024	0	0	0
25/05/2009	€ / R 2010/03/15	8.10	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
25/05/2009	€ / R 2010/03/15	9.10	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
25/05/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,373.0000	1,367.0000	(0.437)	0	0	0
25/05/2009	€ / R 2010/03/15	14.10	Call	Currency Future	450.0000	445.0000	(1.111)	0	0	0
25/05/2009	€ / R 2010/03/15	15.10	Call	Currency Future	317.0000	313.0000	(1.262)	0	0	0
25/05/2009	€ / R 2010/03/15	14.20	Call	Currency Future	436.0000	431.0000	(1.147)	0	0	0
25/05/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,632.0000	1,625.0000	(0.429)	0	0	0
25/05/2009	€ / R 2010/03/15	13.20	Call	Currency Future	613.0000	608.0000	(0.816)	0	0	0
25/05/2009	€ / R 2010/03/15	15.20	Call	Currency Future	307.0000	302.0000	(1.629)	0	0	0
25/05/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,369.0000	2,362.0000	(0.295)	0	0	0
25/05/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,326.0000	3,319.0000	(0.210)	0	0	0
25/05/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,237.0000	4,231.0000	(0.142)	0	0	0
25/05/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,236.0000	3,230.0000	(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
25/05/2009	€ / R	2010/03/15	16.10	Call	Currency Future	225.0000	221.0000	(1.778)	0	0	0
25/05/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,144.0000	4,138.0000	(0.145)	0	0	0
25/05/2009	€ / R	2010/03/15	16.20	Call	Currency Future	218.0000	214.0000	(1.835)	0	0	0
25/05/2009	€ / R	2010/03/15	12.05	Put	Currency Future	831.0000	822.0000	(1.083)	0	0	0
25/05/2009	€ / R	2010/03/15	12.05	Call	Currency Future	961.0000	955.0000	(0.624)	0	0	0
25/05/2009	€ / R	2010/03/15	12.10	Put	Currency Future	861.0000	853.0000	(0.929)	0	0	0
25/05/2009	€ / R	2010/03/15	12.10	Call	Currency Future	942.0000	936.0000	(0.637)	0	0	0
25/05/2009	AL13	2009/08/06			Index Future	246.8820	246.8870	0.002	0.0000	0.0000	7
25/05/2009	ALBI	2009/08/06			Index Future	294.7530	294.5100	(0.082)	0.0000	0.0000	549
25/05/2009	ALBI	2009/11/05			Index Future	300.1930	299.9480	(0.082)	0.0000	0.0000	0
25/05/2009	CRD1	2009/08/06			Index Future	125.8110	125.7940	(0.014)	0.0000	0.0000	2
25/05/2009	CRD1	2009/11/05			Index Future	128.1440	128.1280	(0.012)	0.0000	0.0000	0
25/05/2009	GOVI	2009/08/06			jGovi	296.5165	296.2840	(0.078)	0.0000	0.0000	164
25/05/2009	GOVI	2009/11/05			jGovi	301.9540	301.7190	(0.078)	0.0000	0.0000	0
25/05/2009	ILBI	2009/08/06			Index Future	355.4150	355.4150	-	0.0000	0.0000	2
25/05/2009	ILBI	2009/11/05			Index Future	362.2990	362.2990	-	0.0000	0.0000	0
25/05/2009	J153	2010/08/31			jSwap	7.6590	7.6640	0.065	0.0000	0.0000	0
25/05/2009	J157	2015/09/15			jSwap	8.7050	8.7250	0.230	0.0000	0.0000	0
25/05/2009	J186	2026/12/21			jSwap	8.3590	8.3720	0.156	0.0000	0.0000	0
25/05/2009	J201	2014/12/22			jSwap	8.7480	8.7670	0.217	0.0000	0.0000	0
25/05/2009	J203	2017/09/15			jSwap	8.8190	8.8290	0.113	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
25/05/2009	J204	2018/12/21			jSwap	8.8950	8.9060	0.124	0.0000	0.0000	0
25/05/2009	J207	2020/01/15			jSwap	8.8560	8.8720	0.181	0.0000	0.0000	0
25/05/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
25/05/2009	JFRA	2009/08/06			jFra	6.8950	6.9270	0.464	0.0000	0.0000	0
25/05/2009	JFRA	2009/11/05			jFra	6.7230	6.7300	0.104	0.0000	0.0000	0
25/05/2009	JN02	2009/08/06			jNote	7.5080	7.5170	0.120	0.0000	0.0000	0
25/05/2009	JN05	2009/08/06			jNote	8.4470	8.4690	0.260	0.0000	0.0000	0
25/05/2009	JN10	2009/08/06			jNote	8.6930	8.7090	0.184	0.0000	0.0000	0
25/05/2009	JROD	2009/05/29			jRod	9.2300	9.2320	0.022	0.0000	0.0000	0
25/05/2009	JROD	2009/06/30			jRod	8.5000	8.5050	0.059	0.0000	0.0000	0
25/05/2009	JROD	2009/07/31			jRod	7.9910	7.9850	(0.075)	0.0000	0.0000	0
25/05/2009	JROD	2009/08/31			jRod	8.4770	8.4640	(0.153)	0.0000	0.0000	0
25/05/2009	JROD	2009/09/30			jRod	8.0440	8.0170	(0.336)	0.0000	0.0000	0
25/05/2009	JROD	2009/10/30			jRod	7.7720	7.7310	(0.528)	0.0000	0.0000	0
25/05/2009	JROD	2009/11/30			jRod	8.1890	8.1540	(0.427)	0.0000	0.0000	0
25/05/2009	JROD	2009/12/31			jRod	7.9190	7.8770	(0.530)	0.0000	0.0000	0
25/05/2009	OTH1	2009/08/06			Index Future	284.8260	284.5250	(0.106)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	OTH1	2009/11/05			Index Future	290.1090	289.8040	(0.105)	0.0000	0.0000	0
25/05/2009	R153	2009/08/06			Bond Future	6.0590	6.0880	0.479	0.0000	0.0000	0
25/05/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
25/05/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,051.0000	4,021.0000	(0.741)	0	0	0
25/05/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
25/05/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,803.0000	3,772.0000	(0.815)	0	0	0
25/05/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
25/05/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	37.0000	36.0000	(2.703)	0	0	0
25/05/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,258.0000	1,257.0000	(0.079)	0	0	0
25/05/2009	R157	2009/08/06			Bond Future	8.1490	8.1700	0.258	0.0000	0.0000	9,818
25/05/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	339.0000	331.0000	(2.360)	0	0	0
25/05/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	6,181.0000	6,058.0000	(1.990)	0	0	0
25/05/2009	R157	2009/11/05			Bond Future	8.1840	8.2060	0.269	0.0000	0.0000	0
25/05/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	1,417.0000	1,358.0000	(4.164)	0	0	0
25/05/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,086.0000	5,143.0000	1.121	0	0	0
25/05/2009	R157	2010/02/04			Bond Future	8.2310	8.2540	0.279	0.0000	0.0000	0
25/05/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	2,351.0000	2,286.0000	(2.765)	0	0	0
25/05/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,811.0000	4,861.0000	1.039	0	0	0
25/05/2009	R186	2009/08/06			Bond Future	8.7020	8.7220	0.230	0.0000	0.0000	12,597
25/05/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,365.0000	13,510.0000	1.085	0	0	0
25/05/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	457.0000	404.0000	(11.597)	0	0	35
25/05/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	5,503.0000	5,304.0000	(3.616)	0	0	0
25/05/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	2,602.0000	2,601.0000	(0.038)	0	0	0
25/05/2009	R186	2009/11/05			Bond Future	8.7260	8.7460	0.229	0.0000	0.0000	0
25/05/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,540.0000	14,661.0000	0.832	0	0	0
25/05/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	5,832.0000	5,677.0000	(2.658)	0	0	0
25/05/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	1,500.0000	1,425.0000	(5.000)	0	0	5,000
25/05/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	5,596.0000	5,638.0000	0.751	0	0	240
25/05/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	2,084.0000	1,992.0000	(4.415)	0	0	240

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	7,142.0000	6,974.0000	(2.352)	0	0	0
25/05/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	4,497.0000	4,526.0000	0.645	0	0	5,000
25/05/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,294.0000	12,399.0000	0.854	0	0	0
25/05/2009	R186	2010/02/04			Bond Future	8.7530	8.7750	0.251	0.0000	0.0000	0
25/05/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	4,850.0000	4,722.0000	(2.639)	0	0	0
25/05/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	9,895.0000	9,980.0000	0.859	0	0	0
25/05/2009	R201	2009/08/06			Bond Future	8.2520	8.2730	0.254	0.0000	0.0000	2
25/05/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	4,542.0000	4,445.0000	(2.136)	0	0	0
25/05/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	342.0000	336.0000	(1.754)	0	0	0
25/05/2009	R201	2009/11/05			Bond Future	8.2750	8.2970	0.266	0.0000	0.0000	0
25/05/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	1,034.0000	990.0000	(4.255)	0	0	0
25/05/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,316.0000	4,363.0000	1.089	0	0	0
25/05/2009	R201	2010/02/04			Bond Future	8.3060	8.3290	0.277	0.0000	0.0000	0
25/05/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	1,421.0000	1,377.0000	(3.096)	0	0	0
25/05/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,691.0000	4,739.0000	1.023	0	0	0
25/05/2009	R203	2009/08/06			Bond Future	8.6020	8.6330	0.360	0.0000	0.0000	0
25/05/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	890.0000	899.0000	1.011	0	0	0
25/05/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	4,479.0000	4,312.0000	(3.729)	0	0	0
25/05/2009	R203	2009/11/05			Bond Future	8.6350	8.6670	0.371	0.0000	0.0000	0
25/05/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,513.0000	7,631.0000	1.571	0	0	0
25/05/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	962.0000	902.0000	(6.237)	0	0	0
25/05/2009	R203	2010/02/04			Bond Future	8.6760	8.7100	0.392	0.0000	0.0000	0
25/05/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,357.0000	5,443.0000	1.605	0	0	0
25/05/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	2,744.0000	2,647.0000	(3.535)	0	0	0
25/05/2009	R204	2009/08/06			Bond Future	8.6130	8.6440	0.360	0.0000	0.0000	488
25/05/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	4,821.0000	4,639.0000	(3.775)	0	0	0
25/05/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	988.0000	997.0000	0.911	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	R204	2009/11/05			Bond Future	8.6410	8.6730	0.370	0.0000	0.0000	0
25/05/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,292.0000	8,421.0000	1.556	0	0	0
25/05/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,046.0000	981.0000	(6.214)	0	0	0
25/05/2009	R204	2010/02/04			Bond Future	8.6760	8.7090	0.380	0.0000	0.0000	0
25/05/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,900.0000	5,991.0000	1.542	0	0	0
25/05/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	3,021.0000	2,916.0000	(3.476)	0	0	0
25/05/2009	R206	2009/08/06			Bond Future	8.2540	8.2750	0.254	0.0000	0.0000	1,214
25/05/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	284.0000	279.0000	(1.761)	0	0	0
25/05/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	3,775.0000	3,695.0000	(2.119)	0	0	0
25/05/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	131.0000	114.0000	(12.977)	0	0	300
25/05/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,754.0000	4,813.0000	1.241	0	0	0
25/05/2009	R206	2009/11/05			Bond Future	8.2770	8.3000	0.278	0.0000	0.0000	0
25/05/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	847.0000	810.0000	(4.368)	0	0	0
25/05/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,548.0000	3,589.0000	1.156	0	0	0
25/05/2009	R206	2010/02/04			Bond Future	8.3120	8.3350	0.277	0.0000	0.0000	0
25/05/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,827.0000	3,866.0000	1.019	0	0	0
25/05/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	1,150.0000	1,114.0000	(3.130)	0	0	0
25/05/2009	R207	2009/08/06			Bond Future	8.7360	8.7570	0.240	0.0000	0.0000	0
25/05/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	4,396.0000	4,259.0000	(3.116)	0	0	0
25/05/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1,232.0000	1,227.0000	(0.406)	0	0	0
25/05/2009	R207	2009/11/05			Bond Future	8.7650	8.7860	0.240	0.0000	0.0000	0
25/05/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	951.0000	903.0000	(5.047)	0	0	0
25/05/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,262.0000	9,344.0000	0.885	0	0	0
25/05/2009	R207	2010/02/04			Bond Future	8.7990	8.8210	0.250	0.0000	0.0000	0
25/05/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,403.0000	6,458.0000	0.859	0	0	0
25/05/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	2,974.0000	2,896.0000	(2.623)	0	0	0
25/05/2009	R208	2009/08/06			Bond Future	8.8790	8.8980	0.214	0.0000	0.0000	0
25/05/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	1,568.0000	1,562.0000	(0.383)	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
25/05/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	3,906.0000	3,778.0000	(3.277)	0	0	0
25/05/2009	R208	2009/11/05			Bond Future	8.9390	8.9590	0.224	0.0000	0.0000	0
25/05/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,080.0000	1,029.0000	(4.722)	0	0	0
25/05/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,049.0000	9,124.0000	0.829	0	0	0
25/05/2009	R208	2010/02/04			Bond Future	9.0320	9.0510	0.210	0.0000	0.0000	0
25/05/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	6,496.0000	6,540.0000	0.677	0	0	0
25/05/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	3,117.0000	3,043.0000	(2.374)	0	0	0
25/05/2009	R209	2009/08/06			Bond Future	8.2100	8.2300	0.244	0.0000	0.0000	4,513
25/05/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	6,054.0000	5,869.0000	(3.056)	0	0	0
25/05/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	2,432.0000	2,293.0000	(5.715)	0	0	1,950
25/05/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	1,474.0000	1,467.0000	(0.475)	0	0	0
25/05/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	4,338.0000	4,377.0000	0.899	0	0	0
25/05/2009	R209	2009/11/05			Bond Future	8.2180	8.2380	0.243	0.0000	0.0000	0
25/05/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	12,921.0000	12,743.0000	(1.378)	0	0	0
25/05/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,056.0000	11,155.0000	0.895	0	0	0
25/05/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	1,021.0000	1,020.0000	(0.098)	0	0	2,500
25/05/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	1,653.0000	1,576.0000	(4.658)	0	0	0
25/05/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	1,149.0000	1,088.0000	(5.309)	0	0	5,000
25/05/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,268.0000	13,384.0000	0.874	0	0	0
25/05/2009	R209	2010/02/04			Bond Future	8.2280	8.2490	0.255	0.0000	0.0000	0
25/05/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	1,499.0000	1,506.0000	0.467	0	0	0
25/05/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	14,957.0000	14,778.0000	(1.197)	0	0	0
25/05/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	3,293.0000	3,194.0000	(3.006)	0	0	2,500
25/05/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,178.0000	10,265.0000	0.855	0	0	0
25/05/2009	TRT1	2009/08/06			Index Future	292.6930	292.4630	(0.079)	0.0000	0.0000	100
25/05/2009	TRT1	2009/11/05			Index Future	298.1220	297.8900	(0.078)	0.0000	0.0000	0
25/05/2009	ZAAD	2009/06/12			Currency Future	6.5301	6.4987	(0.481)	0.0000	0.0000	9,769
25/05/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	280.0000	299.0000	6.786	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	321.0000	341.0000	6.231	0	0	0
25/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	402.0000	369.0000	(8.209)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	136.0000	148.0000	8.824	0	0	0
25/05/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
25/05/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	116.0000	96.0000	(17.241)	0	0	0
25/05/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	634.0000	603.0000	(4.890)	0	0	0
25/05/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,120.0000	6,151.0000	0.507	0	0	0
25/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	203.0000	219.0000	7.882	0	0	0
25/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
25/05/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	241.0000	258.0000	7.054	0	0	0
25/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	539.0000	563.0000	4.453	0	0	0
25/05/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	732.0000	700.0000	(4.372)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	98.0000	80.0000	(18.367)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	193.0000	166.0000	(13.990)	0	0	0
25/05/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	2,970.0000	3,001.0000	1.044	0	0	0
25/05/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	168.0000	182.0000	8.333	0	0	0
25/05/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	203.0000	219.0000	7.882	0	0	0
25/05/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	494.0000	517.0000	4.656	0	0	0
25/05/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	321.0000	341.0000	6.231	0	0	0
25/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	83.0000	68.0000	(18.072)	0	0	0
25/05/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	6,030.0000	5,999.0000	(0.514)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	71.0000	57.0000	(19.718)	0	0	0
25/05/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,630.0000	1,599.0000	(1.902)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	451.0000	472.0000	4.656	0	0	0
25/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	407.0000	428.0000	5.160	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	116.0000	96.0000	(17.241)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	585.0000	610.0000	4.274	0	0	0
25/05/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,530.0000	4,499.0000	(0.684)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	83.0000	68.0000	(18.072)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	136.0000	148.0000	8.824	0	0	0
25/05/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	71.0000	57.0000	(19.718)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,270.0000	1,301.0000	2.441	0	0	0
25/05/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	682.0000	651.0000	(4.545)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	307.0000	277.0000	(9.772)	0	0	0
25/05/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	163.0000	138.0000	(15.337)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	107.0000	116.0000	8.411	0	0	0
25/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	631.0000	658.0000	4.279	0	0	0
25/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	781.0000	750.0000	(3.969)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	83.0000	90.0000	8.434	0	0	0
25/05/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,620.0000	4,651.0000	0.671	0	0	0
25/05/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	3,130.0000	3,099.0000	(0.990)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	775.0000	804.0000	3.742	0	0	0
25/05/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	83.0000	90.0000	8.434	0	0	0
25/05/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	364.0000	384.0000	5.495	0	0	0
25/05/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	163.0000	138.0000	(15.337)	0	0	0
25/05/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	679.0000	706.0000	3.976	0	0	0
25/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	138.0000	115.0000	(16.667)	0	0	0
25/05/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	3,030.0000	2,999.0000	(1.023)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
25/05/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
25/05/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	2,870.0000	2,901.0000	1.080	0	0	0
25/05/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	241.0000	258.0000	7.054	0	0	0
25/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,670.0000	1,701.0000	1.856	0	0	0
25/05/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	631.0000	658.0000	4.279	0	0	0
25/05/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,770.0000	1,801.0000	1.751	0	0	0
25/05/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	539.0000	563.0000	4.453	0	0	0
25/05/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,071.0000	1,102.0000	2.894	0	0	0
25/05/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
25/05/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
25/05/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,670.0000	1,701.0000	1.856	0	0	0
25/05/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,470.0000	1,501.0000	2.109	0	0	0
25/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	354.0000	321.0000	(9.322)	0	0	0
25/05/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,530.0000	1,499.0000	(2.026)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	873.0000	903.0000	3.436	0	0	0
25/05/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,370.0000	1,401.0000	2.263	0	0	0
25/05/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,570.0000	1,601.0000	1.975	0	0	0
25/05/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	407.0000	428.0000	5.160	0	0	0
25/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	491.0000	462.0000	(5.906)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
25/05/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	451.0000	472.0000	4.656	0	0	0
25/05/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
25/05/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/05/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	227.0000	198.0000	(12.775)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,170.0000	1,201.0000	2.650	0	0	0
25/05/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	364.0000	384.0000	5.495	0	0	0
25/05/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	585.0000	555.0000	(5.128)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
25/05/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,380.0000	4,349.0000	(0.708)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
25/05/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,170.0000	1,201.0000	2.650	0	0	0
25/05/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,880.0000	5,849.0000	(0.527)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,120.0000	3,151.0000	0.994	0	0	0
25/05/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,470.0000	4,501.0000	0.694	0	0	0
25/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	36.0000	36.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	266.0000	234.0000	(12.030)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
25/05/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	775.0000	804.0000	3.742	0	0	0
25/05/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	873.0000	903.0000	3.436	0	0	0
25/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	193.0000	166.0000	(13.990)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,120.0000	1,151.0000	2.768	0	0	0
25/05/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,021.0000	1,052.0000	3.036	0	0	0
25/05/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,880.0000	2,849.0000	(1.076)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,370.0000	1,401.0000	2.263	0	0	0

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25/05/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,620.0000	1,651.0000	1.914	0	0	0
25/05/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,270.0000	1,301.0000	2.441	0	0	0
25/05/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,380.0000	1,349.0000	(2.246)	0	0	0
25/05/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	5,970.0000	6,001.0000	0.519	0	0	0
25/05/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	5,870.0000	5,901.0000	0.528	0	0	0
25/05/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,370.0000	4,401.0000	0.709	0	0	0
25/05/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	971.0000	1,002.0000	3.193	0	0	0
25/05/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	824.0000	853.0000	3.519	0	0	0
25/05/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	679.0000	706.0000	3.976	0	0	0
25/05/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	6,130.0000	6,099.0000	(0.506)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
25/05/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,630.0000	4,599.0000	(0.670)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	922.0000	952.0000	3.254	0	0	0
25/05/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	727.0000	755.0000	3.851	0	0	0
25/05/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	538.0000	508.0000	(5.576)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	446.0000	417.0000	(6.502)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
25/05/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
25/05/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	354.0000	321.0000	(9.322)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
25/05/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	266.0000	234.0000	(12.030)	0	0	0
25/05/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	491.0000	462.0000	(5.906)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	36.0000	36.0000	-	0	0	0
25/05/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/05/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	402.0000	369.0000	(8.209)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,021.0000	1,052.0000	3.036	0	0	0
25/05/2009	ZAAD	2009/09/14			Currency Future	6.5958	6.5647	(0.472)	0.0000	0.0000	1,174
25/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	125.0000	113.0000	(9.600)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	442.0000	419.0000	(5.204)	0	0	0
25/05/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	98.0000	103.0000	5.102	0	0	0
25/05/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	241.0000	227.0000	(5.809)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	691.0000	710.0000	2.750	0	0	0
25/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	188.0000	199.0000	5.851	0	0	0
25/05/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,154.0000	3,185.0000	0.983	0	0	0
25/05/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	74.0000	78.0000	5.405	0	0	0
25/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	199.0000	188.0000	(5.528)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	293.0000	277.0000	(5.461)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	508.0000	483.0000	(4.921)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	213.0000	224.0000	5.164	0	0	0
25/05/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	146.0000	154.0000	5.479	0	0	0
25/05/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	544.0000	518.0000	(4.779)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	430.0000	448.0000	4.186	0	0	0
25/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	504.0000	523.0000	3.770	0	0	0
25/05/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	508.0000	483.0000	(4.921)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	267.0000	281.0000	5.243	0	0	0
25/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	112.0000	118.0000	5.357	0	0	0
25/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	808.0000	829.0000	2.599	0	0	0
25/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	384.0000	363.0000	(5.469)	0	0	0
25/05/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	785.0000	756.0000	(3.694)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	358.0000	339.0000	(5.307)	0	0	0
25/05/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
25/05/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	620.0000	592.0000	(4.516)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	395.0000	412.0000	4.304	0	0	0
25/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	729.0000	749.0000	2.743	0	0	0
25/05/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
25/05/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,654.0000	4,685.0000	0.666	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	226.0000	213.0000	(5.752)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	975.0000	999.0000	2.462	0	0	0
25/05/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	267.0000	281.0000	5.243	0	0	0
25/05/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,668.0000	1,697.0000	1.739	0	0	0
25/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	313.0000	296.0000	(5.431)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	149.0000	136.0000	(8.725)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	691.0000	710.0000	2.750	0	0	0
25/05/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	701.0000	672.0000	(4.137)	0	0	0
25/05/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	112.0000	118.0000	5.357	0	0	0
25/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	274.0000	259.0000	(5.474)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	653.0000	671.0000	2.757	0	0	0
25/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	581.0000	598.0000	2.926	0	0	0
25/05/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	361.0000	377.0000	4.432	0	0	0
25/05/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	361.0000	377.0000	4.432	0	0	0
25/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	328.0000	344.0000	4.878	0	0	0
25/05/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	808.0000	829.0000	2.599	0	0	0
25/05/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	313.0000	296.0000	(5.431)	0	0	0
25/05/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	430.0000	448.0000	4.186	0	0	0
25/05/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	78.0000	70.0000	(10.256)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	768.0000	789.0000	2.734	0	0	0
25/05/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	581.0000	554.0000	(4.647)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	384.0000	363.0000	(5.469)	0	0	0
25/05/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,346.0000	4,315.0000	(0.713)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	226.0000	213.0000	(5.752)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	274.0000	259.0000	(5.474)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	653.0000	671.0000	2.757	0	0	0
25/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	891.0000	913.0000	2.469	0	0	0
25/05/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
25/05/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,954.0000	5,985.0000	0.521	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	177.0000	162.0000	(8.475)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	239.0000	252.0000	5.439	0	0	0
25/05/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	297.0000	312.0000	5.051	0	0	0
25/05/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	933.0000	955.0000	2.358	0	0	0
25/05/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	466.0000	485.0000	4.077	0	0	0
25/05/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	542.0000	562.0000	3.690	0	0	0
25/05/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,019.0000	1,042.0000	2.257	0	0	0
25/05/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	199.0000	188.0000	(5.528)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	328.0000	344.0000	4.878	0	0	0
25/05/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	166.0000	175.0000	5.422	0	0	0
25/05/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	86.0000	90.0000	4.651	0	0	0
25/05/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,349.0000	1,318.0000	(2.298)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	188.0000	177.0000	(5.851)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	163.0000	149.0000	(8.589)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
25/05/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	504.0000	523.0000	3.770	0	0	0
25/05/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,846.0000	2,815.0000	(1.089)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	149.0000	136.0000	(8.725)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	474.0000	449.0000	(5.274)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	125.0000	113.0000	(9.600)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	891.0000	913.0000	2.469	0	0	0
25/05/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	188.0000	177.0000	(5.851)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
25/05/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	617.0000	634.0000	2.755	0	0	0
25/05/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	729.0000	749.0000	2.743	0	0	0
25/05/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	412.0000	389.0000	(5.583)	0	0	0
25/05/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	542.0000	562.0000	3.690	0	0	0
25/05/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	849.0000	871.0000	2.591	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	128.0000	135.0000	5.469	0	0	0
25/05/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,046.0000	3,015.0000	(1.018)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	335.0000	317.0000	(5.373)	0	0	0
25/05/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,846.0000	5,815.0000	(0.530)	0	0	0
25/05/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,547.0000	1,516.0000	(2.004)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	212.0000	200.0000	(5.660)	0	0	0
25/05/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
25/05/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	163.0000	149.0000	(8.589)	0	0	0
25/05/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,454.0000	4,485.0000	0.696	0	0	0
25/05/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,477.0000	1,504.0000	1.828	0	0	0
25/05/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	742.0000	713.0000	(3.908)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	188.0000	199.0000	5.851	0	0	0
25/05/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	829.0000	799.0000	(3.619)	0	0	0
25/05/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,429.0000	1,457.0000	1.959	0	0	0
25/05/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	617.0000	634.0000	2.755	0	0	0
25/05/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	660.0000	632.0000	(4.242)	0	0	0
25/05/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	358.0000	339.0000	(5.307)	0	0	0
25/05/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
25/05/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,905.0000	2,936.0000	1.067	0	0	0
25/05/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,154.0000	6,185.0000	0.504	0	0	0
25/05/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,546.0000	4,515.0000	(0.682)	0	0	0
25/05/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
25/05/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
25/05/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,404.0000	4,435.0000	0.704	0	0	0
25/05/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	213.0000	224.0000	5.164	0	0	0
25/05/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
25/05/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,904.0000	5,935.0000	0.525	0	0	0
25/05/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,596.0000	1,565.0000	(1.942)	0	0	0
25/05/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,046.0000	6,015.0000	(0.513)	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
25/05/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,955.0000	2,986.0000	1.049	0	0	0
25/05/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,096.0000	6,065.0000	(0.509)	0	0	0
25/05/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,596.0000	4,565.0000	(0.674)	0	0	0
25/05/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,096.0000	3,065.0000	(1.001)	0	0	0
25/05/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14			Currency Future	6.6549	6.6232	(0.476)	0.0000	0.0000	65
25/05/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	156.0000	162.0000	3.846	0	0	0
25/05/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,695.0000	4,727.0000	0.682	0	0	0
25/05/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	627.0000	601.0000	(4.147)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	510.0000	490.0000	(3.922)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	349.0000	336.0000	(3.725)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	428.0000	445.0000	3.972	0	0	0
25/05/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	661.0000	635.0000	(3.933)	0	0	0
25/05/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,742.0000	1,770.0000	1.607	0	0	0
25/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	172.0000	178.0000	3.488	0	0	0
25/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	255.0000	267.0000	4.706	0	0	0
25/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	494.0000	512.0000	3.644	0	0	0
25/05/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	494.0000	512.0000	3.644	0	0	0
25/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	319.0000	307.0000	(3.762)	0	0	0
25/05/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,199.0000	3,230.0000	0.969	0	0	0
25/05/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,055.0000	6,023.0000	(0.528)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	292.0000	281.0000	(3.767)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	383.0000	368.0000	(3.916)	0	0	0
25/05/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,514.0000	1,540.0000	1.717	0	0	0
25/05/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	263.0000	249.0000	(5.323)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	627.0000	601.0000	(4.147)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	529.0000	547.0000	3.403	0	0	0
25/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	564.0000	583.0000	3.369	0	0	0
25/05/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	442.0000	425.0000	(3.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	421.0000	405.0000	(3.800)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	280.0000	264.0000	(5.714)	0	0	0
25/05/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	206.0000	193.0000	(6.311)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	333.0000	321.0000	(3.604)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	366.0000	382.0000	4.372	0	0	0
25/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	675.0000	691.0000	2.370	0	0	0
25/05/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,951.0000	2,982.0000	1.050	0	0	0
25/05/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	114.0000	119.0000	4.386	0	0	0
25/05/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	637.0000	658.0000	3.297	0	0	0
25/05/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	172.0000	178.0000	3.488	0	0	0
25/05/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	319.0000	307.0000	(3.762)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	189.0000	198.0000	4.762	0	0	0
25/05/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	383.0000	368.0000	(3.916)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	536.0000	516.0000	(3.731)	0	0	0
25/05/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,195.0000	6,227.0000	0.517	0	0	0
25/05/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	769.0000	742.0000	(3.511)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	778.0000	796.0000	2.314	0	0	0
25/05/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,902.0000	2,933.0000	1.068	0	0	0
25/05/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	428.0000	445.0000	3.972	0	0	0
25/05/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	594.0000	571.0000	(3.872)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	743.0000	761.0000	2.423	0	0	0
25/05/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
25/05/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	91.0000	95.0000	4.396	0	0	0
25/05/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	708.0000	725.0000	2.401	0	0	0
25/05/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	349.0000	336.0000	(3.725)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	564.0000	583.0000	3.369	0	0	0
25/05/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	231.0000	243.0000	5.195	0	0	0
25/05/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
25/05/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,563.0000	1,532.0000	(1.983)	0	0	0
25/05/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	846.0000	818.0000	(3.310)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	233.0000	220.0000	(5.579)	0	0	0
25/05/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,105.0000	3,073.0000	(1.031)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	600.0000	620.0000	3.333	0	0	0
25/05/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	851.0000	870.0000	2.233	0	0	0
25/05/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	461.0000	478.0000	3.688	0	0	0
25/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	209.0000	219.0000	4.785	0	0	0
25/05/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	248.0000	234.0000	(5.645)	0	0	0
25/05/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,895.0000	5,927.0000	0.543	0	0	0
25/05/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	337.0000	352.0000	4.451	0	0	0
25/05/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	675.0000	691.0000	2.370	0	0	0
25/05/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	366.0000	352.0000	(3.825)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	280.0000	264.0000	(5.714)	0	0	0
25/05/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
25/05/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,555.0000	4,523.0000	(0.703)	0	0	0
25/05/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,105.0000	6,073.0000	(0.524)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	255.0000	267.0000	4.706	0	0	0
25/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	305.0000	293.0000	(3.934)	0	0	0
25/05/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/05/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,055.0000	3,023.0000	(1.047)	0	0	0
25/05/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	402.0000	386.0000	(3.980)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	280.0000	294.0000	5.000	0	0	0
25/05/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	141.0000	146.0000	3.546	0	0	0
25/05/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	510.0000	490.0000	(3.922)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	305.0000	293.0000	(3.934)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	696.0000	670.0000	(3.736)	0	0	0
25/05/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	209.0000	219.0000	4.785	0	0	0
25/05/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	397.0000	413.0000	4.030	0	0	0
25/05/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	814.0000	833.0000	2.334	0	0	0
25/05/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	402.0000	386.0000	(3.980)	0	0	0
25/05/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	219.0000	206.0000	(5.936)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/05/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,325.0000	1,294.0000	(2.340)	0	0	0
25/05/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	564.0000	542.0000	(3.901)	0	0	0
25/05/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	397.0000	413.0000	4.030	0	0	0
25/05/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	743.0000	761.0000	2.423	0	0	0
25/05/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	564.0000	542.0000	(3.901)	0	0	0
25/05/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,445.0000	4,477.0000	0.720	0	0	0
25/05/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	248.0000	234.0000	(5.645)	0	0	0
25/05/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	485.0000	468.0000	(3.505)	0	0	0
25/05/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	600.0000	620.0000	3.333	0	0	0
25/05/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,805.0000	5,773.0000	(0.551)	0	0	0
25/05/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,305.0000	4,273.0000	(0.743)	0	0	0
25/05/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	337.0000	352.0000	4.451	0	0	0
25/05/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,612.0000	1,580.0000	(1.985)	0	0	0
25/05/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,805.0000	2,773.0000	(1.141)	0	0	0
25/05/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,605.0000	4,573.0000	(0.695)	0	0	0
25/05/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	442.0000	425.0000	(3.846)	0	0	0
25/05/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
25/05/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
25/05/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/05/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,469.0000	1,495.0000	1.770	0	0	0
25/05/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	463.0000	446.0000	(3.672)	0	0	0
25/05/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/05/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,396.0000	4,427.0000	0.705	0	0	0
25/05/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	308.0000	323.0000	4.870	0	0	0
25/05/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	280.0000	294.0000	5.000	0	0	0
25/05/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	485.0000	468.0000	(3.505)	0	0	0
25/05/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,945.0000	5,977.0000	0.538	0	0	0

Grand Total:

834,175