



Derivatives High/Low Report

High/Low for 14/04/2009

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
14/04/2009	\$ / R 2009/06/12			Currency Future	9.1477	9.1482	0.005	9.2200	9.0900	235,774
14/04/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	189.0000	160.0000	(15.344)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	55.0000	38.0000	(30.909)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	376.0000	342.0000	(9.043)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	189.0000	160.0000	(15.344)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	140.0000	115.0000	(17.857)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	185.0000	156.0000	(15.676)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,046.0000	1,031.0000	(1.434)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	320.0000	287.0000	(10.313)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,092.0000	1,067.0000	(2.289)	0	0	0
14/04/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,050.0000	2,039.0000	(0.537)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	70.0000	54.0000	(22.857)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	918.0000	899.0000	(2.070)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	472.0000	438.0000	(7.203)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,585.0000	1,567.0000	(1.136)	0	0	0
14/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,772.0000	1,756.0000	(0.903)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	70.0000	51.0000	(27.143)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	378.0000	344.0000	(8.995)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	83.0000	65.0000	(21.687)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	583.0000	554.0000	(4.974)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	837.0000	815.0000	(2.628)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	686.0000	654.0000	(4.665)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	70.0000	54.0000	(22.857)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	614.0000	588.0000	(4.235)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	1,002.0000	986.0000	(1.597)	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
14/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	222.0000	190.0000	(14.414)	0	0	1
14/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,772.0000	1,756.0000	(0.903)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	685.0000	658.0000	(3.942)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	837.0000	815.0000	(2.628)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	288.0000	255.0000	(11.458)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	222.0000	190.0000	(14.414)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	234.0000	202.0000	(13.675)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	73.0000	57.0000	(21.918)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	167.0000	139.0000	(16.766)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	123.0000	97.0000	(21.138)	0	0	0
14/04/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	59.0000	46.0000	(22.034)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	127.0000	103.0000	(18.898)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,632.0000	1,614.0000	(1.103)	0	0	0
14/04/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	2,097.0000	2,086.0000	(0.525)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	495.0000	461.0000	(6.869)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	540.0000	507.0000	(6.111)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	965.0000	937.0000	(2.902)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	288.0000	255.0000	(11.458)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	89.0000	67.0000	(24.719)	0	0	0
14/04/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,911.0000	1,898.0000	(0.680)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	724.0000	692.0000	(4.420)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	842.0000	812.0000	(3.563)	0	0	0
14/04/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
14/04/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	162.0000	135.0000	(16.667)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,725.0000	1,709.0000	(0.928)	0	0	0
14/04/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	44.0000	34.0000	(22.727)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	247.0000	213.0000	(13.765)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	76.0000	60.0000	(21.053)	0	0	0
14/04/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,866.0000	2,861.0000	(0.174)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,539.0000	1,520.0000	(1.235)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	205.0000	173.0000	(15.610)	0	0	0
14/04/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	89.0000	67.0000	(24.719)	0	0	0
14/04/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	2,144.0000	2,133.0000	(0.513)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	133.0000	109.0000	(18.045)	0	0	0
14/04/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
14/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	87.0000	69.0000	(20.690)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	270.0000	236.0000	(12.593)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	111.0000	86.0000	(22.523)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	41.0000	31.0000	(24.390)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	127.0000	103.0000	(18.898)	0	0	100
14/04/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	105.0000	84.0000	(20.000)	0	0	200
14/04/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	63.0000	50.0000	(20.635)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	611.0000	579.0000	(5.237)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	1,134.0000	1,122.0000	(1.058)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	1,679.0000	1,661.0000	(1.072)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,357.0000	1,336.0000	(1.548)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,135.0000	1,111.0000	(2.115)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	171.0000	143.0000	(16.374)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	99.0000	76.0000	(23.232)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,050.0000	2,039.0000	(0.537)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	440.0000	406.0000	(7.727)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	246.0000	214.0000	(13.008)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,725.0000	1,709.0000	(0.928)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	210.0000	180.0000	(14.286)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	91.0000	72.0000	(20.879)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	923.0000	895.0000	(3.034)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	797.0000	774.0000	(2.886)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	648.0000	616.0000	(4.938)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	724.0000	692.0000	(4.420)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,819.0000	1,804.0000	(0.825)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	552.0000	521.0000	(5.616)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	759.0000	735.0000	(3.162)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,135.0000	1,111.0000	(2.115)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	338.0000	304.0000	(10.059)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	246.0000	214.0000	(13.008)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	73.0000	57.0000	(21.918)	0	0	220
14/04/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,585.0000	1,567.0000	(1.136)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	259.0000	227.0000	(12.355)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	37.0000	24.0000	(35.135)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,819.0000	1,804.0000	(0.825)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	648.0000	616.0000	(4.938)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	105.0000	84.0000	(20.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	468.0000	434.0000	(7.265)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	397.0000	363.0000	(8.564)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,179.0000	1,155.0000	(2.036)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,179.0000	1,155.0000	(2.036)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	3,656.0000	3,654.0000	(0.055)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	67.0000	52.0000	(22.388)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	540.0000	507.0000	(6.111)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	350.0000	315.0000	(10.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,003.0000	1,991.0000	(0.599)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	180.0000	151.0000	(16.111)	0	0	1
14/04/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	1,448.0000	1,428.0000	(1.381)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	763.0000	732.0000	(4.063)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	468.0000	434.0000	(7.265)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	495.0000	461.0000	(6.869)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,003.0000	1,991.0000	(0.599)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	270.0000	236.0000	(12.593)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	247.0000	213.0000	(13.765)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	67.0000	52.0000	(22.388)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	137.0000	110.0000	(19.708)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	137.0000	110.0000	(19.708)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	3,013.0000	3,009.0000	(0.133)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,493.0000	1,474.0000	(1.273)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	842.0000	812.0000	(3.563)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	685.0000	658.0000	(3.942)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	133.0000	109.0000	(18.045)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,957.0000	1,945.0000	(0.613)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	151.0000	124.0000	(17.881)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	397.0000	363.0000	(8.564)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	91.0000	72.0000	(20.879)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,357.0000	1,336.0000	(1.548)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	523.0000	490.0000	(6.310)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	350.0000	315.0000	(10.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,768.0000	2,763.0000	(0.181)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,493.0000	1,474.0000	(1.273)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	649.0000	622.0000	(4.160)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	320.0000	287.0000	(10.313)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	2,671.0000	2,665.0000	(0.225)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	2,525.0000	2,518.0000	(0.277)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	472.0000	438.0000	(7.203)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,111.0000	3,108.0000	(0.096)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	95.0000	76.0000	(20.000)	0	0	2,500
14/04/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,312.0000	1,290.0000	(1.677)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	1,865.0000	1,852.0000	(0.697)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	2,574.0000	2,567.0000	(0.272)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	48.0000	33.0000	(31.250)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	110.0000	88.0000	(20.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	721.0000	696.0000	(3.467)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,191.0000	2,181.0000	(0.456)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	110.0000	88.0000	(20.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	147.0000	121.0000	(17.687)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	797.0000	774.0000	(2.886)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	614.0000	588.0000	(4.235)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	2,477.0000	2,470.0000	(0.283)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,049.0000	1,023.0000	(2.479)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	151.0000	124.0000	(17.881)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	409.0000	374.0000	(8.557)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	83.0000	65.0000	(21.687)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	99.0000	76.0000	(23.232)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	356.0000	323.0000	(9.270)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	2,381.0000	2,373.0000	(0.336)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,312.0000	1,290.0000	(1.677)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	154.0000	128.0000	(16.883)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	2,719.0000	2,714.0000	(0.184)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	205.0000	173.0000	(15.610)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,286.0000	2,277.0000	(0.394)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,007.0000	980.0000	(2.681)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	960.0000	942.0000	(1.875)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,049.0000	1,023.0000	(2.479)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	649.0000	622.0000	(4.160)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	62.0000	44.0000	(29.032)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,238.0000	2,229.0000	(0.402)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	225.0000	192.0000	(14.667)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	321.0000	287.0000	(10.592)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	2,964.0000	2,960.0000	(0.135)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	882.0000	853.0000	(3.288)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	115.0000	93.0000	(19.130)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	147.0000	121.0000	(17.687)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	552.0000	521.0000	(5.616)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	686.0000	654.0000	(4.665)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	167.0000	139.0000	(16.766)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,429.0000	2,421.0000	(0.329)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	234.0000	202.0000	(13.675)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	763.0000	732.0000	(4.063)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	442.0000	409.0000	(7.466)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	80.0000	62.0000	(22.500)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,267.0000	1,245.0000	(1.736)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	419.0000	385.0000	(8.115)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	2,333.0000	2,325.0000	(0.343)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,539.0000	1,520.0000	(1.235)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	721.0000	696.0000	(3.467)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	140.0000	115.0000	(17.857)	0	0	2,000
14/04/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	87.0000	69.0000	(20.690)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	123.0000	97.0000	(21.138)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	100.0000	80.0000	(20.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	877.0000	857.0000	(2.281)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,429.0000	2,421.0000	(0.329)	0	0	0
14/04/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	79.0000	59.0000	(25.316)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	2,622.0000	2,616.0000	(0.229)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,267.0000	1,245.0000	(1.736)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	210.0000	180.0000	(14.286)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	2,817.0000	2,812.0000	(0.177)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,092.0000	1,067.0000	(2.289)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,915.0000	2,910.0000	(0.172)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	200.0000	170.0000	(15.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	115.0000	93.0000	(19.130)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	294.0000	261.0000	(11.224)	0	0	5
14/04/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,915.0000	2,910.0000	(0.172)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	409.0000	374.0000	(8.557)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	923.0000	895.0000	(3.034)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	356.0000	323.0000	(9.270)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	171.0000	143.0000	(16.374)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,402.0000	1,381.0000	(1.498)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	273.0000	241.0000	(11.722)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	1,223.0000	1,200.0000	(1.881)	0	0	0
14/04/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	121.0000	98.0000	(19.008)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	575.0000	543.0000	(5.565)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	802.0000	772.0000	(3.741)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	303.0000	270.0000	(10.891)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	273.0000	241.0000	(11.722)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	575.0000	543.0000	(5.565)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	180.0000	151.0000	(16.111)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	882.0000	853.0000	(3.288)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	506.0000	472.0000	(6.719)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	965.0000	937.0000	(2.902)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	162.0000	135.0000	(16.667)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,191.0000	2,181.0000	(0.456)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,238.0000	2,229.0000	(0.402)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,286.0000	2,277.0000	(0.394)	0	0	0
14/04/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,957.0000	1,945.0000	(0.613)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	506.0000	472.0000	(6.719)	0	0	0
14/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	303.0000	270.0000	(10.891)	0	0	0
14/04/2009	\$ / R	2009/09/14			Currency Future	9.2847	9.2808	(0.042)	9.3200	9.2800	3,007
14/04/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	256.0000	219.0000	(14.453)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,752.0000	1,720.0000	(1.826)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	236.0000	201.0000	(14.831)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,188.0000	1,156.0000	(2.694)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	352.0000	318.0000	(9.659)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	324.0000	291.0000	(10.185)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	406.0000	369.0000	(9.113)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,268.0000	1,237.0000	(2.445)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,072.0000	1,039.0000	(3.078)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,348.0000	1,319.0000	(2.151)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	621.0000	583.0000	(6.119)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,389.0000	1,360.0000	(2.088)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	333.0000	299.0000	(10.210)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	887.0000	852.0000	(3.946)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	373.0000	337.0000	(9.651)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	227.0000	192.0000	(15.419)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	471.0000	433.0000	(8.068)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	288.0000	249.0000	(13.542)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,348.0000	1,319.0000	(2.151)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,553.0000	1,519.0000	(2.189)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	315.0000	283.0000	(10.159)	0	0	1,000
14/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	683.0000	646.0000	(5.417)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	227.0000	192.0000	(15.419)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,792.0000	1,762.0000	(1.674)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	605.0000	564.0000	(6.777)	0	0	0
14/04/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
14/04/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	3,749.0000	3,743.0000	(0.160)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	568.0000	527.0000	(7.218)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	333.0000	299.0000	(10.210)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,792.0000	1,762.0000	(1.674)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	288.0000	249.0000	(13.542)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	486.0000	447.0000	(8.025)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,514.0000	1,479.0000	(2.312)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	851.0000	816.0000	(4.113)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,875.0000	1,845.0000	(1.600)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	652.0000	615.0000	(5.675)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	395.0000	358.0000	(9.367)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	277.0000	239.0000	(13.718)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	299.0000	260.0000	(13.043)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,592.0000	1,558.0000	(2.136)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	586.0000	545.0000	(6.997)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	923.0000	888.0000	(3.792)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	959.0000	925.0000	(3.545)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	457.0000	419.0000	(8.315)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	324.0000	291.0000	(10.185)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,389.0000	1,360.0000	(2.088)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	352.0000	318.0000	(9.659)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	157.0000	128.0000	(18.471)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,671.0000	1,638.0000	(1.975)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,110.0000	1,077.0000	(2.973)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,172.0000	2,147.0000	(1.151)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,472.0000	1,440.0000	(2.174)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	362.0000	327.0000	(9.669)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,268.0000	1,237.0000	(2.445)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,228.0000	1,196.0000	(2.606)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	444.0000	406.0000	(8.559)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,228.0000	1,196.0000	(2.606)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,431.0000	1,402.0000	(2.027)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	307.0000	271.0000	(11.726)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,833.0000	1,803.0000	(1.637)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	218.0000	184.0000	(15.596)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,553.0000	1,519.0000	(2.189)	0	0	0
14/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	185.0000	154.0000	(16.757)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	209.0000	176.0000	(15.789)	0	0	0
14/04/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	201.0000	168.0000	(16.418)	0	0	0
14/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,000.0000	1,973.0000	(1.350)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	418.0000	381.0000	(8.852)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	343.0000	308.0000	(10.204)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	246.0000	210.0000	(14.634)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,592.0000	1,558.0000	(2.136)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,308.0000	1,278.0000	(2.294)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,833.0000	1,803.0000	(1.637)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	384.0000	347.0000	(9.635)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,711.0000	1,679.0000	(1.870)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,631.0000	1,598.0000	(2.023)	0	0	0
14/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	178.0000	147.0000	(17.416)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	277.0000	239.0000	(13.718)	0	0	0
14/04/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,043.0000	2,016.0000	(1.322)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	418.0000	381.0000	(8.852)	0	0	0
14/04/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	150.0000	122.0000	(18.667)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,034.0000	1,000.0000	(3.288)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	266.0000	229.0000	(13.910)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,034.0000	1,000.0000	(3.288)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,631.0000	1,598.0000	(2.023)	0	0	0
14/04/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	863.0000	822.0000	(4.751)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	996.0000	962.0000	(3.414)	0	0	0
14/04/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	328.0000	291.0000	(11.280)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,149.0000	1,117.0000	(2.785)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	625.0000	584.0000	(6.560)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	431.0000	393.0000	(8.817)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,072.0000	1,039.0000	(3.078)	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
14/04/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	347.0000	313.0000	(9.798)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	266.0000	229.0000	(13.910)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	591.0000	553.0000	(6.430)	0	0	0
14/04/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,916.0000	1,888.0000	(1.461)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	218.0000	184.0000	(15.596)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	709.0000	666.0000	(6.065)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	406.0000	369.0000	(9.113)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,431.0000	1,402.0000	(2.027)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,188.0000	1,156.0000	(2.694)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	315.0000	283.0000	(10.159)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	373.0000	337.0000	(9.651)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	959.0000	925.0000	(3.545)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	996.0000	962.0000	(3.414)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	474.0000	436.0000	(8.017)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	444.0000	406.0000	(8.559)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	474.0000	436.0000	(8.017)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	887.0000	852.0000	(3.946)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	816.0000	781.0000	(4.289)	0	0	0
14/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	362.0000	327.0000	(9.669)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	782.0000	746.0000	(4.604)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	749.0000	712.0000	(4.940)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	816.0000	781.0000	(4.289)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	517.0000	477.0000	(7.737)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	533.0000	493.0000	(7.505)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	501.0000	461.0000	(7.984)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	716.0000	679.0000	(5.168)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	501.0000	461.0000	(7.984)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	646.0000	604.0000	(6.502)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	561.0000	523.0000	(6.774)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	471.0000	433.0000	(8.068)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	431.0000	393.0000	(8.817)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	666.0000	624.0000	(6.306)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	709.0000	666.0000	(6.065)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	550.0000	510.0000	(7.273)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	531.0000	493.0000	(7.156)	0	0	0
14/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	517.0000	477.0000	(7.737)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	782.0000	746.0000	(4.604)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	851.0000	816.0000	(4.113)	0	0	0
14/04/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	832.0000	794.0000	(4.567)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	486.0000	447.0000	(8.025)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	193.0000	161.0000	(16.580)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,958.0000	1,930.0000	(1.430)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,129.0000	2,103.0000	(1.221)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	163.0000	134.0000	(17.791)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	687.0000	644.0000	(6.259)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,752.0000	1,720.0000	(1.826)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	502.0000	464.0000	(7.570)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	568.0000	527.0000	(7.218)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	550.0000	510.0000	(7.273)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,216.0000	2,192.0000	(1.083)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	683.0000	646.0000	(5.417)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	384.0000	347.0000	(9.635)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,149.0000	1,117.0000	(2.785)	0	0	0
14/04/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	236.0000	201.0000	(14.831)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	185.0000	154.0000	(16.757)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	170.0000	141.0000	(17.059)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,086.0000	2,060.0000	(1.246)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,000.0000	1,973.0000	(1.350)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,043.0000	2,016.0000	(1.322)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	178.0000	147.0000	(17.416)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,958.0000	1,930.0000	(1.430)	0	0	0
14/04/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	193.0000	161.0000	(16.580)	0	0	0
14/04/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	716.0000	679.0000	(5.168)	0	0	0
14/04/2009	\$ / R	2009/12/14			Currency Future	9.4073	9.4055	(0.019)	9.4100	9.3700	741
14/04/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	777.0000	731.0000	(5.920)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,221.0000	1,179.0000	(3.440)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	234.0000	208.0000	(11.111)	0	0	114
14/04/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	496.0000	455.0000	(8.266)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	438.0000	400.0000	(8.676)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	372.0000	336.0000	(9.677)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	541.0000	499.0000	(7.763)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	315.0000	284.0000	(9.841)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	634.0000	589.0000	(7.098)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,334.0000	1,293.0000	(3.073)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	578.0000	535.0000	(7.439)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,077.0000	1,033.0000	(4.085)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,408.0000	2,378.0000	(1.246)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,041.0000	998.0000	(4.131)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	808.0000	763.0000	(5.569)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,022.0000	1,988.0000	(1.682)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,149.0000	2,116.0000	(1.536)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,528.0000	1,490.0000	(2.487)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	380.0000	343.0000	(9.737)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,496.0000	2,467.0000	(1.162)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	784.0000	737.0000	(5.995)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	766.0000	718.0000	(6.266)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	485.0000	445.0000	(8.247)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	303.0000	272.0000	(10.231)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	566.0000	522.0000	(7.774)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	388.0000	351.0000	(9.536)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	342.0000	308.0000	(9.942)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,980.0000	1,945.0000	(1.768)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,235.0000	2,203.0000	(1.432)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	872.0000	827.0000	(5.161)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,184.0000	1,142.0000	(3.547)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,258.0000	1,217.0000	(3.259)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	566.0000	522.0000	(7.774)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	840.0000	795.0000	(5.357)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,064.0000	2,030.0000	(1.647)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	730.0000	683.0000	(6.438)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	456.0000	417.0000	(8.553)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,258.0000	1,217.0000	(3.259)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	234.0000	208.0000	(11.111)	0	0	10,100
14/04/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,649.0000	1,612.0000	(2.244)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,897.0000	1,861.0000	(1.898)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,126.0000	3,103.0000	(0.736)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	649.0000	603.0000	(7.088)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	465.0000	426.0000	(8.387)	0	0	9,530
14/04/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	1,730.0000	1,694.0000	(2.081)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,077.0000	1,033.0000	(4.085)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	404.0000	367.0000	(9.158)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,608.0000	1,571.0000	(2.301)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	193.0000	162.0000	(16.062)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	747.0000	700.0000	(6.292)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,813.0000	1,778.0000	(1.931)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	2,107.0000	2,073.0000	(1.614)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	3,867.0000	3,847.0000	(0.517)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	364.0000	329.0000	(9.615)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	174.0000	152.0000	(12.644)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	4,419.0000	4,403.0000	(0.362)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,112.0000	1,069.0000	(3.867)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	634.0000	589.0000	(7.098)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	420.0000	384.0000	(8.571)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	356.0000	322.0000	(9.551)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	1,104.0000	1,059.0000	(4.076)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	654.0000	609.0000	(6.881)	0	0	1,000
14/04/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	3,774.0000	3,755.0000	(0.503)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	397.0000	353.0000	(11.083)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	822.0000	774.0000	(5.839)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	619.0000	575.0000	(7.108)	0	0	10,115
14/04/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	188.0000	167.0000	(11.170)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	3,310.0000	3,287.0000	(0.695)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	475.0000	436.0000	(8.211)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	822.0000	774.0000	(5.839)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	182.0000	161.0000	(11.538)	0	0	9,530
14/04/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	2,584.0000	2,556.0000	(1.084)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,410.0000	1,371.0000	(2.766)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	309.0000	278.0000	(10.032)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	714.0000	669.0000	(6.303)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	1,939.0000	1,903.0000	(1.857)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	292.0000	262.0000	(10.274)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,568.0000	1,530.0000	(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
14/04/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	518.0000	476.0000	(8.108)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	396.0000	359.0000	(9.343)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,681.0000	3,661.0000	(0.543)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,449.0000	1,410.0000	(2.692)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,007.0000	963.0000	(4.369)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	217.0000	193.0000	(11.060)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,452.0000	2,422.0000	(1.223)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	3,356.0000	3,334.0000	(0.656)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	996.0000	949.0000	(4.719)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	592.0000	548.0000	(7.432)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,989.0000	2,965.0000	(0.803)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	213.0000	189.0000	(11.268)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,321.0000	2,290.0000	(1.336)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	861.0000	814.0000	(5.459)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	246.0000	221.0000	(10.163)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	1,905.0000	1,880.0000	(1.312)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	219.0000	186.0000	(15.068)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	328.0000	296.0000	(9.756)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,004.0000	3,984.0000	(0.500)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	97.0000	75.0000	(22.680)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,334.0000	1,293.0000	(3.073)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	161.0000	140.0000	(13.043)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	209.0000	186.0000	(11.005)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	664.0000	618.0000	(6.928)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	123.0000	105.0000	(14.634)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,402.0000	3,380.0000	(0.647)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	625.0000	580.0000	(7.200)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,049.0000	1,000.0000	(4.671)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	882.0000	835.0000	(5.329)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	4,466.0000	4,450.0000	(0.358)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	442.0000	394.0000	(10.860)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,126.0000	3,103.0000	(0.736)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	429.0000	392.0000	(8.625)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,326.0000	4,309.0000	(0.393)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	507.0000	466.0000	(8.087)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,771.0000	1,736.0000	(1.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,426.0000	1,391.0000	(2.454)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	489.0000	444.0000	(9.202)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	134.0000	115.0000	(14.179)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	145.0000	125.0000	(13.793)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	420.0000	384.0000	(8.571)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	247.0000	214.0000	(13.360)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	281.0000	252.0000	(10.320)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,813.0000	1,778.0000	(1.931)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	206.0000	174.0000	(15.534)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,673.0000	2,646.0000	(1.010)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	397.0000	353.0000	(11.083)	0	0	0
14/04/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	105.0000	89.0000	(15.238)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	141.0000	122.0000	(13.475)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	553.0000	510.0000	(7.776)	0	0	0
14/04/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	2,538.0000	2,539.0000	0.039	0	0	0
14/04/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	447.0000	409.0000	(8.501)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,104.0000	1,059.0000	(4.076)	0	0	0
14/04/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
14/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,819.0000	1,794.0000	(1.374)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	2,214.0000	2,206.0000	(0.361)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,489.0000	1,450.0000	(2.619)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,296.0000	1,255.0000	(3.164)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	112.0000	89.0000	(20.536)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,162.0000	1,120.0000	(3.614)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	335.0000	296.0000	(11.642)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,689.0000	1,653.0000	(2.131)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	159.0000	131.0000	(17.610)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	1,616.0000	1,586.0000	(1.856)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,808.0000	2,782.0000	(0.926)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	265.0000	238.0000	(10.189)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,319.0000	1,285.0000	(2.578)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	72.0000	60.0000	(16.667)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	654.0000	609.0000	(6.881)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,080.0000	2,065.0000	(0.721)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	861.0000	814.0000	(5.459)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	261.0000	229.0000	(12.261)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,133.0000	1,089.0000	(3.883)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	971.0000	925.0000	(4.737)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	465.0000	426.0000	(8.387)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	514.0000	470.0000	(8.560)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	335.0000	302.0000	(9.851)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,278.0000	2,246.0000	(1.405)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	514.0000	470.0000	(8.560)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	412.0000	375.0000	(8.981)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	1,855.0000	1,820.0000	(1.887)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	309.0000	278.0000	(10.032)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,452.0000	2,422.0000	(1.223)	0	0	0
14/04/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,819.0000	1,794.0000	(1.374)	0	0	0
14/04/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	971.0000	925.0000	(4.737)	0	0	0
14/04/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	2,260.0000	2,253.0000	(0.310)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,095.0000	4,077.0000	(0.440)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	153.0000	132.0000	(13.725)	0	0	0
14/04/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	112.0000	89.0000	(20.536)	0	0	0
14/04/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	90.0000	71.0000	(21.111)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	1,354.0000	1,320.0000	(2.511)	0	0	0
14/04/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,948.0000	1,926.0000	(1.129)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	247.0000	214.0000	(13.360)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,448.0000	3,427.0000	(0.609)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,763.0000	2,737.0000	(0.941)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	205.0000	182.0000	(11.220)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,235.0000	2,203.0000	(1.432)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,608.0000	1,571.0000	(2.301)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	342.0000	308.0000	(9.942)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	376.0000	333.0000	(11.436)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	179.0000	156.0000	(12.849)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	1,577.0000	1,546.0000	(1.966)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	1,192.0000	1,151.0000	(3.440)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	3,821.0000	3,801.0000	(0.523)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,080.0000	3,057.0000	(0.747)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	238.0000	212.0000	(10.924)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,634.0000	3,614.0000	(0.550)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	355.0000	314.0000	(11.549)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,777.0000	1,752.0000	(1.407)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	120.0000	96.0000	(20.000)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,862.0000	1,837.0000	(1.343)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	903.0000	857.0000	(5.094)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	153.0000	132.0000	(13.725)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	148.0000	121.0000	(18.243)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,095.0000	4,077.0000	(0.440)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	1,390.0000	1,355.0000	(2.518)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	1,656.0000	1,627.0000	(1.751)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	104.0000	82.0000	(21.154)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,540.0000	2,511.0000	(1.142)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	270.0000	242.0000	(10.370)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	596.0000	551.0000	(7.550)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	996.0000	949.0000	(4.719)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	297.0000	267.0000	(10.101)	0	0	0
14/04/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,701.0000	4,686.0000	(0.319)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	380.0000	343.0000	(9.737)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,718.0000	2,691.0000	(0.993)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,463.0000	1,429.0000	(2.324)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	489.0000	444.0000	(9.202)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	714.0000	669.0000	(6.303)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,192.0000	2,159.0000	(1.505)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	62.0000	53.0000	(14.516)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,538.0000	1,507.0000	(2.016)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	275.0000	247.0000	(10.182)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	2,169.0000	2,159.0000	(0.461)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	181.0000	151.0000	(16.575)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,354.0000	1,320.0000	(2.511)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,187.0000	4,169.0000	(0.430)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	232.0000	200.0000	(13.793)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,133.0000	1,089.0000	(3.883)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,022.0000	974.0000	(4.697)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	684.0000	639.0000	(6.579)	0	0	0
14/04/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,748.0000	4,733.0000	(0.316)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	170.0000	141.0000	(17.059)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	841.0000	794.0000	(5.589)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	112.0000	89.0000	(20.536)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	191.0000	170.0000	(10.995)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	349.0000	315.0000	(9.742)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	376.0000	333.0000	(11.436)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,634.0000	3,614.0000	(0.550)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	465.0000	419.0000	(9.892)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,022.0000	1,988.0000	(1.682)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	4,234.0000	4,216.0000	(0.425)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	251.0000	225.0000	(10.359)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	1,696.0000	1,668.0000	(1.651)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,162.0000	1,120.0000	(3.614)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	191.0000	170.0000	(10.995)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,728.0000	3,708.0000	(0.536)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,944.0000	2,919.0000	(0.849)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,819.0000	1,794.0000	(1.374)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,540.0000	2,511.0000	(1.142)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	297.0000	267.0000	(10.101)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	138.0000	113.0000	(18.116)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	1,254.0000	1,217.0000	(2.951)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,538.0000	1,507.0000	(2.016)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	181.0000	151.0000	(16.575)	0	0	0
14/04/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	108.0000	91.0000	(15.741)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	297.0000	261.0000	(12.121)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	185.0000	164.0000	(11.351)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,172.0000	3,149.0000	(0.725)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,513.0000	4,497.0000	(0.355)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	137.0000	118.0000	(13.869)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	120.0000	103.0000	(14.167)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	4,280.0000	4,263.0000	(0.397)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,426.0000	1,391.0000	(2.454)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	219.0000	186.0000	(15.068)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,673.0000	2,646.0000	(1.010)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	229.0000	204.0000	(10.917)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	281.0000	252.0000	(10.320)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	1,049.0000	1,000.0000	(4.671)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	442.0000	394.0000	(10.860)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	2,629.0000	2,601.0000	(1.065)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	286.0000	257.0000	(10.140)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,148.0000	1,105.0000	(3.746)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	195.0000	173.0000	(11.282)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	3,588.0000	3,567.0000	(0.585)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	4,606.0000	4,591.0000	(0.326)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,035.0000	3,011.0000	(0.791)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	114.0000	97.0000	(14.912)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	355.0000	314.0000	(11.549)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	242.0000	217.0000	(10.331)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	1,500.0000	1,468.0000	(2.133)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,022.0000	974.0000	(4.697)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	1,076.0000	1,029.0000	(4.368)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	605.0000	561.0000	(7.273)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,141.0000	4,123.0000	(0.435)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	745.0000	700.0000	(6.040)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	275.0000	247.0000	(10.182)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	419.0000	373.0000	(10.979)	0	0	0
14/04/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	465.0000	419.0000	(9.892)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	803.0000	755.0000	(5.978)	0	0	0
14/04/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,718.0000	2,691.0000	(0.993)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	905.0000	861.0000	(4.862)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,373.0000	4,356.0000	(0.389)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	541.0000	499.0000	(7.763)	0	0	0
14/04/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	540.0000	496.0000	(8.148)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,264.0000	3,241.0000	(0.705)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	225.0000	200.0000	(11.111)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	130.0000	112.0000	(13.846)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,218.0000	3,195.0000	(0.715)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	2,853.0000	2,828.0000	(0.876)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	195.0000	173.0000	(11.282)	0	0	0
14/04/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	165.0000	144.0000	(12.727)	0	0	0
14/04/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	221.0000	197.0000	(10.860)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,958.0000	3,938.0000	(0.505)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,588.0000	3,567.0000	(0.585)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	270.0000	242.0000	(10.370)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	260.0000	233.0000	(10.385)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	713.0000	666.0000	(6.592)	0	0	0
14/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,763.0000	2,737.0000	(0.941)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,495.0000	3,474.0000	(0.601)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	948.0000	902.0000	(4.852)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,944.0000	2,919.0000	(0.849)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	972.0000	928.0000	(4.527)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	157.0000	136.0000	(13.376)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	1,286.0000	1,250.0000	(2.799)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	279.0000	245.0000	(12.186)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,049.0000	4,030.0000	(0.469)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	680.0000	634.0000	(6.765)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	251.0000	225.0000	(10.359)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	903.0000	857.0000	(5.094)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,223.0000	1,184.0000	(3.189)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,867.0000	3,847.0000	(0.517)	0	0	0
14/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	174.0000	152.0000	(12.644)	0	0	0
14/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	596.0000	551.0000	(7.550)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	202.0000	179.0000	(11.386)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	316.0000	278.0000	(12.025)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,777.0000	1,752.0000	(1.407)	0	0	0
14/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
14/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,172.0000	3,149.0000	(0.725)	0	0	0
14/04/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	2,492.0000	2,491.0000	(0.040)	0	0	0
14/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
14/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,319.0000	1,285.0000	(2.578)	0	0	0
14/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	261.0000	229.0000	(12.261)	0	0	0
14/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	229.0000	204.0000	(10.917)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,372.0000	1,332.0000	(2.915)	0	0	0
14/04/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	529.0000	487.0000	(7.940)	0	0	0
14/04/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	2,492.0000	2,491.0000	(0.040)	0	0	0
14/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	120.0000	96.0000	(20.000)	0	0	0
14/04/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	2,586.0000	2,587.0000	0.039	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	766.0000	718.0000	(6.266)	0	0	0
14/04/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
14/04/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	808.0000	763.0000	(5.569)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,296.0000	1,255.0000	(3.164)	0	0	0
14/04/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	553.0000	510.0000	(7.776)	0	0	0
14/04/2009	\$ / R	2010/03/15			Currency Future	9.5260	9.5281	0.022	0.0000	0.0000	0
14/04/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	799.0000	750.0000	(6.133)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	917.0000	868.0000	(5.344)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	973.0000	922.0000	(5.242)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,509.0000	2,468.0000	(1.634)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	941.0000	890.0000	(5.420)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,278.0000	1,227.0000	(3.991)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	2,639.0000	2,600.0000	(1.478)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	754.0000	705.0000	(6.499)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,572.0000	1,522.0000	(3.181)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	899.0000	850.0000	(5.451)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	613.0000	567.0000	(7.504)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,381.0000	2,339.0000	(1.764)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,005.0000	954.0000	(5.075)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	613.0000	567.0000	(7.504)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,170.0000	2,126.0000	(2.028)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	881.0000	832.0000	(5.562)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,687.0000	1,638.0000	(2.905)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	496.0000	454.0000	(8.468)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,687.0000	1,638.0000	(2.905)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,173.0000	1,122.0000	(4.348)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	784.0000	735.0000	(6.250)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,648.0000	1,599.0000	(2.973)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	522.0000	479.0000	(8.238)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,466.0000	2,425.0000	(1.663)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,208.0000	1,157.0000	(4.222)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,046.0000	2,001.0000	(2.199)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	442.0000	403.0000	(8.824)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	550.0000	506.0000	(8.000)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,924.0000	1,878.0000	(2.391)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	457.0000	417.0000	(8.753)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	591.0000	545.0000	(7.783)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	415.0000	378.0000	(8.916)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,005.0000	954.0000	(5.075)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	624.0000	578.0000	(7.372)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	1,765.0000	1,717.0000	(2.720)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	881.0000	832.0000	(5.562)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,087.0000	2,043.0000	(2.108)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	570.0000	525.0000	(7.895)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	513.0000	471.0000	(8.187)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,844.0000	1,797.0000	(2.549)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	726.0000	677.0000	(6.749)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,296.0000	2,253.0000	(1.873)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	464.0000	424.0000	(8.621)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,350.0000	1,299.0000	(3.778)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	505.0000	462.0000	(8.515)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	531.0000	488.0000	(8.098)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,338.0000	2,296.0000	(1.796)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	353.0000	319.0000	(9.632)	0	0	27,539
14/04/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	472.0000	431.0000	(8.686)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	815.0000	766.0000	(6.012)	0	0	27,539
14/04/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,296.0000	2,253.0000	(1.873)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	435.0000	396.0000	(8.966)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,139.0000	1,088.0000	(4.478)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,005.0000	1,960.0000	(2.244)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	488.0000	446.0000	(8.607)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	472.0000	431.0000	(8.686)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,127.0000	3,091.0000	(1.151)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,212.0000	2,168.0000	(1.989)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	429.0000	390.0000	(9.091)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,372.0000	2,330.0000	(1.771)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,553.0000	2,512.0000	(1.606)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,254.0000	2,211.0000	(1.908)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	708.0000	649.0000	(8.333)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	1,084.0000	1,027.0000	(5.258)	0	0	16,483
14/04/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,046.0000	2,001.0000	(2.199)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	784.0000	735.0000	(6.250)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	580.0000	535.0000	(7.759)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	450.0000	410.0000	(8.889)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,208.0000	1,157.0000	(4.222)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,804.0000	1,757.0000	(2.605)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,424.0000	2,382.0000	(1.733)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,129.0000	2,084.0000	(2.114)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	458.0000	418.0000	(8.734)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	864.0000	815.0000	(5.671)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	648.0000	601.0000	(7.253)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	480.0000	439.0000	(8.542)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	636.0000	589.0000	(7.390)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	522.0000	479.0000	(8.238)	0	0	16,483
14/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,350.0000	1,299.0000	(3.778)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	685.0000	637.0000	(7.007)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	740.0000	691.0000	(6.622)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,314.0000	1,263.0000	(3.881)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,610.0000	1,561.0000	(3.043)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	975.0000	926.0000	(5.026)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,965.0000	1,919.0000	(2.341)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	790.0000	738.0000	(6.582)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	541.0000	497.0000	(8.133)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,016.0000	966.0000	(4.921)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	602.0000	556.0000	(7.641)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	672.0000	625.0000	(6.994)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	403.0000	366.0000	(9.181)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	849.0000	798.0000	(6.007)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,459.0000	1,409.0000	(3.427)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	560.0000	516.0000	(7.857)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,422.0000	1,372.0000	(3.516)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	735.0000	675.0000	(8.163)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	726.0000	677.0000	(6.749)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,884.0000	1,837.0000	(2.495)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	698.0000	650.0000	(6.877)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	513.0000	471.0000	(8.187)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	207.0000	179.0000	(13.527)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,496.0000	1,447.0000	(3.275)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,087.0000	2,043.0000	(2.108)	0	0	0
14/04/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	326.0000	290.0000	(11.043)	0	0	0
14/04/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	318.0000	283.0000	(11.006)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	216.0000	188.0000	(12.963)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	790.0000	738.0000	(6.582)	0	0	0
14/04/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,300.0000	3,262.0000	(1.152)	0	0	0
14/04/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,342.0000	3,305.0000	(1.107)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,090.0000	4,060.0000	(0.733)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	624.0000	578.0000	(7.372)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	740.0000	691.0000	(6.622)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,654.0000	1,624.0000	(1.814)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	329.0000	293.0000	(10.942)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	278.0000	246.0000	(11.511)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	1,555.0000	1,521.0000	(2.186)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,243.0000	1,192.0000	(4.103)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,314.0000	1,263.0000	(3.881)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	570.0000	525.0000	(7.895)	0	0	0
14/04/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	2,063.0000	2,046.0000	(0.824)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	263.0000	232.0000	(11.787)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	712.0000	663.0000	(6.882)	0	0	0
14/04/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	137.0000	118.0000	(13.869)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,689.0000	1,660.0000	(1.717)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,844.0000	1,797.0000	(2.549)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,386.0000	1,335.0000	(3.680)	0	0	0
14/04/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,172.0000	3,134.0000	(1.198)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	685.0000	637.0000	(7.007)	0	0	0
14/04/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	298.0000	264.0000	(11.409)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	936.0000	887.0000	(5.235)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,386.0000	1,335.0000	(3.680)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	910.0000	859.0000	(5.604)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	712.0000	663.0000	(6.882)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	435.0000	396.0000	(8.966)	0	0	0
14/04/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	1,831.0000	1,808.0000	(1.256)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,509.0000	2,468.0000	(1.634)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	955.0000	906.0000	(5.131)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,459.0000	1,409.0000	(3.427)	0	0	0
14/04/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	146.0000	127.0000	(13.014)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	3,646.0000	3,611.0000	(0.960)	0	0	0
14/04/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	2,022.0000	2,005.0000	(0.841)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	272.0000	239.0000	(12.132)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	879.0000	828.0000	(5.802)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	995.0000	946.0000	(4.925)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	1,016.0000	966.0000	(4.921)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	3,472.0000	3,436.0000	(1.037)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	819.0000	768.0000	(6.227)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	348.0000	312.0000	(10.345)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	404.0000	362.0000	(10.396)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	560.0000	516.0000	(7.857)	0	0	0
14/04/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	205.0000	180.0000	(12.195)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,226.0000	4,196.0000	(0.710)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	864.0000	815.0000	(5.671)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	202.0000	174.0000	(13.861)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,038.0000	987.0000	(4.913)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	233.0000	205.0000	(12.017)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,884.0000	1,837.0000	(2.495)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	831.0000	782.0000	(5.897)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,105.0000	1,054.0000	(4.615)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	1,107.0000	1,052.0000	(4.968)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,278.0000	1,227.0000	(3.991)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	340.0000	304.0000	(10.588)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	1,061.0000	1,003.0000	(5.467)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,214.0000	3,176.0000	(1.182)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	681.0000	624.0000	(8.370)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	247.0000	218.0000	(11.741)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,759.0000	1,733.0000	(1.478)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,000.0000	3,969.0000	(0.775)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	815.0000	766.0000	(6.012)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	4,362.0000	4,334.0000	(0.642)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	226.0000	197.0000	(12.832)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	188.0000	162.0000	(13.830)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,723.0000	1,696.0000	(1.567)	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
14/04/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,727.0000	2,688.0000	(1.430)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,135.0000	4,105.0000	(0.726)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	333.0000	297.0000	(10.811)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,257.0000	3,219.0000	(1.167)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	754.0000	705.0000	(6.499)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,139.0000	1,088.0000	(4.478)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	211.0000	183.0000	(13.270)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	847.0000	798.0000	(5.785)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	1,038.0000	984.0000	(5.202)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,071.0000	1,020.0000	(4.762)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,430.0000	1,390.0000	(2.797)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	762.0000	706.0000	(7.349)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	769.0000	720.0000	(6.372)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,460.0000	1,422.0000	(2.603)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	4,454.0000	4,426.0000	(0.629)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	3,690.0000	3,656.0000	(0.921)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	180.0000	154.0000	(14.444)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	278.0000	245.0000	(11.871)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	384.0000	344.0000	(10.417)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	168.0000	143.0000	(14.881)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	266.0000	234.0000	(12.030)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	4,592.0000	4,565.0000	(0.588)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,172.0000	3,134.0000	(1.198)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	3,602.0000	3,567.0000	(0.972)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	348.0000	312.0000	(10.345)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	672.0000	625.0000	(6.994)	0	0	0
14/04/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	219.0000	192.0000	(12.329)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,496.0000	1,447.0000	(3.275)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	1,400.0000	1,359.0000	(2.929)	0	0	0
14/04/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	424.0000	381.0000	(10.142)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,181.0000	4,151.0000	(0.718)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,924.0000	1,878.0000	(2.391)	0	0	0
14/04/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,795.0000	1,770.0000	(1.393)	0	0	0
14/04/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	550.0000	506.0000	(8.000)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,045.0000	4,014.0000	(0.766)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	464.0000	424.0000	(8.621)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,286.0000	1,240.0000	(3.577)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,338.0000	2,296.0000	(1.796)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,534.0000	1,484.0000	(3.259)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	197.0000	170.0000	(13.706)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	260.0000	228.0000	(12.308)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	556.0000	505.0000	(9.173)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,734.0000	3,700.0000	(0.911)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,232.0000	1,183.0000	(3.977)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	660.0000	612.0000	(7.273)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,271.0000	4,242.0000	(0.679)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	445.0000	400.0000	(10.112)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	221.0000	192.0000	(13.122)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,371.0000	1,328.0000	(3.136)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	510.0000	462.0000	(9.412)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,129.0000	2,084.0000	(2.114)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	243.0000	212.0000	(12.757)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,726.0000	1,678.0000	(2.781)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,867.0000	3,834.0000	(0.853)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	237.0000	207.0000	(12.658)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	533.0000	483.0000	(9.381)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	1,259.0000	1,211.0000	(3.813)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,911.0000	3,879.0000	(0.818)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	232.0000	202.0000	(12.931)	0	0	0
14/04/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,956.0000	3,924.0000	(0.809)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	602.0000	556.0000	(7.641)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,726.0000	1,678.0000	(2.781)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	605.0000	551.0000	(8.926)	0	0	0
14/04/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	1,181.0000	1,129.0000	(4.403)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	630.0000	575.0000	(8.730)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	505.0000	462.0000	(8.515)	0	0	0
14/04/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,156.0000	1,103.0000	(4.585)	0	0	0
14/04/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,648.0000	1,599.0000	(2.973)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,815.0000	2,776.0000	(1.385)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	391.0000	355.0000	(9.207)	0	0	0
14/04/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,727.0000	2,688.0000	(1.430)	0	0	0
14/04/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,903.0000	2,866.0000	(1.275)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,317.0000	4,288.0000	(0.672)	0	0	0
14/04/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	153.0000	129.0000	(15.686)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	193.0000	166.0000	(13.990)	0	0	0
14/04/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	4,777.0000	4,751.0000	(0.544)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	831.0000	782.0000	(5.897)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	403.0000	366.0000	(9.181)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	2,596.0000	2,556.0000	(1.541)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	422.0000	384.0000	(9.005)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,038.0000	987.0000	(4.913)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	409.0000	372.0000	(9.046)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,105.0000	1,054.0000	(4.615)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,683.0000	2,644.0000	(1.454)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	4,546.0000	4,518.0000	(0.616)	0	0	0
14/04/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	172.0000	147.0000	(14.535)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	480.0000	439.0000	(8.542)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	379.0000	344.0000	(9.235)	0	0	0
14/04/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	164.0000	139.0000	(15.244)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	2,771.0000	2,732.0000	(1.407)	0	0	0
14/04/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	4,638.0000	4,611.0000	(0.582)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	397.0000	360.0000	(9.320)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,254.0000	2,211.0000	(1.908)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,683.0000	2,644.0000	(1.454)	0	0	0
14/04/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	409.0000	372.0000	(9.046)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,082.0000	3,046.0000	(1.168)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	995.0000	946.0000	(4.925)	0	0	0
14/04/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	358.0000	324.0000	(9.497)	0	0	0
14/04/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	129.0000	109.0000	(15.504)	0	0	0
14/04/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	2,105.0000	2,087.0000	(0.855)	0	0	0
14/04/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	819.0000	768.0000	(6.227)	0	0	0
14/04/2009	\$ / R	2010/06/14			Currency Future	9.6170	9.6209	0.041	0.0000	0.0000	0
14/04/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,040.0000	985.0000	(5.288)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	1,057.0000	1,006.0000	(4.825)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	876.0000	825.0000	(5.822)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,136.0000	1,081.0000	(4.842)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	1,003.0000	952.0000	(5.085)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	1,020.0000	969.0000	(5.000)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	921.0000	870.0000	(5.537)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	906.0000	854.0000	(5.740)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,304.0000	1,249.0000	(4.218)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	486.0000	446.0000	(8.230)	0	0	26,596
14/04/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,103.0000	1,048.0000	(4.986)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,409.0000	1,354.0000	(3.903)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,071.0000	1,016.0000	(5.135)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,019.0000	2,975.0000	(1.457)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	1,135.0000	1,084.0000	(4.493)	0	0	26,596
14/04/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	918.0000	863.0000	(5.991)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,339.0000	1,284.0000	(4.108)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	776.0000	719.0000	(7.345)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	1,038.0000	987.0000	(4.913)	0	0	0
14/04/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	2,802.0000	2,756.0000	(1.642)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,444.0000	1,390.0000	(3.740)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	1,243.0000	1,190.0000	(4.264)	0	0	21,978
14/04/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	519.0000	477.0000	(8.092)	0	0	21,978
14/04/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,590.0000	1,536.0000	(3.396)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	807.0000	756.0000	(6.320)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	861.0000	811.0000	(5.807)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,355.0000	3,310.0000	(1.341)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	820.0000	770.0000	(6.098)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,553.0000	1,499.0000	(3.477)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	794.0000	744.0000	(6.297)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,339.0000	1,284.0000	(4.108)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	402.0000	365.0000	(9.204)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	906.0000	854.0000	(5.740)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	1,669.0000	1,636.0000	(1.977)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,272.0000	3,226.0000	(1.406)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,764.0000	1,734.0000	(1.701)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	422.0000	381.0000	(9.716)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	969.0000	918.0000	(5.263)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,202.0000	1,147.0000	(4.576)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,269.0000	1,215.0000	(4.255)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,397.0000	3,353.0000	(1.295)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,235.0000	1,181.0000	(4.372)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	952.0000	902.0000	(5.252)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	347.0000	313.0000	(9.798)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	833.0000	783.0000	(6.002)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,008.0000	954.0000	(5.357)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	781.0000	731.0000	(6.402)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,516.0000	1,462.0000	(3.562)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,796.0000	1,768.0000	(1.559)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	414.0000	373.0000	(9.903)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	329.0000	297.0000	(9.726)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	1,664.0000	1,610.0000	(3.245)	0	0	0
14/04/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	2,075.0000	2,057.0000	(0.867)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	439.0000	397.0000	(9.567)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	936.0000	886.0000	(5.342)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,553.0000	1,499.0000	(3.477)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	820.0000	770.0000	(6.098)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	1,075.0000	1,024.0000	(4.744)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	390.0000	351.0000	(10.000)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	947.0000	893.0000	(5.702)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	1,778.0000	1,725.0000	(2.981)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	1,114.0000	1,064.0000	(4.488)	0	0	0
14/04/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	3,523.0000	3,480.0000	(1.221)	0	0	0
14/04/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	208.0000	186.0000	(10.577)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,897.0000	1,873.0000	(1.265)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	986.0000	935.0000	(5.172)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,169.0000	1,114.0000	(4.705)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	280.0000	252.0000	(10.000)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,235.0000	1,181.0000	(4.372)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	952.0000	902.0000	(5.252)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,374.0000	1,319.0000	(4.003)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	969.0000	918.0000	(5.263)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	296.0000	266.0000	(10.135)	0	0	0
14/04/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,863.0000	1,837.0000	(1.396)	0	0	0
14/04/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	1,627.0000	1,573.0000	(3.319)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,202.0000	1,147.0000	(4.576)	0	0	0
14/04/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,269.0000	1,215.0000	(4.255)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	936.0000	886.0000	(5.342)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,480.0000	1,426.0000	(3.649)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	847.0000	797.0000	(5.903)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	891.0000	840.0000	(5.724)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	769.0000	719.0000	(6.502)	0	0	0
14/04/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	447.0000	406.0000	(9.172)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,516.0000	1,462.0000	(3.562)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	833.0000	783.0000	(6.002)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	745.0000	696.0000	(6.577)	0	0	0
14/04/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,230.0000	3,185.0000	(1.393)	0	0	0
14/04/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	1,702.0000	1,648.0000	(3.173)	0	0	0
14/04/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	2,115.0000	2,095.0000	(0.946)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	1,156.0000	1,102.0000	(4.671)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	889.0000	831.0000	(6.524)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	1,114.0000	1,064.0000	(4.488)	0	0	0
14/04/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	187.0000	163.0000	(12.834)	0	0	0
14/04/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	2,154.0000	2,134.0000	(0.929)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	947.0000	893.0000	(5.702)	0	0	0
14/04/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,107.0000	3,061.0000	(1.481)	0	0	0
14/04/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	474.0000	432.0000	(8.861)	0	0	0
14/04/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,063.0000	3,020.0000	(1.404)	0	0	0
14/04/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	480.0000	441.0000	(8.125)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,169.0000	1,114.0000	(4.705)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	978.0000	923.0000	(5.624)	0	0	0
14/04/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	198.0000	175.0000	(11.616)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	986.0000	935.0000	(5.172)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	1,135.0000	1,084.0000	(4.493)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	1,095.0000	1,044.0000	(4.658)	0	0	0
14/04/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	918.0000	863.0000	(5.991)	0	0	0
14/04/2009	£ / R	2009/06/12			Currency Future	13.4059	13.6120	1.537	13.6500	13.6500	16,768
14/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,697.0000	3,492.0000	(5.545)	0	0	0
14/04/2009	£ / R	2009/06/12	15.50	Call	Currency Future	44.0000	51.0000	15.909	0	0	0
14/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,422.0000	2,221.0000	(8.299)	0	0	0
14/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R 2009/06/12	15.40	Put	Currency Future	2,045.0000	1,848.0000	(9.633)	0	0	0
14/04/2009	£ / R 2009/06/12	16.30	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
14/04/2009	£ / R 2009/06/12	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	13.75	Call	Currency Future	326.0000	395.0000	21.166	0	0	0
14/04/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,797.0000	3,591.0000	(5.425)	0	0	0
14/04/2009	£ / R 2009/06/12	15.50	Put	Currency Future	2,138.0000	1,939.0000	(9.308)	0	0	0
14/04/2009	£ / R 2009/06/12	15.25	Call	Currency Future	63.0000	74.0000	17.460	0	0	0
14/04/2009	£ / R 2009/06/12	13.85	Call	Currency Future	300.0000	362.0000	20.667	0	0	0
14/04/2009	£ / R 2009/06/12	15.80	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
14/04/2009	£ / R 2009/06/12	17.85	Put	Currency Future	4,445.0000	4,239.0000	(4.634)	0	0	0
14/04/2009	£ / R 2009/06/12	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	14.80	Call	Currency Future	114.0000	135.0000	18.421	0	0	0
14/04/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,907.0000	1,712.0000	(10.225)	0	0	0
14/04/2009	£ / R 2009/06/12	13.70	Put	Currency Future	634.0000	501.0000	(20.978)	0	0	0
14/04/2009	£ / R 2009/06/12	14.35	Call	Currency Future	198.0000	234.0000	18.182	0	0	0
14/04/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,907.0000	2,703.0000	(7.018)	0	0	0
14/04/2009	£ / R 2009/06/12	17.00	Put	Currency Future	3,598.0000	3,392.0000	(5.725)	0	0	0
14/04/2009	£ / R 2009/06/12	14.05	Call	Currency Future	255.0000	305.0000	19.608	0	0	0
14/04/2009	£ / R 2009/06/12	18.20	Put	Currency Future	4,795.0000	4,588.0000	(4.317)	0	0	0
14/04/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,509.0000	1,323.0000	(12.326)	0	0	0
14/04/2009	£ / R 2009/06/12	14.45	Call	Currency Future	176.0000	208.0000	18.182	0	0	0
14/04/2009	£ / R 2009/06/12	13.70	Call	Currency Future	340.0000	413.0000	21.471	0	0	0
14/04/2009	£ / R 2009/06/12	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	14.55	Call	Currency Future	156.0000	185.0000	18.590	0	0	0
14/04/2009	£ / R 2009/06/12	17.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	15.30	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
14/04/2009	£ / R 2009/06/12	13.85	Put	Currency Future	744.0000	600.0000	(19.355)	0	0	0
14/04/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,142.0000	972.0000	(14.886)	0	0	0
14/04/2009	£ / R 2009/06/12	19.15	Put	Currency Future	5,744.0000	5,538.0000	(3.586)	0	0	0
14/04/2009	£ / R 2009/06/12	16.90	Put	Currency Future	3,499.0000	3,293.0000	(5.887)	0	0	0
14/04/2009	£ / R 2009/06/12	14.05	Put	Currency Future	899.0000	743.0000	(17.353)	0	0	0
14/04/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,896.0000	3,690.0000	(5.287)	0	0	0
14/04/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,663.0000	2,460.0000	(7.623)	0	0	0
14/04/2009	£ / R 2009/06/12	13.85	Call	Currency Future	300.0000	362.0000	20.667	0	0	0
14/04/2009	£ / R 2009/06/12	18.25	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
14/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,644.0000	5,438.0000	(3.650)	0	0	0
14/04/2009	£ / R	2009/06/12	13.75	Put	Currency Future	670.0000	533.0000	(20.448)	0	0	0
14/04/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	72.0000	85.0000	18.056	0	0	0
14/04/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,260.0000	1,084.0000	(13.968)	0	0	0
14/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	744.0000	600.0000	(19.355)	0	0	0
14/04/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,394.0000	5,188.0000	(3.819)	0	0	0
14/04/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,544.0000	5,338.0000	(3.716)	0	0	0
14/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,300.0000	1,123.0000	(13.615)	0	0	0
14/04/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,953.0000	1,757.0000	(10.036)	0	0	0
14/04/2009	£ / R	2009/06/12	14.50	Call	Currency Future	166.0000	196.0000	18.072	0	0	0
14/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,994.0000	4,788.0000	(4.125)	0	0	0
14/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,697.0000	3,492.0000	(5.545)	0	0	0
14/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,495.0000	4,289.0000	(4.583)	0	0	0
14/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
14/04/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,944.0000	4,738.0000	(4.167)	0	0	0
14/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
14/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,567.0000	2,364.0000	(7.908)	0	0	0
14/04/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,220.0000	1,046.0000	(14.262)	0	0	0
14/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	706.0000	566.0000	(19.830)	0	0	0
14/04/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,395.0000	4,189.0000	(4.687)	0	0	0
14/04/2009	£ / R	2009/06/12	16.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,994.0000	5,788.0000	(3.437)	0	0	0
14/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,005.0000	2,800.0000	(6.822)	0	0	0
14/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	312.0000	378.0000	21.154	0	0	0
14/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,449.0000	3,244.0000	(5.944)	0	0	0
14/04/2009	£ / R	2009/06/12	18.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,953.0000	1,757.0000	(10.036)	0	0	0
14/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	979.0000	818.0000	(16.445)	0	0	0
14/04/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,295.0000	4,089.0000	(4.796)	0	0	0
14/04/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,400.0000	3,194.0000	(6.059)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,142.0000	972.0000	(14.886)	0	0	0
14/04/2009	£ / R	2009/06/12	13.30	Call	Currency Future	485.0000	596.0000	22.887	0	0	0
14/04/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,844.0000	4,638.0000	(4.253)	0	0	0
14/04/2009	£ / R	2009/06/12	16.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
14/04/2009	£ / R	2009/06/12	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	15.30	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
14/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	198.0000	234.0000	18.182	0	0	0
14/04/2009	£ / R	2009/06/12	13.30	Put	Currency Future	379.0000	284.0000	(25.066)	0	0	0
14/04/2009	£ / R	2009/06/12	17.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
14/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,195.0000	3,989.0000	(4.911)	0	0	0
14/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,771.0000	1,579.0000	(10.841)	0	0	0
14/04/2009	£ / R	2009/06/12	14.15	Call	Currency Future	235.0000	280.0000	19.149	0	0	0
14/04/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,745.0000	4,538.0000	(4.362)	0	0	0
14/04/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,595.0000	4,389.0000	(4.483)	0	0	0
14/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,594.0000	5,388.0000	(3.683)	0	0	0
14/04/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,545.0000	4,339.0000	(4.532)	0	0	0
14/04/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,695.0000	4,488.0000	(4.409)	0	0	0
14/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
14/04/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,202.0000	2,997.0000	(6.402)	0	0	0
14/04/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,344.0000	5,138.0000	(3.855)	0	0	0
14/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,907.0000	2,703.0000	(7.018)	0	0	0
14/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
14/04/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,244.0000	5,038.0000	(3.928)	0	0	0
14/04/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,996.0000	3,790.0000	(5.155)	0	0	0
14/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
14/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
14/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	443.0000	542.0000	22.348	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R 2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	18.45	Put	Currency Future	5,044.0000	4,838.0000	(4.084)	0	0	0
14/04/2009	£ / R 2009/06/12	13.80	Call	Currency Future	312.0000	378.0000	21.154	0	0	0
14/04/2009	£ / R 2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,615.0000	2,412.0000	(7.763)	0	0	0
14/04/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,999.0000	1,802.0000	(9.855)	0	0	0
14/04/2009	£ / R 2009/06/12	17.25	Put	Currency Future	3,847.0000	3,641.0000	(5.355)	0	0	0
14/04/2009	£ / R 2009/06/12	17.95	Put	Currency Future	4,545.0000	4,339.0000	(4.532)	0	0	0
14/04/2009	£ / R 2009/06/12	13.80	Put	Currency Future	706.0000	566.0000	(19.830)	0	0	0
14/04/2009	£ / R 2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	16.30	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
14/04/2009	£ / R 2009/06/12	13.50	Call	Currency Future	405.0000	495.0000	22.222	0	0	0
14/04/2009	£ / R 2009/06/12	17.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	16.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
14/04/2009	£ / R 2009/06/12	13.50	Put	Currency Future	499.0000	383.0000	(23.246)	0	0	0
14/04/2009	£ / R 2009/06/12	14.15	Put	Currency Future	979.0000	818.0000	(16.445)	0	0	0
14/04/2009	£ / R 2009/06/12	16.70	Put	Currency Future	3,301.0000	3,095.0000	(6.241)	0	0	0
14/04/2009	£ / R 2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	15.95	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
14/04/2009	£ / R 2009/06/12	15.05	Call	Currency Future	83.0000	97.0000	16.867	0	0	0
14/04/2009	£ / R 2009/06/12	18.05	Put	Currency Future	4,645.0000	4,439.0000	(4.435)	0	0	0
14/04/2009	£ / R 2009/06/12	15.05	Call	Currency Future	83.0000	97.0000	16.867	0	0	0
14/04/2009	£ / R 2009/06/12	19.10	Put	Currency Future	5,694.0000	5,488.0000	(3.618)	0	0	0
14/04/2009	£ / R 2009/06/12	16.05	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
14/04/2009	£ / R 2009/06/12	13.40	Put	Currency Future	437.0000	330.0000	(24.485)	0	0	0
14/04/2009	£ / R 2009/06/12	13.65	Call	Currency Future	355.0000	432.0000	21.690	0	0	0
14/04/2009	£ / R 2009/06/12	14.05	Call	Currency Future	255.0000	305.0000	19.608	0	0	0
14/04/2009	£ / R 2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	15.10	Call	Currency Future	77.0000	91.0000	18.182	0	0	0
14/04/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,727.0000	1,535.0000	(11.118)	0	0	0
14/04/2009	£ / R 2009/06/12	16.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,181.0000	1,009.0000	(14.564)	0	0	0
14/04/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,727.0000	1,535.0000	(11.118)	0	0	0
14/04/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,494.0000	5,288.0000	(3.750)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
14/04/2009	£ / R	2009/06/12	13.25	Put	Currency Future	351.0000	263.0000	(25.071)	0	0	0
14/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,745.0000	4,538.0000	(4.362)	0	0	0
14/04/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,518.0000	2,316.0000	(8.022)	0	0	0
14/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	599.0000	470.0000	(21.536)	0	0	0
14/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	287.0000	346.0000	20.557	0	0	0
14/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,499.0000	3,293.0000	(5.887)	0	0	0
14/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,595.0000	1,407.0000	(11.787)	0	0	0
14/04/2009	£ / R	2009/06/12	18.70	Put	Currency Future	5,294.0000	5,088.0000	(3.891)	0	0	0
14/04/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,816.0000	1,623.0000	(10.628)	0	0	0
14/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	899.0000	743.0000	(17.353)	0	0	0
14/04/2009	£ / R	2009/06/12	16.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	14.40	Call	Currency Future	187.0000	221.0000	18.182	0	0	0
14/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	101.0000	119.0000	17.822	0	0	0
14/04/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
14/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	782.0000	634.0000	(18.926)	0	0	0
14/04/2009	£ / R	2009/06/12	17.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	101.0000	119.0000	17.822	0	0	0
14/04/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,809.0000	2,605.0000	(7.262)	0	0	0
14/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,999.0000	1,802.0000	(9.855)	0	0	0
14/04/2009	£ / R	2009/06/12	13.35	Call	Currency Future	463.0000	569.0000	22.894	0	0	0
14/04/2009	£ / R	2009/06/12	14.15	Call	Currency Future	235.0000	280.0000	19.149	0	0	0
14/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,444.0000	5,238.0000	(3.784)	0	0	0
14/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	147.0000	174.0000	18.367	0	0	0
14/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,595.0000	1,407.0000	(11.787)	0	0	0
14/04/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,794.0000	5,588.0000	(3.555)	0	0	0
14/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,518.0000	2,316.0000	(8.022)	0	0	0
14/04/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,091.0000	1,893.0000	(9.469)	0	0	0
14/04/2009	£ / R	2009/06/12	16.60	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
14/04/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,094.0000	4,888.0000	(4.044)	0	0	0
14/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
14/04/2009	£ / R	2009/06/12	15.45	Call	Currency Future	47.0000	55.0000	17.021	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R 2009/06/12	16.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
14/04/2009	£ / R 2009/06/12	18.65	Put	Currency Future	5,244.0000	5,038.0000	(3.928)	0	0	0
14/04/2009	£ / R 2009/06/12	18.60	Put	Currency Future	5,194.0000	4,988.0000	(3.966)	0	0	0
14/04/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,712.0000	2,508.0000	(7.522)	0	0	0
14/04/2009	£ / R 2009/06/12	15.15	Call	Currency Future	72.0000	85.0000	18.056	0	0	0
14/04/2009	£ / R 2009/06/12	13.35	Put	Currency Future	408.0000	307.0000	(24.755)	0	0	0
14/04/2009	£ / R 2009/06/12	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	16.85	Put	Currency Future	3,449.0000	3,244.0000	(5.944)	0	0	0
14/04/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,466.0000	1,282.0000	(12.551)	0	0	0
14/04/2009	£ / R 2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	15.80	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
14/04/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,816.0000	1,623.0000	(10.628)	0	0	0
14/04/2009	£ / R 2009/06/12	13.25	Call	Currency Future	507.0000	625.0000	23.274	0	0	0
14/04/2009	£ / R 2009/06/12	13.60	Put	Currency Future	565.0000	440.0000	(22.124)	0	0	0
14/04/2009	£ / R 2009/06/12	17.50	Put	Currency Future	4,096.0000	3,890.0000	(5.029)	0	0	0
14/04/2009	£ / R 2009/06/12	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,341.0000	1,162.0000	(13.348)	0	0	0
14/04/2009	£ / R 2009/06/12	14.40	Call	Currency Future	187.0000	221.0000	18.182	0	0	0
14/04/2009	£ / R 2009/06/12	19.30	Put	Currency Future	5,894.0000	5,688.0000	(3.495)	0	0	0
14/04/2009	£ / R 2009/06/12	15.55	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
14/04/2009	£ / R 2009/06/12	14.10	Call	Currency Future	245.0000	292.0000	19.184	0	0	0
14/04/2009	£ / R 2009/06/12	16.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
14/04/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,946.0000	3,740.0000	(5.220)	0	0	0
14/04/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,996.0000	3,790.0000	(5.155)	0	0	0
14/04/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,422.0000	2,221.0000	(8.299)	0	0	0
14/04/2009	£ / R 2009/06/12	14.10	Put	Currency Future	939.0000	780.0000	(16.933)	0	0	0
14/04/2009	£ / R 2009/06/12	13.40	Put	Currency Future	437.0000	330.0000	(24.485)	0	0	0
14/04/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,712.0000	2,508.0000	(7.522)	0	0	0
14/04/2009	£ / R 2009/06/12	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	19.35	Put	Currency Future	5,944.0000	5,738.0000	(3.466)	0	0	0
14/04/2009	£ / R 2009/06/12	15.55	Put	Currency Future	2,185.0000	1,986.0000	(9.108)	0	0	0
14/04/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,382.0000	1,202.0000	(13.025)	0	0	0
14/04/2009	£ / R 2009/06/12	13.90	Put	Currency Future	782.0000	634.0000	(18.926)	0	0	0
14/04/2009	£ / R 2009/06/12	16.10	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
14/04/2009	£ / R 2009/06/12	17.45	Put	Currency Future	4,046.0000	3,840.0000	(5.091)	0	0	0
14/04/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,509.0000	1,323.0000	(12.326)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R 2009/06/12	19.25	Put	Currency Future	5,844.0000	5,638.0000	(3.525)	0	0	0
14/04/2009	£ / R 2009/06/12	15.90	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
14/04/2009	£ / R 2009/06/12	13.90	Call	Currency Future	287.0000	346.0000	20.557	0	0	0
14/04/2009	£ / R 2009/06/12	16.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	16.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
14/04/2009	£ / R 2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	15.65	Put	Currency Future	2,279.0000	2,079.0000	(8.776)	0	0	0
14/04/2009	£ / R 2009/06/12	14.65	Call	Currency Future	138.0000	164.0000	18.841	0	0	0
14/04/2009	£ / R 2009/06/12	17.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	16.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
14/04/2009	£ / R 2009/06/12	17.55	Put	Currency Future	4,146.0000	3,939.0000	(4.993)	0	0	0
14/04/2009	£ / R 2009/06/12	14.65	Call	Currency Future	138.0000	164.0000	18.841	0	0	0
14/04/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,644.0000	5,438.0000	(3.650)	0	0	0
14/04/2009	£ / R 2009/06/12	15.65	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
14/04/2009	£ / R 2009/06/12	13.20	Call	Currency Future	531.0000	654.0000	23.164	0	0	0
14/04/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,747.0000	3,541.0000	(5.498)	0	0	0
14/04/2009	£ / R 2009/06/12	13.95	Put	Currency Future	820.0000	670.0000	(18.293)	0	0	0
14/04/2009	£ / R 2009/06/12	13.20	Put	Currency Future	325.0000	242.0000	(25.538)	0	0	0
14/04/2009	£ / R 2009/06/12	17.90	Put	Currency Future	4,495.0000	4,289.0000	(4.583)	0	0	0
14/04/2009	£ / R 2009/06/12	13.40	Call	Currency Future	443.0000	542.0000	22.348	0	0	0
14/04/2009	£ / R 2009/06/12	16.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
14/04/2009	£ / R 2009/06/12	13.60	Call	Currency Future	371.0000	452.0000	21.833	0	0	0
14/04/2009	£ / R 2009/06/12	14.20	Call	Currency Future	226.0000	269.0000	19.027	0	0	0
14/04/2009	£ / R 2009/06/12	16.75	Put	Currency Future	3,350.0000	3,145.0000	(6.119)	0	0	0
14/04/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,251.0000	3,046.0000	(6.306)	0	0	0
14/04/2009	£ / R 2009/06/12	14.20	Put	Currency Future	1,020.0000	857.0000	(15.980)	0	0	0
14/04/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,648.0000	3,442.0000	(5.647)	0	0	0
14/04/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,470.0000	2,268.0000	(8.178)	0	0	0
14/04/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,809.0000	2,605.0000	(7.262)	0	0	0
14/04/2009	£ / R 2009/06/12	15.85	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
14/04/2009	£ / R 2009/06/12	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	16.50	Put	Currency Future	3,103.0000	2,898.0000	(6.607)	0	0	0
14/04/2009	£ / R 2009/06/12	17.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R 2009/06/12	14.25	Call	Currency Future	218.0000	258.0000	18.349	0	0	0
14/04/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,747.0000	3,541.0000	(5.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,956.0000	2,751.0000	(6.935)	0	0	0
14/04/2009	£ / R	2009/06/12	14.00	Put	Currency Future	859.0000	706.0000	(17.811)	0	0	0
14/04/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,062.0000	896.0000	(15.631)	0	0	0
14/04/2009	£ / R	2009/06/12	16.25	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
14/04/2009	£ / R	2009/06/12	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,760.0000	2,557.0000	(7.355)	0	0	0
14/04/2009	£ / R	2009/06/12	14.00	Call	Currency Future	265.0000	318.0000	20.000	0	0	0
14/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,054.0000	2,849.0000	(6.713)	0	0	0
14/04/2009	£ / R	2009/06/12	16.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
14/04/2009	£ / R	2009/06/12	16.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
14/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
14/04/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,648.0000	3,442.0000	(5.647)	0	0	0
14/04/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,548.0000	3,343.0000	(5.778)	0	0	0
14/04/2009	£ / R	2009/06/12	13.95	Call	Currency Future	276.0000	332.0000	20.290	0	0	0
14/04/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,858.0000	2,654.0000	(7.138)	0	0	0
14/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,054.0000	2,849.0000	(6.713)	0	0	0
14/04/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,251.0000	3,046.0000	(6.306)	0	0	0
14/04/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,424.0000	1,242.0000	(12.781)	0	0	0
14/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
14/04/2009	£ / R	2009/06/12	14.80	Call	Currency Future	114.0000	135.0000	18.421	0	0	0
14/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,104.0000	936.0000	(15.217)	0	0	0
14/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,946.0000	3,740.0000	(5.220)	0	0	0
14/04/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,153.0000	2,947.0000	(6.533)	0	0	0
14/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	210.0000	248.0000	18.095	0	0	0
14/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
14/04/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,146.0000	3,939.0000	(4.993)	0	0	0
14/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
14/04/2009	£ / R	2009/06/12	17.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
14/04/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,400.0000	3,194.0000	(6.059)	0	0	0
14/04/2009	£ / R	2009/06/12	18.85	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
14/04/2009	£ / R	2009/06/12	16.55	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
14/04/2009	£ / R	2009/06/12	14.75	Call	Currency Future	122.0000	144.0000	18.033	0	0	0
14/04/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,181.0000	1,009.0000	(14.564)	0	0	0
14/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,005.0000	2,800.0000	(6.822)	0	0	0
14/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,245.0000	4,039.0000	(4.853)	0	0	0
14/04/2009	£ / R	2009/06/12	14.55	Call	Currency Future	156.0000	185.0000	18.590	0	0	0
14/04/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,301.0000	3,095.0000	(6.241)	0	0	0
14/04/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,144.0000	5,938.0000	(3.353)	0	0	0
14/04/2009	£ / R	2009/06/12	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,551.0000	1,365.0000	(11.992)	0	0	0
14/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	77.0000	91.0000	18.182	0	0	0
14/04/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,202.0000	2,997.0000	(6.402)	0	0	0
14/04/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,300.0000	1,123.0000	(13.615)	0	0	0
14/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	107.0000	127.0000	18.692	0	0	0
14/04/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,044.0000	5,838.0000	(3.408)	0	0	0
14/04/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,771.0000	1,579.0000	(10.841)	0	0	0
14/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
14/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,144.0000	4,938.0000	(4.005)	0	0	0
14/04/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,638.0000	1,449.0000	(11.538)	0	0	0
14/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	16.0000	19.0000	18.750	0	0	0
14/04/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
14/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,341.0000	1,162.0000	(13.348)	0	0	0
14/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,518.0000	2,316.0000	(8.022)	0	0	0
14/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,444.0000	5,238.0000	(3.784)	0	0	0
14/04/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,044.0000	4,838.0000	(4.084)	0	0	0
14/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	147.0000	174.0000	18.367	0	0	0
14/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	107.0000	127.0000	18.692	0	0	0
14/04/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,045.0000	1,848.0000	(9.633)	0	0	0
14/04/2009	£ / R	2009/06/12	14.95	Call	Currency Future	94.0000	111.0000	18.085	0	0	0
14/04/2009	£ / R	2009/06/12	15.00	Call	Currency Future	88.0000	104.0000	18.182	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,382.0000	1,202.0000	(13.025)	0	0	0
14/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
14/04/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,682.0000	1,492.0000	(11.296)	0	0	0
14/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,615.0000	2,412.0000	(7.763)	0	0	0
14/04/2009	£ / R	2009/06/12	14.70	Call	Currency Future	130.0000	154.0000	18.462	0	0	0
14/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,470.0000	2,268.0000	(8.178)	0	0	0
14/04/2009	£ / R	2009/06/12	15.85	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
14/04/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,494.0000	5,288.0000	(3.750)	0	0	0
14/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
14/04/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,185.0000	1,986.0000	(9.108)	0	0	0
14/04/2009	£ / R	2009/06/12	15.55	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
14/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,551.0000	1,365.0000	(11.992)	0	0	0
14/04/2009	£ / R	2009/06/12	15.20	Call	Currency Future	67.0000	79.0000	17.910	0	0	0
14/04/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,861.0000	1,667.0000	(10.425)	0	0	0
14/04/2009	£ / R	2009/06/12	15.65	Call	Currency Future	35.0000	41.0000	17.143	0	0	0
14/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,279.0000	2,079.0000	(8.776)	0	0	0
14/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,760.0000	2,557.0000	(7.355)	0	0	0
14/04/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,327.0000	2,126.0000	(8.638)	0	0	0
14/04/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,232.0000	2,032.0000	(8.961)	0	0	0
14/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
14/04/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,375.0000	2,173.0000	(8.505)	0	0	0
14/04/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,232.0000	2,032.0000	(8.961)	0	0	0
14/04/2009	£ / R	2009/06/12	15.70	Call	Currency Future	33.0000	38.0000	15.152	0	0	0
14/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	38.0000	44.0000	15.789	0	0	0
14/04/2009	£ / R	2009/06/12	15.75	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
14/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,956.0000	2,751.0000	(6.935)	0	0	0
14/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
14/04/2009	£ / R	2009/06/12	13.45	Call	Currency Future	424.0000	518.0000	22.170	0	0	0
14/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	387.0000	473.0000	22.222	0	0	0
14/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	532.0000	411.0000	(22.744)	0	0	0
14/04/2009	£ / R	2009/06/12	13.45	Put	Currency Future	468.0000	356.0000	(23.932)	0	0	0
14/04/2009	£ / R	2009/06/12	13.65	Call	Currency Future	355.0000	432.0000	21.690	0	0	0
14/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,104.0000	936.0000	(15.217)	0	0	0
14/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	210.0000	248.0000	18.095	0	0	0
14/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	599.0000	470.0000	(21.536)	0	0	0
14/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	532.0000	411.0000	(22.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	387.0000	473.0000	22.222	0	0	0
14/04/2009	£ / R	2009/09/14			Currency Future	13.6126	13.8133	1.474	0.0000	0.0000	3,466
14/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	349.0000	386.0000	10.602	0	0	0
14/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	454.0000	502.0000	10.573	0	0	0
14/04/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,143.0000	1,970.0000	(8.073)	0	0	0
14/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,053.0000	921.0000	(12.536)	0	0	0
14/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,492.0000	1,339.0000	(10.255)	0	0	0
14/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,787.0000	1,623.0000	(9.177)	0	0	0
14/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,492.0000	1,339.0000	(10.255)	0	0	0
14/04/2009	£ / R	2009/09/14	15.50	Call	Currency Future	256.0000	283.0000	10.547	0	0	0
14/04/2009	£ / R	2009/09/14	13.55	Put	Currency Future	725.0000	613.0000	(15.448)	0	0	0
14/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	615.0000	685.0000	11.382	0	0	0
14/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,185.0000	2,010.0000	(8.009)	0	0	0
14/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	662.0000	738.0000	11.480	0	0	0
14/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,864.0000	1,698.0000	(8.906)	0	0	0
14/04/2009	£ / R	2009/09/14	15.75	Call	Currency Future	214.0000	236.0000	10.280	0	0	0
14/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,600.0000	1,443.0000	(9.813)	0	0	0
14/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	326.0000	361.0000	10.736	0	0	0
14/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	247.0000	273.0000	10.526	0	0	0
14/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	678.0000	756.0000	11.504	0	0	0
14/04/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,351.0000	2,173.0000	(7.571)	0	0	0
14/04/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,309.0000	2,132.0000	(7.666)	0	0	0
14/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,479.0000	2,298.0000	(7.301)	0	0	0
14/04/2009	£ / R	2009/09/14	14.70	Call	Currency Future	440.0000	486.0000	10.455	0	0	0
14/04/2009	£ / R	2009/09/14	13.75	Put	Currency Future	850.0000	732.0000	(13.882)	0	0	0
14/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	454.0000	502.0000	10.573	0	0	0
14/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	192.0000	212.0000	10.417	0	0	0
14/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	615.0000	685.0000	11.382	0	0	0
14/04/2009	£ / R	2009/09/14	16.00	Call	Currency Future	178.0000	196.0000	10.112	0	0	0
14/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,053.0000	921.0000	(12.536)	0	0	0
14/04/2009	£ / R	2009/09/14	13.75	Call	Currency Future	712.0000	795.0000	11.657	0	0	0
14/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,394.0000	2,215.0000	(7.477)	0	0	0
14/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,235.0000	1,093.0000	(11.498)	0	0	0
14/04/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,527.0000	1,373.0000	(10.085)	0	0	0
14/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	949.0000	824.0000	(13.172)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R 2009/09/14	13.55	Call	Currency Future	788.0000	876.0000	11.168	0	0	0
14/04/2009	£ / R 2009/09/14	13.85	Put	Currency Future	915.0000	793.0000	(13.333)	0	0	0
14/04/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,457.0000	1,305.0000	(10.432)	0	0	0
14/04/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,566.0000	2,383.0000	(7.132)	0	0	0
14/04/2009	£ / R 2009/09/14	14.80	Call	Currency Future	412.0000	456.0000	10.680	0	0	0
14/04/2009	£ / R 2009/09/14	13.90	Call	Currency Future	662.0000	738.0000	11.480	0	0	0
14/04/2009	£ / R 2009/09/14	13.65	Call	Currency Future	749.0000	834.0000	11.348	0	0	0
14/04/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,653.0000	2,469.0000	(6.936)	0	0	0
14/04/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,062.0000	1,890.0000	(8.341)	0	0	0
14/04/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,310.0000	1,165.0000	(11.069)	0	0	0
14/04/2009	£ / R 2009/09/14	13.45	Call	Currency Future	828.0000	922.0000	11.353	0	0	0
14/04/2009	£ / R 2009/09/14	16.10	Call	Currency Future	165.0000	182.0000	10.303	0	0	0
14/04/2009	£ / R 2009/09/14	14.30	Call	Currency Future	547.0000	607.0000	10.969	0	0	0
14/04/2009	£ / R 2009/09/14	14.60	Call	Currency Future	469.0000	518.0000	10.448	0	0	0
14/04/2009	£ / R 2009/09/14	15.80	Call	Currency Future	206.0000	228.0000	10.680	0	0	0
14/04/2009	£ / R 2009/09/14	15.40	Call	Currency Future	275.0000	304.0000	10.545	0	0	0
14/04/2009	£ / R 2009/09/14	15.30	Call	Currency Future	294.0000	326.0000	10.884	0	0	0
14/04/2009	£ / R 2009/09/14	15.55	Call	Currency Future	247.0000	273.0000	10.526	0	0	0
14/04/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,124.0000	989.0000	(12.011)	0	0	0
14/04/2009	£ / R 2009/09/14	15.40	Call	Currency Future	275.0000	304.0000	10.545	0	0	0
14/04/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,185.0000	2,010.0000	(8.009)	0	0	0
14/04/2009	£ / R 2009/09/14	13.85	Put	Currency Future	915.0000	793.0000	(13.333)	0	0	0
14/04/2009	£ / R 2009/09/14	13.95	Put	Currency Future	983.0000	856.0000	(12.920)	0	0	0
14/04/2009	£ / R 2009/09/14	16.05	Call	Currency Future	172.0000	189.0000	9.884	0	0	0
14/04/2009	£ / R 2009/09/14	14.40	Call	Currency Future	523.0000	579.0000	10.707	0	0	0
14/04/2009	£ / R 2009/09/14	13.85	Call	Currency Future	678.0000	756.0000	11.504	0	0	0
14/04/2009	£ / R 2009/09/14	14.15	Call	Currency Future	587.0000	652.0000	11.073	0	0	0
14/04/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,436.0000	2,256.0000	(7.389)	0	0	0
14/04/2009	£ / R 2009/09/14	15.70	Call	Currency Future	222.0000	245.0000	10.360	0	0	0
14/04/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,124.0000	989.0000	(12.011)	0	0	0
14/04/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,310.0000	1,165.0000	(11.069)	0	0	0
14/04/2009	£ / R 2009/09/14	15.60	Call	Currency Future	238.0000	263.0000	10.504	0	0	0
14/04/2009	£ / R 2009/09/14	13.90	Put	Currency Future	949.0000	824.0000	(13.172)	0	0	0
14/04/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,062.0000	1,890.0000	(8.341)	0	0	0
14/04/2009	£ / R 2009/09/14	14.40	Call	Currency Future	523.0000	579.0000	10.707	0	0	0
14/04/2009	£ / R 2009/09/14	13.65	Put	Currency Future	786.0000	671.0000	(14.631)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R 2009/09/14	14.15	Call	Currency Future	587.0000	652.0000	11.073	0	0	0
14/04/2009	£ / R 2009/09/14	13.95	Call	Currency Future	646.0000	719.0000	11.300	0	0	0
14/04/2009	£ / R 2009/09/14	15.85	Call	Currency Future	199.0000	220.0000	10.553	0	0	0
14/04/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,829.0000	2,643.0000	(6.575)	0	0	0
14/04/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,609.0000	2,426.0000	(7.014)	0	0	0
14/04/2009	£ / R 2009/09/14	14.35	Call	Currency Future	535.0000	592.0000	10.654	0	0	0
14/04/2009	£ / R 2009/09/14	16.30	Call	Currency Future	142.0000	156.0000	9.859	0	0	0
14/04/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,522.0000	2,341.0000	(7.177)	0	0	0
14/04/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,022.0000	1,851.0000	(8.457)	0	0	0
14/04/2009	£ / R 2009/09/14	14.25	Call	Currency Future	560.0000	621.0000	10.893	0	0	0
14/04/2009	£ / R 2009/09/14	14.00	Call	Currency Future	630.0000	702.0000	11.429	0	0	0
14/04/2009	£ / R 2009/09/14	15.95	Call	Currency Future	185.0000	204.0000	10.270	0	0	0
14/04/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,103.0000	1,930.0000	(8.226)	0	0	0
14/04/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,272.0000	1,129.0000	(11.242)	0	0	0
14/04/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,018.0000	888.0000	(12.770)	0	0	0
14/04/2009	£ / R 2009/09/14	13.45	Put	Currency Future	665.0000	558.0000	(16.090)	0	0	0
14/04/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,088.0000	955.0000	(12.224)	0	0	0
14/04/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,422.0000	1,272.0000	(10.549)	0	0	0
14/04/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,267.0000	2,091.0000	(7.764)	0	0	0
14/04/2009	£ / R 2009/09/14	14.55	Call	Currency Future	484.0000	535.0000	10.537	0	0	0
14/04/2009	£ / R 2009/09/14	14.10	Call	Currency Future	601.0000	668.0000	11.148	0	0	0
14/04/2009	£ / R 2009/09/14	15.65	Call	Currency Future	230.0000	254.0000	10.435	0	0	0
14/04/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,198.0000	1,058.0000	(11.686)	0	0	0
14/04/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,479.0000	2,298.0000	(7.301)	0	0	0
14/04/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,563.0000	1,408.0000	(9.917)	0	0	0
14/04/2009	£ / R 2009/09/14	15.35	Call	Currency Future	284.0000	314.0000	10.563	0	0	0
14/04/2009	£ / R 2009/09/14	13.60	Put	Currency Future	756.0000	641.0000	(15.212)	0	0	0
14/04/2009	£ / R 2009/09/14	15.90	Call	Currency Future	192.0000	212.0000	10.417	0	0	0
14/04/2009	£ / R 2009/09/14	15.45	Call	Currency Future	265.0000	293.0000	10.566	0	0	0
14/04/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,226.0000	2,050.0000	(7.907)	0	0	0
14/04/2009	£ / R 2009/09/14	13.60	Call	Currency Future	768.0000	855.0000	11.328	0	0	0
14/04/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,982.0000	1,812.0000	(8.577)	0	0	0
14/04/2009	£ / R 2009/09/14	13.50	Put	Currency Future	696.0000	585.0000	(15.948)	0	0	0
14/04/2009	£ / R 2009/09/14	13.60	Call	Currency Future	768.0000	855.0000	11.328	0	0	0
14/04/2009	£ / R 2009/09/14	15.00	Call	Currency Future	361.0000	399.0000	10.526	0	0	0
14/04/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,864.0000	1,698.0000	(8.906)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/09/14	13.50	Call	Currency Future	808.0000	898.0000	11.139	0	0	0
14/04/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,749.0000	1,586.0000	(9.320)	0	0	0
14/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	326.0000	361.0000	10.736	0	0	0
14/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	695.0000	776.0000	11.655	0	0	0
14/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	601.0000	668.0000	11.148	0	0	0
14/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	338.0000	373.0000	10.355	0	0	0
14/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	535.0000	592.0000	10.654	0	0	0
14/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	882.0000	762.0000	(13.605)	0	0	0
14/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	294.0000	326.0000	10.884	0	0	0
14/04/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,942.0000	1,774.0000	(8.651)	0	0	0
14/04/2009	£ / R	2009/09/14	13.40	Call	Currency Future	848.0000	946.0000	11.557	0	0	0
14/04/2009	£ / R	2009/09/14	14.20	Call	Currency Future	573.0000	636.0000	10.995	0	0	0
14/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	338.0000	373.0000	10.355	0	0	0
14/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,825.0000	1,660.0000	(9.041)	0	0	0
14/04/2009	£ / R	2009/09/14	15.25	Call	Currency Future	305.0000	337.0000	10.492	0	0	0
14/04/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,349.0000	1,202.0000	(10.897)	0	0	0
14/04/2009	£ / R	2009/09/14	13.40	Put	Currency Future	635.0000	532.0000	(16.220)	0	0	0
14/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	386.0000	427.0000	10.622	0	0	0
14/04/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,161.0000	1,023.0000	(11.886)	0	0	0
14/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,636.0000	1,478.0000	(9.658)	0	0	0
14/04/2009	£ / R	2009/09/14	14.45	Call	Currency Future	511.0000	565.0000	10.568	0	0	0
14/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,235.0000	1,093.0000	(11.498)	0	0	0
14/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,088.0000	955.0000	(12.224)	0	0	0
14/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	547.0000	607.0000	10.969	0	0	0
14/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	756.0000	641.0000	(15.212)	0	0	0
14/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,636.0000	1,478.0000	(9.658)	0	0	0
14/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	399.0000	441.0000	10.526	0	0	0
14/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,272.0000	1,129.0000	(11.242)	0	0	0
14/04/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,387.0000	1,239.0000	(10.671)	0	0	0
14/04/2009	£ / R	2009/09/14	14.50	Call	Currency Future	500.0000	552.0000	10.400	0	0	0
14/04/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,903.0000	1,736.0000	(8.776)	0	0	0
14/04/2009	£ / R	2009/09/14	15.20	Call	Currency Future	315.0000	349.0000	10.794	0	0	0
14/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	284.0000	314.0000	10.563	0	0	0
14/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,825.0000	1,660.0000	(9.041)	0	0	0
14/04/2009	£ / R	2009/09/14	14.75	Call	Currency Future	426.0000	471.0000	10.563	0	0	0
14/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,673.0000	1,514.0000	(9.504)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,600.0000	1,443.0000	(9.813)	0	0	0
14/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	412.0000	456.0000	10.680	0	0	0
14/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,226.0000	2,050.0000	(7.907)	0	0	0
14/04/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,022.0000	1,851.0000	(8.457)	0	0	0
14/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	399.0000	441.0000	10.526	0	0	0
14/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	238.0000	263.0000	10.504	0	0	0
14/04/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,711.0000	1,550.0000	(9.410)	0	0	0
14/04/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,982.0000	1,812.0000	(8.577)	0	0	0
14/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	349.0000	386.0000	10.602	0	0	0
14/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	469.0000	518.0000	10.448	0	0	0
14/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,457.0000	1,305.0000	(10.432)	0	0	0
14/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,673.0000	1,514.0000	(9.504)	0	0	0
14/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,787.0000	1,623.0000	(9.177)	0	0	0
14/04/2009	£ / R	2009/09/14	14.95	Call	Currency Future	373.0000	413.0000	10.724	0	0	0
14/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	386.0000	427.0000	10.622	0	0	0
14/04/2009	£ / R	2009/09/14	15.80	Call	Currency Future	206.0000	228.0000	10.680	0	0	0
14/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,394.0000	2,215.0000	(7.477)	0	0	0
14/04/2009	£ / R	2009/09/14	13.70	Call	Currency Future	730.0000	814.0000	11.507	0	0	0
14/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	882.0000	762.0000	(13.605)	0	0	0
14/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	695.0000	776.0000	11.655	0	0	0
14/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	484.0000	535.0000	10.537	0	0	0
14/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,422.0000	1,272.0000	(10.549)	0	0	0
14/04/2009	£ / R	2009/09/14	13.70	Put	Currency Future	818.0000	701.0000	(14.303)	0	0	0
14/04/2009	£ / R	2009/12/14			Currency Future	13.8031	14.0010	1.434	0.0000	0.0000	55
14/04/2009	£ / R	2009/12/14	14.10	Call	Currency Future	920.0000	972.0000	5.652	0	0	0
14/04/2009	£ / R	2009/12/14	13.65	Put	Currency Future	932.0000	793.0000	(14.914)	0	0	0
14/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,217.0000	1,071.0000	(11.997)	0	0	0
14/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,570.0000	1,411.0000	(10.127)	0	0	0
14/04/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,389.0000	1,236.0000	(11.015)	0	0	0
14/04/2009	£ / R	2009/12/14	14.35	Call	Currency Future	843.0000	887.0000	5.219	0	0	0
14/04/2009	£ / R	2009/12/14	13.65	Call	Currency Future	1,085.0000	1,144.0000	5.438	0	0	0
14/04/2009	£ / R	2009/12/14	14.60	Call	Currency Future	773.0000	812.0000	5.045	0	0	0
14/04/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,054.0000	916.0000	(13.093)	0	0	0
14/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,217.0000	1,071.0000	(11.997)	0	0	0
14/04/2009	£ / R	2009/12/14	13.75	Put	Currency Future	992.0000	854.0000	(13.911)	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
14/04/2009	£ / R 2009/12/14	13.75	Call	Currency Future	1,045.0000	1,105.0000	5.742	0	0	0
14/04/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,086.0000	947.0000	(12.799)	0	0	0
14/04/2009	£ / R 2009/12/14	13.85	Call	Currency Future	1,007.0000	1,067.0000	5.958	0	0	0
14/04/2009	£ / R 2009/12/14	14.10	Call	Currency Future	920.0000	972.0000	5.652	0	0	0
14/04/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,285.0000	1,136.0000	(11.595)	0	0	0
14/04/2009	£ / R 2009/12/14	14.05	Call	Currency Future	937.0000	990.0000	5.656	0	0	0
14/04/2009	£ / R 2009/12/14	14.20	Call	Currency Future	888.0000	937.0000	5.518	0	0	0
14/04/2009	£ / R 2009/12/14	14.25	Call	Currency Future	872.0000	920.0000	5.505	0	0	0
14/04/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,779.0000	1,613.0000	(9.331)	0	0	0
14/04/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,251.0000	1,103.0000	(11.831)	0	0	0
14/04/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,319.0000	1,169.0000	(11.372)	0	0	0
14/04/2009	£ / R 2009/12/14	14.55	Call	Currency Future	787.0000	826.0000	4.956	0	0	0
14/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	989.0000	1,048.0000	5.966	0	0	0
14/04/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,184.0000	1,039.0000	(12.247)	0	0	0
14/04/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,534.0000	1,375.0000	(10.365)	0	0	0
14/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	683.0000	714.0000	4.539	0	0	0
14/04/2009	£ / R 2009/12/14	14.65	Call	Currency Future	761.0000	797.0000	4.731	0	0	0
14/04/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,286.0000	2,106.0000	(7.874)	0	0	0
14/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,425.0000	1,270.0000	(10.877)	0	0	0
14/04/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,607.0000	1,446.0000	(10.019)	0	0	0
14/04/2009	£ / R 2009/12/14	14.80	Call	Currency Future	715.0000	748.0000	4.615	0	0	0
14/04/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,184.0000	1,039.0000	(12.247)	0	0	0
14/04/2009	£ / R 2009/12/14	14.40	Call	Currency Future	828.0000	871.0000	5.193	0	0	0
14/04/2009	£ / R 2009/12/14	14.15	Call	Currency Future	904.0000	954.0000	5.531	0	0	0
14/04/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,645.0000	1,483.0000	(9.848)	0	0	0
14/04/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,086.0000	947.0000	(12.799)	0	0	0
14/04/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,954.0000	1,782.0000	(8.802)	0	0	0
14/04/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,712.0000	1,547.0000	(9.638)	0	0	0
14/04/2009	£ / R 2009/12/14	14.05	Call	Currency Future	937.0000	990.0000	5.656	0	0	0
14/04/2009	£ / R 2009/12/14	14.75	Call	Currency Future	731.0000	766.0000	4.788	0	0	0
14/04/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,678.0000	1,515.0000	(9.714)	0	0	0
14/04/2009	£ / R 2009/12/14	15.15	Call	Currency Future	607.0000	633.0000	4.283	0	0	0
14/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	989.0000	1,048.0000	5.966	0	0	0
14/04/2009	£ / R 2009/12/14	14.60	Call	Currency Future	773.0000	812.0000	5.045	0	0	0
14/04/2009	£ / R 2009/12/14	15.00	Call	Currency Future	652.0000	681.0000	4.448	0	0	0
14/04/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,745.0000	1,580.0000	(9.456)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/12/14	14.00	Call	Currency Future	954.0000	1,009.0000	5.765	0	0	0
14/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,570.0000	1,411.0000	(10.127)	0	0	0
14/04/2009	£ / R	2009/12/14	15.10	Call	Currency Future	622.0000	649.0000	4.341	0	0	0
14/04/2009	£ / R	2009/12/14	14.85	Call	Currency Future	698.0000	731.0000	4.728	0	0	0
14/04/2009	£ / R	2009/12/14	13.70	Call	Currency Future	1,065.0000	1,124.0000	5.540	0	0	0
14/04/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,849.0000	1,680.0000	(9.140)	0	0	0
14/04/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,990.0000	1,817.0000	(8.693)	0	0	0
14/04/2009	£ / R	2009/12/14	15.60	Call	Currency Future	489.0000	507.0000	3.681	0	0	0
14/04/2009	£ / R	2009/12/14	13.70	Put	Currency Future	961.0000	823.0000	(14.360)	0	0	0
14/04/2009	£ / R	2009/12/14	15.20	Call	Currency Future	593.0000	618.0000	4.216	0	0	0
14/04/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,919.0000	1,748.0000	(8.911)	0	0	0
14/04/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,151.0000	1,008.0000	(12.424)	0	0	0
14/04/2009	£ / R	2009/12/14	14.70	Call	Currency Future	748.0000	784.0000	4.813	0	0	0
14/04/2009	£ / R	2009/12/14	14.35	Call	Currency Future	843.0000	887.0000	5.219	0	0	0
14/04/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,461.0000	1,305.0000	(10.678)	0	0	0
14/04/2009	£ / R	2009/12/14	14.45	Call	Currency Future	814.0000	856.0000	5.160	0	0	0
14/04/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,023.0000	885.0000	(13.490)	0	0	0
14/04/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,779.0000	1,613.0000	(9.331)	0	0	0
14/04/2009	£ / R	2009/12/14	13.60	Call	Currency Future	1,105.0000	1,165.0000	5.430	0	0	0
14/04/2009	£ / R	2009/12/14	13.80	Call	Currency Future	1,026.0000	1,086.0000	5.848	0	0	0
14/04/2009	£ / R	2009/12/14	13.60	Put	Currency Future	902.0000	764.0000	(15.299)	0	0	0
14/04/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,354.0000	1,202.0000	(11.226)	0	0	0
14/04/2009	£ / R	2009/12/14	14.40	Call	Currency Future	828.0000	871.0000	5.193	0	0	0
14/04/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,425.0000	1,270.0000	(10.877)	0	0	0
14/04/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,389.0000	1,236.0000	(11.015)	0	0	0
14/04/2009	£ / R	2009/12/14	14.30	Call	Currency Future	857.0000	903.0000	5.368	0	0	0
14/04/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,497.0000	1,340.0000	(10.488)	0	0	0
14/04/2009	£ / R	2009/12/14	14.50	Call	Currency Future	800.0000	841.0000	5.125	0	0	0
14/04/2009	£ / R	2009/12/14	14.90	Call	Currency Future	683.0000	714.0000	4.539	0	0	0
14/04/2009	£ / R	2009/12/14	15.05	Call	Currency Future	637.0000	664.0000	4.239	0	0	0
14/04/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,884.0000	1,713.0000	(9.076)	0	0	0
14/04/2009	£ / R	2009/12/14	13.85	Call	Currency Future	1,007.0000	1,067.0000	5.958	0	0	0
14/04/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,054.0000	916.0000	(13.093)	0	0	0
14/04/2009	£ / R	2009/12/14	13.95	Call	Currency Future	971.0000	1,028.0000	5.870	0	0	0
14/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	904.0000	954.0000	5.531	0	0	0
14/04/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,118.0000	977.0000	(12.612)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,607.0000	1,446.0000	(10.019)	0	0	0
14/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	761.0000	797.0000	4.731	0	0	0
14/04/2009	£ / R	2009/12/14	14.95	Call	Currency Future	667.0000	697.0000	4.498	0	0	0
14/04/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,814.0000	1,646.0000	(9.261)	0	0	0
14/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	787.0000	826.0000	4.956	0	0	0
14/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,534.0000	1,375.0000	(10.365)	0	0	0
14/04/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,251.0000	1,103.0000	(11.831)	0	0	0
14/04/2009	£ / R	2010/06/14			Currency Future	14.1166	14.3256	1.481	0.0000	0.0000	0
14/04/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,705.0000	1,779.0000	4.340	0	0	0
14/04/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,275.0000	2,098.0000	(7.780)	0	0	0
14/04/2009	£ / R	2010/06/14	15.35	Call	Currency Future	1,041.0000	1,073.0000	3.074	0	0	0
14/04/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,245.0000	1,089.0000	(12.530)	0	0	0
14/04/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,511.0000	1,564.0000	3.508	0	0	0
14/04/2009	£ / R	2010/06/14	16.35	Call	Currency Future	835.0000	855.0000	2.395	0	0	0
14/04/2009	£ / R	2010/06/14	12.85	Put	Currency Future	680.0000	574.0000	(15.588)	0	0	0
14/04/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,046.0000	3,848.0000	(4.894)	0	0	0
14/04/2009	£ / R	2010/06/14	12.35	Put	Currency Future	479.0000	403.0000	(15.866)	0	0	0
14/04/2009	£ / R	2010/06/14	17.50	Call	Currency Future	662.0000	674.0000	1.813	0	0	11,194
14/04/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,069.0000	2,880.0000	(6.158)	0	0	0
14/04/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,472.0000	1,525.0000	3.601	0	0	0
14/04/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,684.0000	1,756.0000	4.276	0	0	11,194
14/04/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,305.0000	1,149.0000	(11.954)	0	0	0
14/04/2009	£ / R	2010/06/14	13.40	Put	Currency Future	967.0000	830.0000	(14.168)	0	0	0
14/04/2009	£ / R	2010/06/14	17.35	Call	Currency Future	684.0000	696.0000	1.754	0	0	0
14/04/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,917.0000	3,720.0000	(5.029)	0	0	0
14/04/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,246.0000	2,378.0000	5.877	0	0	0
14/04/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,328.0000	1,380.0000	3.916	0	0	0
14/04/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,947.0000	2,049.0000	5.239	0	0	0
14/04/2009	£ / R	2010/06/14	13.35	Put	Currency Future	938.0000	803.0000	(14.392)	0	0	0
14/04/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,789.0000	4,589.0000	(4.176)	0	0	0
14/04/2009	£ / R	2010/06/14	18.35	Call	Currency Future	556.0000	564.0000	1.439	0	0	0
14/04/2009	£ / R	2010/06/14	14.10	Call	Currency Future	0.0000	1,468.0000	100.000	0	0	0
14/04/2009	£ / R	2010/06/14	14.10	Put	Currency Future	0.0000	1,243.0000	100.000	0	0	0
14/04/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,561.0000	1,404.0000	(10.058)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R	2009/06/12			Currency Future	12.0755	12.1192	0.362	0.0000	0.0000	19,503
14/04/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,369.0000	1,311.0000	(4.237)	0	0	0
14/04/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,101.0000	2,050.0000	(2.427)	0	0	0
14/04/2009	€ / R	2009/06/12	14.25	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
14/04/2009	€ / R	2009/06/12	12.85	Call	Currency Future	188.0000	172.0000	(8.511)	0	0	0
14/04/2009	€ / R	2009/06/12	14.40	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
14/04/2009	€ / R	2009/06/12	14.65	Put	Currency Future	2,585.0000	2,538.0000	(1.818)	0	0	0
14/04/2009	€ / R	2009/06/12	14.15	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
14/04/2009	€ / R	2009/06/12	14.95	Put	Currency Future	2,881.0000	2,835.0000	(1.597)	0	0	0
14/04/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,245.0000	2,196.0000	(2.183)	0	0	0
14/04/2009	€ / R	2009/06/12	14.65	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
14/04/2009	€ / R	2009/06/12	14.05	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
14/04/2009	€ / R	2009/06/12	15.05	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
14/04/2009	€ / R	2009/06/12	12.85	Put	Currency Future	962.0000	902.0000	(6.237)	0	0	0
14/04/2009	€ / R	2009/06/12	14.30	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
14/04/2009	€ / R	2009/06/12	14.10	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
14/04/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,006.0000	1,955.0000	(2.542)	0	0	0
14/04/2009	€ / R	2009/06/12	15.05	Put	Currency Future	2,979.0000	2,934.0000	(1.511)	0	0	0
14/04/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,341.0000	2,293.0000	(2.050)	0	0	0
14/04/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,053.0000	2,002.0000	(2.484)	0	0	0
14/04/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,326.0000	1,268.0000	(4.374)	0	0	0
14/04/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,006.0000	1,955.0000	(2.542)	0	0	0
14/04/2009	€ / R	2009/06/12	13.90	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
14/04/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,634.0000	1,580.0000	(3.305)	0	0	0
14/04/2009	€ / R	2009/06/12	15.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
14/04/2009	€ / R	2009/06/12	13.35	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
14/04/2009	€ / R	2009/06/12	13.10	Call	Currency Future	134.0000	119.0000	(11.194)	0	0	0
14/04/2009	€ / R	2009/06/12	14.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/04/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,634.0000	1,580.0000	(3.305)	0	0	0
14/04/2009	€ / R	2009/06/12	13.65	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
14/04/2009	€ / R	2009/06/12	14.60	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
14/04/2009	€ / R	2009/06/12	14.10	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
14/04/2009	€ / R	2009/06/12	13.50	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
14/04/2009	€ / R	2009/06/12	14.05	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
14/04/2009	€ / R	2009/06/12	13.90	Put	Currency Future	1,864.0000	1,812.0000	(2.790)	0	0	0
14/04/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,000.0000	941.0000	(5.900)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/06/12	14.80	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
14/04/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,500.0000	1,444.0000	(3.733)	0	0	0
14/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,159.0000	1,100.0000	(5.091)	0	0	0
14/04/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,197.0000	2,147.0000	(2.276)	0	0	0
14/04/2009	€ / R 2009/06/12	13.45	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
14/04/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,930.0000	2,884.0000	(1.570)	0	0	0
14/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,053.0000	2,002.0000	(2.484)	0	0	0
14/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	426.0000	382.0000	(10.329)	0	0	0
14/04/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,782.0000	2,736.0000	(1.653)	0	0	0
14/04/2009	€ / R 2009/06/12	15.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
14/04/2009	€ / R 2009/06/12	14.50	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
14/04/2009	€ / R 2009/06/12	13.75	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0
14/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,733.0000	2,686.0000	(1.720)	0	0	0
14/04/2009	€ / R 2009/06/12	14.70	Put	Currency Future	2,634.0000	2,587.0000	(1.784)	0	0	0
14/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	401.0000	401.0000	-	0	0	0
14/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,536.0000	2,489.0000	(1.853)	0	0	0
14/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,536.0000	2,489.0000	(1.853)	0	0	0
14/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,544.0000	1,489.0000	(3.562)	0	0	0
14/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	331.0000	330.0000	(0.302)	0	0	0
14/04/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,079.0000	1,019.0000	(5.561)	0	0	0
14/04/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,390.0000	2,342.0000	(2.008)	0	0	0
14/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,412.0000	1,355.0000	(4.037)	0	0	0
14/04/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,029.0000	2,984.0000	(1.486)	0	0	0
14/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
14/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	556.0000	511.0000	(8.094)	0	0	0
14/04/2009	€ / R 2009/06/12	12.95	Call	Currency Future	165.0000	149.0000	(9.697)	0	0	0
14/04/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,241.0000	1,183.0000	(4.674)	0	0	0
14/04/2009	€ / R 2009/06/12	14.45	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
14/04/2009	€ / R 2009/06/12	15.60	Put	Currency Future	3,526.0000	3,482.0000	(1.248)	0	0	0
14/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,772.0000	1,718.0000	(3.047)	0	0	0
14/04/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,039.0000	980.0000	(5.679)	0	0	0
14/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
14/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
14/04/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,456.0000	1,399.0000	(3.915)	0	0	0
14/04/2009	€ / R 2009/06/12	15.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	65.0000	53.0000	(18.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/06/12	13.20	Call	Currency Future	117.0000	102.0000	(12.821)	0	0	0
14/04/2009	€ / R 2009/06/12	14.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
14/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	94.0000	81.0000	(13.830)	0	0	0
14/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,733.0000	2,686.0000	(1.720)	0	0	0
14/04/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,818.0000	1,765.0000	(2.915)	0	0	0
14/04/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,341.0000	2,293.0000	(2.050)	0	0	0
14/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,680.0000	1,626.0000	(3.214)	0	0	0
14/04/2009	€ / R 2009/06/12	14.80	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
14/04/2009	€ / R 2009/06/12	13.85	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
14/04/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,283.0000	1,225.0000	(4.521)	0	0	0
14/04/2009	€ / R 2009/06/12	14.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
14/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,118.0000	1,059.0000	(5.277)	0	0	0
14/04/2009	€ / R 2009/06/12	13.10	Call	Currency Future	134.0000	119.0000	(11.194)	0	0	0
14/04/2009	€ / R 2009/06/12	15.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,589.0000	1,534.0000	(3.461)	0	0	0
14/04/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,725.0000	1,672.0000	(3.072)	0	0	0
14/04/2009	€ / R 2009/06/12	13.05	Call	Currency Future	144.0000	128.0000	(11.111)	0	0	0
14/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	176.0000	160.0000	(9.091)	0	0	0
14/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
14/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,101.0000	2,050.0000	(2.427)	0	0	0
14/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	0
14/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,118.0000	1,059.0000	(5.277)	0	0	0
14/04/2009	€ / R 2009/06/12	14.75	Put	Currency Future	2,683.0000	2,637.0000	(1.714)	0	0	0
14/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,369.0000	1,311.0000	(4.237)	0	0	0
14/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/04/2009	€ / R 2009/06/12	14.15	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
14/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	125.0000	110.0000	(12.000)	0	0	0
14/04/2009	€ / R 2009/06/12	14.55	Put	Currency Future	2,487.0000	2,440.0000	(1.890)	0	0	0
14/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,159.0000	1,100.0000	(5.091)	0	0	0
14/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,831.0000	2,785.0000	(1.625)	0	0	0
14/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,412.0000	1,355.0000	(4.037)	0	0	0
14/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
14/04/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,227.0000	3,183.0000	(1.363)	0	0	0
14/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	87.0000	74.0000	(14.943)	0	0	0
14/04/2009	€ / R 2009/06/12	14.75	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
14/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/06/12	15.40	Put	Currency Future	3,327.0000	3,282.0000	(1.353)	0	0	0
14/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
14/04/2009	€ / R 2009/06/12	13.05	Call	Currency Future	144.0000	128.0000	(11.111)	0	0	0
14/04/2009	€ / R 2009/06/12	15.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
14/04/2009	€ / R 2009/06/12	14.35	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
14/04/2009	€ / R 2009/06/12	13.00	Call	Currency Future	154.0000	138.0000	(10.390)	0	0	0
14/04/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,200.0000	1,141.0000	(4.917)	0	0	0
14/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	87.0000	74.0000	(14.943)	0	0	0
14/04/2009	€ / R 2009/06/12	15.50	Put	Currency Future	3,426.0000	3,382.0000	(1.284)	0	0	0
14/04/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,293.0000	2,244.0000	(2.137)	0	0	0
14/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
14/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
14/04/2009	€ / R 2009/06/12	14.70	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
14/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,544.0000	1,489.0000	(3.562)	0	0	0
14/04/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,227.0000	3,183.0000	(1.363)	0	0	0
14/04/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,439.0000	2,391.0000	(1.968)	0	0	0
14/04/2009	€ / R 2009/06/12	13.95	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
14/04/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,911.0000	1,859.0000	(2.721)	0	0	0
14/04/2009	€ / R 2009/06/12	11.65	Call	Currency Future	635.0000	640.0000	0.787	0	0	0
14/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
14/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	512.0000	517.0000	0.977	0	0	0
14/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	816.0000	757.0000	(7.230)	0	0	0
14/04/2009	€ / R 2009/06/12	14.00	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
14/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	242.0000	226.0000	(6.612)	0	0	0
14/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,326.0000	1,268.0000	(4.374)	0	0	0
14/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	287.0000	248.0000	(13.589)	0	0	0
14/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	125.0000	110.0000	(12.000)	0	0	0
14/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	65.0000	53.0000	(18.462)	0	0	0
14/04/2009	€ / R 2009/06/12	11.65	Put	Currency Future	210.0000	171.0000	(18.571)	0	0	0
14/04/2009	€ / R 2009/06/12	13.25	Call	Currency Future	109.0000	95.0000	(12.844)	0	0	0
14/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
14/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	457.0000	413.0000	(9.628)	0	0	0
14/04/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,200.0000	1,141.0000	(4.917)	0	0	0
14/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,864.0000	1,812.0000	(2.790)	0	0	0
14/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	382.0000	382.0000	-	0	0	0
14/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	302.0000	301.0000	(0.331)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R	2009/06/12	12.05	Call	Currency Future	421.0000	421.0000	-	0	0	0
14/04/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,589.0000	1,534.0000	(3.461)	0	0	0
14/04/2009	€ / R	2009/06/12	12.70	Call	Currency Future	227.0000	211.0000	(7.048)	0	0	0
14/04/2009	€ / R	2009/06/12	13.80	Put	Currency Future	1,772.0000	1,718.0000	(3.047)	0	0	0
14/04/2009	€ / R	2009/06/12	12.70	Put	Currency Future	852.0000	792.0000	(7.042)	0	0	0
14/04/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,680.0000	1,626.0000	(3.214)	0	0	0
14/04/2009	€ / R	2009/06/12	12.60	Put	Currency Future	777.0000	722.0000	(7.079)	0	0	0
14/04/2009	€ / R	2009/06/12	12.10	Put	Currency Future	426.0000	382.0000	(10.329)	0	0	0
14/04/2009	€ / R	2009/06/12	13.30	Call	Currency Future	101.0000	87.0000	(13.861)	0	0	0
14/04/2009	€ / R	2009/06/12	12.05	Put	Currency Future	396.0000	352.0000	(11.111)	0	0	0
14/04/2009	€ / R	2009/06/12	12.10	Call	Currency Future	401.0000	401.0000	-	0	0	0
14/04/2009	€ / R	2009/06/12	12.85	Call	Currency Future	188.0000	172.0000	(8.511)	0	0	0
14/04/2009	€ / R	2009/06/12	12.80	Put	Currency Future	925.0000	865.0000	(6.486)	0	0	0
14/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	200.0000	184.0000	(8.000)	0	0	0
14/04/2009	€ / R	2009/06/12	13.70	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
14/04/2009	€ / R	2009/06/12	12.40	Put	Currency Future	627.0000	581.0000	(7.337)	0	0	0
14/04/2009	€ / R	2009/06/12	14.00	Put	Currency Future	1,958.0000	1,907.0000	(2.605)	0	0	0
14/04/2009	€ / R	2009/06/12	12.85	Put	Currency Future	962.0000	902.0000	(6.237)	0	0	0
14/04/2009	€ / R	2009/06/12	12.60	Call	Currency Future	253.0000	241.0000	(4.743)	0	0	0
14/04/2009	€ / R	2009/06/12	12.15	Call	Currency Future	382.0000	382.0000	-	0	0	0
14/04/2009	€ / R	2009/06/12	11.70	Call	Currency Future	603.0000	606.0000	0.498	0	0	0
14/04/2009	€ / R	2009/06/12	12.15	Put	Currency Future	457.0000	413.0000	(9.628)	0	0	0
14/04/2009	€ / R	2009/06/12	14.90	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
14/04/2009	€ / R	2009/06/12	14.90	Put	Currency Future	2,831.0000	2,785.0000	(1.625)	0	0	0
14/04/2009	€ / R	2009/06/12	11.80	Put	Currency Future	266.0000	226.0000	(15.038)	0	0	0
14/04/2009	€ / R	2009/06/12	11.80	Call	Currency Future	541.0000	545.0000	0.739	0	0	0
14/04/2009	€ / R	2009/06/12	11.85	Put	Currency Future	287.0000	248.0000	(13.589)	0	0	0
14/04/2009	€ / R	2009/06/12	11.95	Call	Currency Future	464.0000	466.0000	0.431	0	0	0
14/04/2009	€ / R	2009/06/12	11.95	Put	Currency Future	338.0000	297.0000	(12.130)	0	0	0
14/04/2009	€ / R	2009/06/12	11.85	Call	Currency Future	512.0000	517.0000	0.977	0	0	0
14/04/2009	€ / R	2009/06/12	11.70	Put	Currency Future	228.0000	187.0000	(17.982)	0	0	0
14/04/2009	€ / R	2009/06/12	11.75	Put	Currency Future	246.0000	206.0000	(16.260)	0	0	0
14/04/2009	€ / R	2009/06/12	12.00	Put	Currency Future	367.0000	324.0000	(11.717)	0	0	0
14/04/2009	€ / R	2009/06/12	11.90	Call	Currency Future	487.0000	491.0000	0.821	0	0	0
14/04/2009	€ / R	2009/06/12	11.90	Put	Currency Future	312.0000	271.0000	(13.141)	0	0	0
14/04/2009	€ / R	2009/06/12	12.00	Call	Currency Future	442.0000	443.0000	0.226	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/06/12	11.75	Call	Currency Future	572.0000	575.0000	0.524	0	0	0
14/04/2009	€ / R 2009/06/12	15.20	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
14/04/2009	€ / R 2009/06/12	12.75	Put	Currency Future	888.0000	828.0000	(6.757)	0	0	0
14/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	421.0000	421.0000	-	0	0	0
14/04/2009	€ / R 2009/06/12	12.25	Call	Currency Future	347.0000	347.0000	-	0	0	0
14/04/2009	€ / R 2009/06/12	12.25	Put	Currency Future	522.0000	477.0000	(8.621)	0	0	0
14/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,149.0000	2,099.0000	(2.327)	0	0	0
14/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	316.0000	315.0000	(0.316)	0	0	0
14/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	556.0000	511.0000	(8.094)	0	0	0
14/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	176.0000	160.0000	(9.091)	0	0	0
14/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	331.0000	330.0000	(0.302)	0	0	0
14/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	264.0000	257.0000	(2.652)	0	0	0
14/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,000.0000	941.0000	(5.900)	0	0	0
14/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	591.0000	546.0000	(7.614)	0	0	0
14/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
14/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	264.0000	257.0000	(2.652)	0	0	0
14/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	816.0000	757.0000	(7.230)	0	0	0
14/04/2009	€ / R 2009/06/12	12.75	Call	Currency Future	214.0000	197.0000	(7.944)	0	0	0
14/04/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,128.0000	3,083.0000	(1.439)	0	0	0
14/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	242.0000	226.0000	(6.612)	0	0	0
14/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
14/04/2009	€ / R 2009/06/12	12.50	Put	Currency Future	701.0000	655.0000	(6.562)	0	0	0
14/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	739.0000	688.0000	(6.901)	0	0	0
14/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,245.0000	2,196.0000	(2.183)	0	0	0
14/04/2009	€ / R 2009/06/12	12.50	Call	Currency Future	276.0000	274.0000	(0.725)	0	0	0
14/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	396.0000	352.0000	(11.111)	0	0	0
14/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	739.0000	688.0000	(6.901)	0	0	0
14/04/2009	€ / R 2009/06/12	12.20	Call	Currency Future	364.0000	364.0000	-	0	0	0
14/04/2009	€ / R 2009/06/12	12.20	Put	Currency Future	489.0000	445.0000	(8.998)	0	0	0
14/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	316.0000	315.0000	(0.316)	0	0	0
14/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	591.0000	546.0000	(7.614)	0	0	0
14/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	302.0000	301.0000	(0.331)	0	0	0
14/04/2009	€ / R 2009/06/12	12.45	Put	Currency Future	663.0000	618.0000	(6.787)	0	0	0
14/04/2009	€ / R 2009/06/12	12.45	Call	Currency Future	289.0000	287.0000	(0.692)	0	0	0
14/04/2009	€ / R 2009/06/12	12.60	Call	Currency Future	253.0000	241.0000	(4.743)	0	0	0
14/04/2009	€ / R 2009/06/12	12.60	Put	Currency Future	777.0000	722.0000	(7.079)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	200.0000	184.0000	(8.000)	0	0	0
14/04/2009	€ / R	2009/06/12	12.80	Put	Currency Future	925.0000	865.0000	(6.486)	0	0	0
14/04/2009	€ / R	2009/06/12	12.40	Put	Currency Future	627.0000	581.0000	(7.337)	0	0	0
14/04/2009	€ / R	2009/06/12	14.20	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
14/04/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,149.0000	2,099.0000	(2.327)	0	0	0
14/04/2009	€ / R	2009/09/14			Currency Future	12.2566	12.2924	0.292	0.0000	0.0000	382
14/04/2009	€ / R	2009/09/14	12.25	Call	Currency Future	695.0000	689.0000	(0.863)	0	0	0
14/04/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,558.0000	1,502.0000	(3.594)	0	0	0
14/04/2009	€ / R	2009/09/14	13.65	Call	Currency Future	280.0000	261.0000	(6.786)	0	0	0
14/04/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,024.0000	978.0000	(4.492)	0	0	0
14/04/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,520.0000	1,464.0000	(3.684)	0	0	0
14/04/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,673.0000	1,618.0000	(3.288)	0	0	0
14/04/2009	€ / R	2009/09/14	13.50	Call	Currency Future	314.0000	294.0000	(6.369)	0	0	0
14/04/2009	€ / R	2009/09/14	13.45	Call	Currency Future	326.0000	306.0000	(6.135)	0	0	0
14/04/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,873.0000	1,819.0000	(2.883)	0	0	0
14/04/2009	€ / R	2009/09/14	12.45	Put	Currency Future	816.0000	775.0000	(5.025)	0	0	0
14/04/2009	€ / R	2009/09/14	13.90	Call	Currency Future	230.0000	211.0000	(8.261)	0	0	0
14/04/2009	€ / R	2009/09/14	12.20	Put	Currency Future	659.0000	616.0000	(6.525)	0	0	0
14/04/2009	€ / R	2009/09/14	12.25	Put	Currency Future	689.0000	647.0000	(6.096)	0	0	0
14/04/2009	€ / R	2009/09/14	14.85	Put	Currency Future	2,696.0000	2,647.0000	(1.818)	0	0	0
14/04/2009	€ / R	2009/09/14	12.30	Call	Currency Future	676.0000	671.0000	(0.740)	0	0	0
14/04/2009	€ / R	2009/09/14	12.50	Call	Currency Future	606.0000	601.0000	(0.825)	0	0	0
14/04/2009	€ / R	2009/09/14	12.10	Call	Currency Future	756.0000	747.0000	(1.190)	0	0	0
14/04/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,873.0000	1,819.0000	(2.883)	0	0	0
14/04/2009	€ / R	2009/09/14	14.85	Call	Currency Future	103.0000	90.0000	(12.621)	0	0	0
14/04/2009	€ / R	2009/09/14	12.30	Put	Currency Future	720.0000	679.0000	(5.694)	0	0	0
14/04/2009	€ / R	2009/09/14	12.45	Call	Currency Future	623.0000	617.0000	(0.963)	0	0	0
14/04/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,634.0000	1,579.0000	(3.366)	0	0	0
14/04/2009	€ / R	2009/09/14	12.75	Call	Currency Future	531.0000	521.0000	(1.883)	0	0	0
14/04/2009	€ / R	2009/09/14	12.10	Put	Currency Future	599.0000	555.0000	(7.346)	0	0	0
14/04/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,713.0000	1,658.0000	(3.211)	0	0	0
14/04/2009	€ / R	2009/09/14	13.90	Call	Currency Future	230.0000	211.0000	(8.261)	0	0	0
14/04/2009	€ / R	2009/09/14	13.30	Call	Currency Future	365.0000	345.0000	(5.479)	0	0	0
14/04/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,336.0000	1,280.0000	(4.192)	0	0	0
14/04/2009	€ / R	2009/09/14	13.70	Call	Currency Future	269.0000	250.0000	(7.063)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	291.0000	271.0000	(6.873)	0	0	0
14/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
14/04/2009	€ / R 2009/09/14	12.20	Call	Currency Future	715.0000	708.0000	(0.979)	0	0	0
14/04/2009	€ / R 2009/09/14	13.20	Call	Currency Future	393.0000	373.0000	(5.089)	0	0	0
14/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,482.0000	1,426.0000	(3.779)	0	0	0
14/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,482.0000	1,426.0000	(3.779)	0	0	0
14/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	438.0000	418.0000	(4.566)	0	0	0
14/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,231.0000	1,175.0000	(4.549)	0	0	0
14/04/2009	€ / R 2009/09/14	12.50	Put	Currency Future	850.0000	808.0000	(4.941)	0	0	0
14/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
14/04/2009	€ / R 2009/09/14	12.05	Call	Currency Future	776.0000	768.0000	(1.031)	0	0	0
14/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	408.0000	387.0000	(5.147)	0	0	0
14/04/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,409.0000	1,353.0000	(3.974)	0	0	0
14/04/2009	€ / R 2009/09/14	12.05	Put	Currency Future	569.0000	526.0000	(7.557)	0	0	0
14/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,301.0000	1,245.0000	(4.304)	0	0	0
14/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,445.0000	1,389.0000	(3.875)	0	0	0
14/04/2009	€ / R 2009/09/14	13.30	Call	Currency Future	365.0000	345.0000	(5.479)	0	0	0
14/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	629.0000	585.0000	(6.995)	0	0	0
14/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	559.0000	554.0000	(0.894)	0	0	0
14/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	302.0000	283.0000	(6.291)	0	0	0
14/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,833.0000	1,778.0000	(3.001)	0	0	0
14/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	953.0000	912.0000	(4.302)	0	0	0
14/04/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,752.0000	1,697.0000	(3.139)	0	0	0
14/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,301.0000	1,245.0000	(4.304)	0	0	0
14/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
14/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
14/04/2009	€ / R 2009/09/14	13.75	Call	Currency Future	259.0000	240.0000	(7.336)	0	0	0
14/04/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,409.0000	1,353.0000	(3.974)	0	0	0
14/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	408.0000	387.0000	(5.147)	0	0	0
14/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,266.0000	1,210.0000	(4.423)	0	0	0
14/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,833.0000	1,778.0000	(3.001)	0	0	0
14/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	423.0000	402.0000	(4.965)	0	0	0
14/04/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,098.0000	1,042.0000	(5.100)	0	0	0
14/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	504.0000	485.0000	(3.770)	0	0	0
14/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	352.0000	332.0000	(5.682)	0	0	0
14/04/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,123.0000	2,071.0000	(2.449)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,098.0000	1,042.0000	(5.100)	0	0	0
14/04/2009	€ / R 2009/09/14	14.20	Call	Currency Future	180.0000	163.0000	(9.444)	0	0	0
14/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	736.0000	728.0000	(1.087)	0	0	0
14/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	751.0000	710.0000	(5.459)	0	0	0
14/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	352.0000	332.0000	(5.682)	0	0	0
14/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,596.0000	1,540.0000	(3.509)	0	0	0
14/04/2009	€ / R 2009/09/14	12.95	Call	Currency Future	470.0000	450.0000	(4.255)	0	0	0
14/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	658.0000	653.0000	(0.760)	0	0	0
14/04/2009	€ / R 2009/09/14	13.95	Call	Currency Future	221.0000	203.0000	(8.145)	0	0	0
14/04/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,164.0000	1,108.0000	(4.811)	0	0	0
14/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	658.0000	653.0000	(0.760)	0	0	0
14/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	736.0000	728.0000	(1.087)	0	0	0
14/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,445.0000	1,389.0000	(3.875)	0	0	0
14/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	918.0000	877.0000	(4.466)	0	0	0
14/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	504.0000	485.0000	(3.770)	0	0	0
14/04/2009	€ / R 2009/09/14	13.25	Call	Currency Future	379.0000	359.0000	(5.277)	0	0	0
14/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,039.0000	1,986.0000	(2.599)	0	0	0
14/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	574.0000	569.0000	(0.871)	0	0	0
14/04/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,372.0000	1,316.0000	(4.082)	0	0	0
14/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	195.0000	178.0000	(8.718)	0	0	0
14/04/2009	€ / R 2009/09/14	12.40	Call	Currency Future	640.0000	635.0000	(0.781)	0	0	0
14/04/2009	€ / R 2009/09/14	12.40	Put	Currency Future	783.0000	742.0000	(5.236)	0	0	0
14/04/2009	€ / R 2009/09/14	12.90	Call	Currency Future	487.0000	467.0000	(4.107)	0	0	0
14/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,130.0000	1,075.0000	(4.867)	0	0	0
14/04/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,997.0000	1,943.0000	(2.704)	0	0	0
14/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	249.0000	230.0000	(7.631)	0	0	0
14/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	629.0000	585.0000	(6.995)	0	0	0
14/04/2009	€ / R 2009/09/14	14.15	Call	Currency Future	188.0000	170.0000	(9.574)	0	0	0
14/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	302.0000	283.0000	(6.291)	0	0	0
14/04/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,914.0000	1,860.0000	(2.821)	0	0	0
14/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,596.0000	1,540.0000	(3.509)	0	0	0
14/04/2009	€ / R 2009/09/14	14.00	Call	Currency Future	212.0000	194.0000	(8.491)	0	0	0
14/04/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,166.0000	2,114.0000	(2.401)	0	0	0
14/04/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,955.0000	1,902.0000	(2.711)	0	0	0
14/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	423.0000	402.0000	(4.965)	0	0	0
14/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,792.0000	1,738.0000	(3.013)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/09/14	14.25	Call	Currency Future	173.0000	156.0000	(9.827)	0	0	0
14/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,266.0000	1,210.0000	(4.423)	0	0	0
14/04/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,081.0000	2,028.0000	(2.547)	0	0	0
14/04/2009	€ / R 2009/09/14	12.55	Call	Currency Future	590.0000	585.0000	(0.847)	0	0	0
14/04/2009	€ / R 2009/09/14	14.05	Call	Currency Future	204.0000	186.0000	(8.824)	0	0	0
14/04/2009	€ / R 2009/09/14	12.55	Put	Currency Future	883.0000	842.0000	(4.643)	0	0	0
14/04/2009	€ / R 2009/09/14	12.90	Call	Currency Future	487.0000	467.0000	(4.107)	0	0	0
14/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,209.0000	2,157.0000	(2.354)	0	0	0
14/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,673.0000	1,618.0000	(3.288)	0	0	0
14/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	751.0000	710.0000	(5.459)	0	0	0
14/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	152.0000	136.0000	(10.526)	0	0	0
14/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	280.0000	261.0000	(6.786)	0	0	0
14/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,296.0000	2,244.0000	(2.265)	0	0	0
14/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	438.0000	418.0000	(4.566)	0	0	0
14/04/2009	€ / R 2009/09/14	12.70	Call	Currency Future	545.0000	540.0000	(0.917)	0	0	0
14/04/2009	€ / R 2009/09/14	12.70	Put	Currency Future	988.0000	947.0000	(4.150)	0	0	0
14/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,231.0000	1,175.0000	(4.549)	0	0	0
14/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,061.0000	1,010.0000	(4.807)	0	0	0
14/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,130.0000	1,075.0000	(4.867)	0	0	0
14/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	517.0000	502.0000	(2.901)	0	0	0
14/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	166.0000	149.0000	(10.241)	0	0	0
14/04/2009	€ / R 2009/09/14	13.00	Call	Currency Future	454.0000	434.0000	(4.405)	0	0	0
14/04/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,197.0000	1,141.0000	(4.678)	0	0	0
14/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	517.0000	502.0000	(2.901)	0	0	0
14/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	559.0000	554.0000	(0.894)	0	0	0
14/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	953.0000	912.0000	(4.302)	0	0	0
14/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,061.0000	1,010.0000	(4.807)	0	0	0
14/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	918.0000	877.0000	(4.466)	0	0	0
14/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	574.0000	569.0000	(0.871)	0	0	0
14/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	249.0000	230.0000	(7.631)	0	0	0
14/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,039.0000	1,986.0000	(2.599)	0	0	0
14/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	195.0000	178.0000	(8.718)	0	0	0
14/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	166.0000	149.0000	(10.241)	0	0	0
14/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,792.0000	1,738.0000	(3.013)	0	0	0
14/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	152.0000	136.0000	(10.526)	0	0	0
14/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	291.0000	271.0000	(6.873)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R	2009/09/14	14.50	Call	Currency Future	140.0000	124.0000	(11.429)	0	0	0
14/04/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,383.0000	2,332.0000	(2.140)	0	0	0
14/04/2009	€ / R	2009/09/14	14.60	Call	Currency Future	128.0000	114.0000	(10.938)	0	0	0
14/04/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,472.0000	2,421.0000	(2.063)	0	0	0
14/04/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,296.0000	2,244.0000	(2.265)	0	0	0
14/04/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,209.0000	2,157.0000	(2.354)	0	0	0
14/04/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,634.0000	1,579.0000	(3.366)	0	0	0
14/04/2009	€ / R	2009/12/14			Currency Future	12.4211	12.4564	0.284	0.0000	0.0000	120
14/04/2009	€ / R	2009/12/14	12.30	Put	Currency Future	833.0000	780.0000	(6.363)	0	0	0
14/04/2009	€ / R	2009/12/14	12.40	Call	Currency Future	916.0000	900.0000	(1.747)	0	0	0
14/04/2009	€ / R	2009/12/14	12.40	Put	Currency Future	895.0000	844.0000	(5.698)	0	0	0
14/04/2009	€ / R	2009/12/14	13.65	Call	Currency Future	567.0000	558.0000	(1.587)	0	0	0
14/04/2009	€ / R	2009/12/14	13.85	Call	Currency Future	529.0000	521.0000	(1.512)	0	0	0
14/04/2009	€ / R	2009/12/14	12.90	Call	Currency Future	749.0000	736.0000	(1.736)	0	0	0
14/04/2009	€ / R	2009/12/14	12.30	Call	Currency Future	954.0000	936.0000	(1.887)	0	0	0
14/04/2009	€ / R	2009/12/14	12.40	Call	Currency Future	916.0000	900.0000	(1.747)	0	0	0
14/04/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,756.0000	1,711.0000	(2.563)	0	0	0
14/04/2009	€ / R	2009/12/14	12.25	Call	Currency Future	973.0000	955.0000	(1.850)	0	0	0
14/04/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,796.0000	1,751.0000	(2.506)	0	0	0
14/04/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,716.0000	1,671.0000	(2.622)	0	0	0
14/04/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,958.0000	1,914.0000	(2.247)	0	0	0
14/04/2009	€ / R	2009/12/14	13.10	Call	Currency Future	693.0000	681.0000	(1.732)	0	0	0
14/04/2009	€ / R	2009/12/14	13.55	Call	Currency Future	588.0000	578.0000	(1.701)	0	0	0
14/04/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,484.0000	1,437.0000	(3.167)	0	0	0
14/04/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,228.0000	1,179.0000	(3.990)	0	0	0
14/04/2009	€ / R	2009/12/14	13.35	Call	Currency Future	632.0000	621.0000	(1.741)	0	0	0
14/04/2009	€ / R	2009/12/14	13.60	Call	Currency Future	577.0000	567.0000	(1.733)	0	0	0
14/04/2009	€ / R	2009/12/14	12.65	Call	Currency Future	827.0000	813.0000	(1.693)	0	0	0
14/04/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,560.0000	1,514.0000	(2.949)	0	0	0
14/04/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,372.0000	1,325.0000	(3.426)	0	0	0
14/04/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,599.0000	1,553.0000	(2.877)	0	0	0
14/04/2009	€ / R	2009/12/14	13.40	Call	Currency Future	620.0000	609.0000	(1.774)	0	0	0
14/04/2009	€ / R	2009/12/14	13.90	Call	Currency Future	520.0000	512.0000	(1.538)	0	0	0
14/04/2009	€ / R	2009/12/14	12.40	Put	Currency Future	895.0000	844.0000	(5.698)	0	0	0
14/04/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,056.0000	1,007.0000	(4.640)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,336.0000	1,288.0000	(3.593)	0	0	0
14/04/2009	€ / R 2009/12/14	14.85	Put	Currency Future	2,796.0000	2,763.0000	(1.180)	0	0	0
14/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	680.0000	668.0000	(1.765)	0	0	0
14/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	844.0000	830.0000	(1.659)	0	0	0
14/04/2009	€ / R 2009/12/14	13.60	Call	Currency Future	577.0000	567.0000	(1.733)	0	0	0
14/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	707.0000	694.0000	(1.839)	0	0	0
14/04/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,633.0000	2,594.0000	(1.481)	0	0	0
14/04/2009	€ / R 2009/12/14	14.85	Call	Currency Future	367.0000	369.0000	0.545	0	0	0
14/04/2009	€ / R 2009/12/14	13.75	Put	Currency Future	1,876.0000	1,832.0000	(2.345)	0	0	0
14/04/2009	€ / R 2009/12/14	12.25	Put	Currency Future	802.0000	749.0000	(6.608)	0	0	0
14/04/2009	€ / R 2009/12/14	13.75	Call	Currency Future	548.0000	539.0000	(1.642)	0	0	0
14/04/2009	€ / R 2009/12/14	13.95	Call	Currency Future	511.0000	503.0000	(1.566)	0	0	0
14/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,409.0000	1,362.0000	(3.336)	0	0	0
14/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	632.0000	621.0000	(1.741)	0	0	0
14/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,796.0000	1,751.0000	(2.506)	0	0	0
14/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,560.0000	1,514.0000	(2.949)	0	0	0
14/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	567.0000	558.0000	(1.587)	0	0	0
14/04/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,937.0000	1,935.0000	(0.103)	0	0	0
14/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,023.0000	973.0000	(4.888)	0	0	0
14/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,522.0000	1,476.0000	(3.022)	0	0	0
14/04/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,677.0000	1,632.0000	(2.683)	0	0	0
14/04/2009	€ / R 2009/12/14	13.25	Call	Currency Future	655.0000	644.0000	(1.679)	0	0	0
14/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,522.0000	1,476.0000	(3.022)	0	0	0
14/04/2009	€ / R 2009/12/14	10.65	Put	Currency Future	166.0000	129.0000	(22.289)	0	0	0
14/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	643.0000	632.0000	(1.711)	0	0	0
14/04/2009	€ / R 2009/12/14	13.70	Call	Currency Future	557.0000	548.0000	(1.616)	0	0	0
14/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	643.0000	632.0000	(1.711)	0	0	0
14/04/2009	€ / R 2009/12/14	11.15	Put	Currency Future	292.0000	252.0000	(13.699)	0	0	0
14/04/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,040.0000	1,997.0000	(2.108)	0	0	0
14/04/2009	€ / R 2009/12/14	14.65	Call	Currency Future	405.0000	400.0000	(1.235)	0	0	0
14/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	494.0000	486.0000	(1.619)	0	0	0
14/04/2009	€ / R 2009/12/14	12.15	Put	Currency Future	743.0000	688.0000	(7.402)	0	0	0
14/04/2009	€ / R 2009/12/14	12.45	Put	Currency Future	926.0000	876.0000	(5.400)	0	0	0
14/04/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,836.0000	1,792.0000	(2.397)	0	0	0
14/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,123.0000	2,080.0000	(2.025)	0	0	0
14/04/2009	€ / R 2009/12/14	12.15	Call	Currency Future	1,014.0000	995.0000	(1.874)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R 2009/12/14	12.35	Put	Currency Future	863.0000	812.0000	(5.910)	0	0	0
14/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	588.0000	578.0000	(1.701)	0	0	0
14/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	538.0000	529.0000	(1.673)	0	0	0
14/04/2009	€ / R 2009/12/14	11.65	Put	Currency Future	477.0000	432.0000	(9.434)	0	0	0
14/04/2009	€ / R 2009/12/14	12.35	Call	Currency Future	935.0000	918.0000	(1.818)	0	0	0
14/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,716.0000	1,671.0000	(2.622)	0	0	0
14/04/2009	€ / R 2009/12/14	11.65	Call	Currency Future	1,249.0000	1,238.0000	(0.881)	0	0	0
14/04/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,082.0000	2,038.0000	(2.113)	0	0	0
14/04/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,563.0000	1,559.0000	(0.256)	0	0	0
14/04/2009	€ / R 2009/12/14	13.50	Call	Currency Future	598.0000	588.0000	(1.672)	0	0	0
14/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,999.0000	1,955.0000	(2.201)	0	0	0
14/04/2009	€ / R 2009/12/14	14.00	Call	Currency Future	503.0000	495.0000	(1.590)	0	0	0
14/04/2009	€ / R 2009/12/14	12.45	Call	Currency Future	897.0000	883.0000	(1.561)	0	0	0
14/04/2009	€ / R 2009/12/14	13.45	Call	Currency Future	609.0000	599.0000	(1.642)	0	0	0
14/04/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,638.0000	1,592.0000	(2.808)	0	0	0
14/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,599.0000	1,553.0000	(2.877)	0	0	0
14/04/2009	€ / R 2009/12/14	14.15	Call	Currency Future	478.0000	470.0000	(1.674)	0	0	0
14/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	620.0000	609.0000	(1.774)	0	0	0
14/04/2009	€ / R 2009/12/14	12.55	Call	Currency Future	862.0000	847.0000	(1.740)	0	0	0
14/04/2009	€ / R 2009/12/14	14.25	Call	Currency Future	462.0000	455.0000	(1.515)	0	0	0
14/04/2009	€ / R 2009/12/14	12.55	Put	Currency Future	990.0000	941.0000	(4.949)	0	0	0
14/04/2009	€ / R 2009/12/14	12.85	Call	Currency Future	764.0000	750.0000	(1.832)	0	0	0
14/04/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,291.0000	2,248.0000	(1.877)	0	0	0
14/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,917.0000	1,873.0000	(2.295)	0	0	0
14/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,756.0000	1,711.0000	(2.563)	0	0	0
14/04/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,207.0000	2,164.0000	(1.948)	0	0	0
14/04/2009	€ / R 2009/12/14	12.90	Call	Currency Future	749.0000	736.0000	(1.736)	0	0	0
14/04/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,228.0000	1,179.0000	(3.990)	0	0	0
14/04/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,193.0000	1,144.0000	(4.107)	0	0	0
14/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,336.0000	1,288.0000	(3.593)	0	0	0
14/04/2009	€ / R 2009/12/14	12.50	Put	Currency Future	958.0000	908.0000	(5.219)	0	0	0
14/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	844.0000	830.0000	(1.659)	0	0	0
14/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,023.0000	973.0000	(4.888)	0	0	0
14/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	707.0000	694.0000	(1.839)	0	0	0
14/04/2009	€ / R 2009/12/14	12.50	Call	Currency Future	879.0000	865.0000	(1.593)	0	0	0
14/04/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,264.0000	1,215.0000	(3.877)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,123.0000	2,080.0000	(2.025)	0	0	0
14/04/2009	€ / R	2009/12/14	13.80	Call	Currency Future	538.0000	529.0000	(1.673)	0	0	0
14/04/2009	€ / R	2009/12/14	12.65	Call	Currency Future	827.0000	813.0000	(1.693)	0	0	0
14/04/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,056.0000	1,007.0000	(4.640)	0	0	0
14/04/2009	€ / R	2009/12/14	12.95	Call	Currency Future	735.0000	721.0000	(1.905)	0	0	0
14/04/2009	€ / R	2009/12/14	14.05	Call	Currency Future	494.0000	486.0000	(1.619)	0	0	0
14/04/2009	€ / R	2009/12/14	14.10	Put	Currency Future	2,165.0000	2,122.0000	(1.986)	0	0	0
14/04/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,409.0000	1,362.0000	(3.336)	0	0	0
14/04/2009	€ / R	2009/12/14	13.85	Call	Currency Future	529.0000	521.0000	(1.512)	0	0	0
14/04/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,958.0000	1,914.0000	(2.247)	0	0	0
14/04/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,372.0000	1,325.0000	(3.426)	0	0	0
14/04/2009	€ / R	2009/12/14	13.15	Call	Currency Future	680.0000	668.0000	(1.765)	0	0	0
14/04/2009	€ / R	2009/12/14	13.90	Call	Currency Future	520.0000	512.0000	(1.538)	0	0	0
14/04/2009	€ / R	2009/12/14	13.10	Call	Currency Future	693.0000	681.0000	(1.732)	0	0	0
14/04/2009	€ / R	2009/12/14	14.10	Call	Currency Future	486.0000	478.0000	(1.646)	0	0	0
14/04/2009	€ / R	2009/12/14	13.90	Put	Currency Future	1,999.0000	1,955.0000	(2.201)	0	0	0
14/04/2009	€ / R	2009/12/14	13.80	Put	Currency Future	1,917.0000	1,873.0000	(2.295)	0	0	0
14/04/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,447.0000	1,399.0000	(3.317)	0	0	0
14/04/2009	€ / R	2009/12/14	12.20	Call	Currency Future	993.0000	975.0000	(1.813)	0	0	12,295
14/04/2009	€ / R	2009/12/14	13.20	Call	Currency Future	668.0000	656.0000	(1.796)	0	0	0
14/04/2009	€ / R	2009/12/14	12.20	Put	Currency Future	772.0000	718.0000	(6.995)	0	0	0
14/04/2009	€ / R	2009/12/14	12.70	Put	Currency Future	1,090.0000	1,040.0000	(4.587)	0	0	0
14/04/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,124.0000	1,074.0000	(4.448)	0	0	0
14/04/2009	€ / R	2009/12/14	12.80	Put	Currency Future	1,158.0000	1,109.0000	(4.231)	0	0	0
14/04/2009	€ / R	2009/12/14	12.70	Call	Currency Future	811.0000	797.0000	(1.726)	0	0	0
14/04/2009	€ / R	2009/12/14	14.60	Call	Currency Future	411.0000	406.0000	(1.217)	0	0	12,295
14/04/2009	€ / R	2009/12/14	12.75	Call	Currency Future	795.0000	781.0000	(1.761)	0	0	0
14/04/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,590.0000	2,550.0000	(1.544)	0	0	0
14/04/2009	€ / R	2009/12/14	13.00	Call	Currency Future	721.0000	708.0000	(1.803)	0	0	0
14/04/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,300.0000	1,251.0000	(3.769)	0	0	0
14/04/2009	€ / R	2009/12/14	12.80	Call	Currency Future	779.0000	765.0000	(1.797)	0	0	0
14/04/2009	AL13	2009/05/07			Index Future	242.3660	242.2900	(0.031)	0.0000	0.0000	7
14/04/2009	ALBI	2009/05/07			Index Future	290.7740	289.5310	(0.427)	0.0000	0.0000	700

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ALBI	2009/08/06			Index Future	296.5900	295.3440	(0.420)	0.0000	0.0000	0
14/04/2009	ALBI	2009/11/05			Index Future	287.2510	287.6880	0.152	0.0000	0.0000	0
14/04/2009	CRD1	2009/05/07			Index Future	123.9760	123.7920	(0.148)	0.0000	0.0000	0
14/04/2009	CRD1	2009/08/06			Index Future	126.4890	126.3090	(0.142)	0.0000	0.0000	2
14/04/2009	CRD1	2009/11/05			Index Future	128.7480	128.5720	(0.137)	0.0000	0.0000	0
14/04/2009	GOVI	2009/05/07			jGovi	292.6075	291.4095	(0.409)	0.0000	0.0000	186
14/04/2009	GOVI	2009/08/06			jGovi	298.5370	297.3355	(0.402)	0.0000	0.0000	6
14/04/2009	GOVI	2009/11/05			jGovi	303.8700	302.6615	(0.398)	0.0000	0.0000	0
14/04/2009	ILBI	2009/05/07			Index Future	348.0090	348.0090	-	0.0000	0.0000	2
14/04/2009	ILBI	2009/08/06			Index Future	356.8540	356.8540	-	0.0000	0.0000	0
14/04/2009	ILBI	2009/11/05			Index Future	365.6980	365.6980	-	0.0000	0.0000	0
14/04/2009	J153	2010/08/31			jSwap	7.7720	7.8040	0.412	0.0000	0.0000	0
14/04/2009	J157	2015/09/15			jSwap	8.3840	8.4380	0.644	0.0000	0.0000	0
14/04/2009	J186	2026/12/21			jSwap	8.0170	8.0570	0.499	0.0000	0.0000	0
14/04/2009	J201	2014/12/22			jSwap	8.4530	8.5000	0.556	0.0000	0.0000	0
14/04/2009	J203	2017/09/15			jSwap	8.4790	8.5360	0.672	0.0000	0.0000	0
14/04/2009	J204	2018/12/21			jSwap	8.5720	8.6200	0.560	0.0000	0.0000	0
14/04/2009	J207	2020/01/15			jSwap	8.5190	8.5630	0.516	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
14/04/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
14/04/2009	JFRA	2009/05/07			jFra	8.2280	8.2820	0.656	0.0000	0.0000	0
14/04/2009	JFRA	2009/08/06			jFra	7.0500	7.0840	0.482	0.0000	0.0000	0
14/04/2009	JFRA	2009/11/05			jFra	6.9940	7.0420	0.686	0.0000	0.0000	0
14/04/2009	JN02	2009/05/07			jNote	7.4820	7.5100	0.374	0.0000	0.0000	0
14/04/2009	JN02	2009/08/06			jNote	7.4630	7.4830	0.268	0.0000	0.0000	0
14/04/2009	JN05	2009/05/07			jNote	8.1020	8.1450	0.531	0.0000	0.0000	0
14/04/2009	JN05	2009/08/06			jNote	8.1270	8.1720	0.554	0.0000	0.0000	0
14/04/2009	JN10	2009/05/07			jNote	8.3510	8.4010	0.599	0.0000	0.0000	0
14/04/2009	JN10	2009/08/06			jNote	8.3480	8.3970	0.587	0.0000	0.0000	0
14/04/2009	JROD	2009/04/30			jRod	9.8810	9.8870	0.061	0.0000	0.0000	0
14/04/2009	JROD	2009/05/29			jRod	9.3930	9.4080	0.160	0.0000	0.0000	0
14/04/2009	JROD	2009/06/30			jRod	8.8770	8.8990	0.248	0.0000	0.0000	0
14/04/2009	OTH1	2009/05/07			Index Future	280.4730	279.0670	(0.501)	0.0000	0.0000	0
14/04/2009	OTH1	2009/08/06			Index Future	286.1570	284.7420	(0.494)	0.0000	0.0000	3
14/04/2009	OTH1	2009/11/05			Index Future	291.2690	289.8420	(0.490)	0.0000	0.0000	0
14/04/2009	R153	2009/05/07			Bond Future	6.5120	6.5700	0.891	0.0000	0.0000	3,022
14/04/2009	R153	2009/05/07	9.25	Put	Option on Bond 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
14/04/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,482.0000	3,407.0000	(2.154)	0	0	0
14/04/2009	R153	2009/08/06			Bond Future	5.9380	6.0080	1.179	0.0000	0.0000	0
14/04/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
14/04/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,182.0000	4,108.0000	(1.769)	0	0	0
14/04/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,934.0000	3,860.0000	(1.881)	0	0	0
14/04/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
14/04/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
14/04/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,278.0000	1,276.0000	(0.156)	0	0	0
14/04/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	57.0000	55.0000	(3.509)	0	0	0
14/04/2009	R157	2009/05/07			Bond Future	8.0440	8.1170	0.908	0.0000	0.0000	10,171
14/04/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,947.0000	5,232.0000	5.761	0	0	0
14/04/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	308.0000	178.0000	(42.208)	0	0	386
14/04/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	231.0000	199.0000	(13.853)	0	0	0
14/04/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	5,537.0000	5,090.0000	(8.073)	0	0	0
14/04/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,249.0000	9,648.0000	4.314	0	0	0
14/04/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	25.0000	9.0000	(64.000)	0	0	0
14/04/2009	R157	2009/08/06			Bond Future	8.0250	8.1010	0.947	0.0000	0.0000	5,000
14/04/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,278.0000	1,314.0000	2.817	0	0	0
14/04/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	7,801.0000	7,419.0000	(4.897)	0	0	0
14/04/2009	R157	2009/11/05			Bond Future	8.1080	8.1870	0.974	0.0000	0.0000	0
14/04/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,402.0000	6,601.0000	3.108	0	0	0
14/04/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,133.0000	2,915.0000	(6.958)	0	0	0
14/04/2009	R157	2010/02/04			Bond Future	8.2050	8.2880	1.012	0.0000	0.0000	0
14/04/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,445.0000	4,212.0000	(5.242)	0	0	0
14/04/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,773.0000	6,959.0000	2.746	0	0	0
14/04/2009	R186	2009/05/07			Bond Future	8.5840	8.6750	1.060	0.0000	0.0000	13,085
14/04/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	24,359.0000	25,273.0000	3.752	0	0	0
14/04/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	97
14/04/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	1,083.0000	678.0000	(37.396)	0	0	2,280

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	7,243.0000	7,756.0000	7.083	0	0	0
14/04/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,581.0000	1,592.0000	0.696	0	0	0
14/04/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	5,692.0000	4,785.0000	(15.935)	0	0	0
14/04/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	132.0000	53.0000	(59.848)	0	0	4,930
14/04/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	14,932.0000	15,771.0000	5.619	0	0	0
14/04/2009	R186	2009/08/06			Bond Future	8.5840	8.6770	1.083	0.0000	0.0000	2,500
14/04/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,225.0000	8,511.0000	(7.740)	0	0	0
14/04/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	2,822.0000	2,448.0000	(13.253)	0	0	35
14/04/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,143.0000	5,361.0000	4.239	0	0	0
14/04/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,550.0000	15,108.0000	3.835	0	0	0
14/04/2009	R186	2009/11/05			Bond Future	8.6310	8.7270	1.112	0.0000	0.0000	0
14/04/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	11,071.0000	10,401.0000	(6.052)	0	0	0
14/04/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	4,601.0000	4,191.0000	(8.911)	0	0	5,000
14/04/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,487.0000	7,766.0000	3.726	0	0	5,000
14/04/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,702.0000	17,241.0000	3.227	0	0	0
14/04/2009	R186	2010/02/04			Bond Future	8.6830	8.7810	1.129	0.0000	0.0000	0
14/04/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,862.0000	14,263.0000	2.893	0	0	0
14/04/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	9,500.0000	8,946.0000	(5.832)	0	0	0
14/04/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
14/04/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	360.0000	310.0000	(13.889)	0	0	0
14/04/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	826.0000	777.0000	(5.932)	0	0	0
14/04/2009	R201	2009/05/07			Bond Future	8.0800	8.1530	0.903	0.0000	0.0000	2
14/04/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	102.0000	82.0000	(19.608)	0	0	0
14/04/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,230.0000	4,881.0000	(6.673)	0	0	0
14/04/2009	R201	2009/08/06			Bond Future	8.0490	8.1260	0.957	0.0000	0.0000	0
14/04/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,027.0000	1,057.0000	2.921	0	0	0
14/04/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	6,108.0000	5,803.0000	(4.993)	0	0	0
14/04/2009	R201	2009/11/05			Bond Future	8.1170	8.1960	0.973	0.0000	0.0000	0
14/04/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,464.0000	2,292.0000	(6.981)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,087.0000	5,245.0000	3.106	0	0	0
14/04/2009	R201	2010/02/04			Bond Future	8.1950	8.2780	1.013	0.0000	0.0000	0
14/04/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,933.0000	6,093.0000	2.697	0	0	0
14/04/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,106.0000	2,934.0000	(5.538)	0	0	0
14/04/2009	R203	2009/05/07			Bond Future	8.4290	8.5010	0.854	0.0000	0.0000	0
14/04/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	3,931.0000	3,473.0000	(11.651)	0	0	0
14/04/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	652.0000	616.0000	(5.521)	0	0	0
14/04/2009	R203	2009/08/06			Bond Future	8.4180	8.4920	0.879	0.0000	0.0000	0
14/04/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,103.0000	2,158.0000	2.615	0	0	0
14/04/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	6,743.0000	6,373.0000	(5.487)	0	0	0
14/04/2009	R203	2009/11/05			Bond Future	8.4840	8.5600	0.896	0.0000	0.0000	0
14/04/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,509.0000	8,732.0000	2.621	0	0	0
14/04/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,798.0000	2,597.0000	(7.184)	0	0	0
14/04/2009	R203	2010/02/04			Bond Future	8.5590	8.6380	0.923	0.0000	0.0000	0
14/04/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,354.0000	5,099.0000	(4.763)	0	0	0
14/04/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,333.0000	7,506.0000	2.359	0	0	0
14/04/2009	R204	2009/05/07			Bond Future	8.4810	8.5530	0.849	0.0000	0.0000	498
14/04/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	1,274.0000	1,264.0000	(0.785)	0	0	750
14/04/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	2,964.0000	2,498.0000	(15.722)	0	0	0
14/04/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	472.0000	291.0000	(38.347)	0	0	750
14/04/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,265.0000	5,539.0000	5.204	0	0	0
14/04/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	4,019.0000	3,526.0000	(12.267)	0	0	0
14/04/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	793.0000	757.0000	(4.540)	0	0	0
14/04/2009	R204	2009/08/06			Bond Future	8.4760	8.5500	0.873	0.0000	0.0000	0
14/04/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,085.0000	6,687.0000	(5.618)	0	0	0
14/04/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,401.0000	2,464.0000	2.624	0	0	0
14/04/2009	R204	2009/11/05			Bond Future	8.5360	8.6120	0.890	0.0000	0.0000	0
14/04/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,298.0000	3,071.0000	(6.883)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,906.0000	10,141.0000	2.372	0	0	0
14/04/2009	R204	2010/02/04			Bond Future	8.6020	8.6800	0.907	0.0000	0.0000	0
14/04/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,315.0000	8,501.0000	2.237	0	0	0
14/04/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	5,876.0000	5,598.0000	(4.731)	0	0	0
14/04/2009	R206	2009/05/07			Bond Future	8.0380	8.1110	0.908	0.0000	0.0000	2,834
14/04/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,712.0000	3,416.0000	(7.974)	0	0	0
14/04/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	149.0000	128.0000	(14.094)	0	0	0
14/04/2009	R206	2009/08/06			Bond Future	8.0020	8.0790	0.962	0.0000	0.0000	0
14/04/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,679.0000	4,843.0000	3.505	0	0	0
14/04/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	964.0000	849.0000	(11.929)	0	0	300
14/04/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	815.0000	839.0000	2.945	0	0	0
14/04/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,214.0000	4,960.0000	(4.871)	0	0	0
14/04/2009	R206	2009/11/05			Bond Future	8.0730	8.1530	0.991	0.0000	0.0000	0
14/04/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,079.0000	4,210.0000	3.212	0	0	0
14/04/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,079.0000	1,934.0000	(6.975)	0	0	0
14/04/2009	R206	2010/02/04			Bond Future	8.1590	8.2440	1.042	0.0000	0.0000	0
14/04/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,742.0000	4,876.0000	2.826	0	0	0
14/04/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,563.0000	2,420.0000	(5.579)	0	0	0
14/04/2009	R207	2009/05/07			Bond Future	8.6140	8.6950	0.940	0.0000	0.0000	0
14/04/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,054.0000	1,047.0000	(0.664)	0	0	0
14/04/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,504.0000	2,975.0000	(15.097)	0	0	0
14/04/2009	R207	2009/08/06			Bond Future	8.6150	8.6990	0.975	0.0000	0.0000	0
14/04/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,727.0000	2,823.0000	3.520	0	0	0
14/04/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	6,658.0000	6,221.0000	(6.564)	0	0	0
14/04/2009	R207	2009/11/05			Bond Future	8.6730	8.7590	0.992	0.0000	0.0000	0
14/04/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,570.0000	10,873.0000	2.867	0	0	0
14/04/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	2,832.0000	2,599.0000	(8.227)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	R207	2010/02/04			Bond Future	8.7370	8.8260	1.019	0.0000	0.0000	0
14/04/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	5,783.0000	5,471.0000	(5.395)	0	0	0
14/04/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,833.0000	9,065.0000	2.627	0	0	0
14/04/2009	R208	2009/05/07			Bond Future	8.7110	8.7980	0.999	0.0000	0.0000	0
14/04/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,983.0000	2,066.0000	4.186	0	0	0
14/04/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	2,240.0000	1,752.0000	(21.786)	0	0	0
14/04/2009	R208	2009/08/06			Bond Future	8.7260	8.8140	1.008	0.0000	0.0000	0
14/04/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,076.0000	3,194.0000	3.836	0	0	0
14/04/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,404.0000	5,950.0000	(7.089)	0	0	0
14/04/2009	R208	2009/11/05			Bond Future	8.7910	8.8810	1.024	0.0000	0.0000	0
14/04/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,223.0000	10,535.0000	3.052	0	0	0
14/04/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,196.0000	2,934.0000	(8.198)	0	0	0
14/04/2009	R208	2010/02/04			Bond Future	8.8840	8.9760	1.036	0.0000	0.0000	0
14/04/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,717.0000	8,953.0000	2.707	0	0	0
14/04/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	6,260.0000	5,922.0000	(5.399)	0	0	0
14/04/2009	R209	2009/05/07			Bond Future	8.2730	8.3750	1.233	0.0000	0.0000	5,493
14/04/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	677.0000	667.0000	(1.477)	0	0	0
14/04/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	6,681.0000	5,780.0000	(13.486)	0	0	0
14/04/2009	R209	2009/08/06			Bond Future	8.2650	8.3680	1.246	0.0000	0.0000	0
14/04/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	8,126.0000	7,436.0000	(8.491)	0	0	0
14/04/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	4,851.0000	4,314.0000	(11.070)	0	0	1,950
14/04/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,244.0000	7,607.0000	5.011	0	0	0
14/04/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,034.0000	4,243.0000	5.181	0	0	0
14/04/2009	R209	2009/11/05			Bond Future	8.2950	8.4000	1.266	0.0000	0.0000	0
14/04/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,051.0000	3,654.0000	(9.800)	0	0	0
14/04/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,132.0000	14,645.0000	3.630	0	0	0
14/04/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3,238.0000	3,382.0000	4.447	0	0	2,500
14/04/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	14,460.0000	13,694.0000	(5.297)	0	0	0
14/04/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,346.0000	2,995.0000	(10.490)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,144.0000	16,703.0000	3.463	0	0	0
14/04/2009	R209	2010/02/04			Bond Future	8.3270	8.4340	1.285	0.0000	0.0000	0
14/04/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,400.0000	14,847.0000	3.104	0	0	0
14/04/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	6,647.0000	6,173.0000	(7.131)	0	0	2,500
14/04/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	4,466.0000	4,628.0000	3.627	0	0	0
14/04/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	17,056.0000	16,297.0000	(4.450)	0	0	0
14/04/2009	TRT1	2009/05/07			Index Future	288.8710	287.6860	(0.410)	0.0000	0.0000	0
14/04/2009	TRT1	2009/08/06			Index Future	294.7250	293.5370	(0.403)	0.0000	0.0000	100
14/04/2009	TRT1	2009/11/05			Index Future	299.9900	298.7950	(0.398)	0.0000	0.0000	0
14/04/2009	ZAAD	2009/06/12			Currency Future	6.5374	6.6266	1.364	0.0000	0.0000	8,804
14/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	175.0000	121.0000	(30.857)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	643.0000	560.0000	(12.908)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	332.0000	258.0000	(22.289)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	156.0000	169.0000	8.333	0	0	0
14/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	262.0000	298.0000	13.740	0	0	0
14/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
14/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	185.0000	203.0000	9.730	0	0	0
14/04/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	264.0000	196.0000	(25.758)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	446.0000	365.0000	(18.161)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
14/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	297.0000	226.0000	(23.906)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	202.0000	222.0000	9.901	0	0	0
14/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
14/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
14/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	185.0000	203.0000	9.730	0	0	0
14/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	170.0000	185.0000	8.824	0	0	0
14/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	603.0000	521.0000	(13.599)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	446.0000	365.0000	(18.161)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	144.0000	154.0000	6.944	0	0	0
14/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	297.0000	226.0000	(23.906)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	233.0000	168.0000	(27.897)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	684.0000	599.0000	(12.427)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	407.0000	328.0000	(19.410)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	233.0000	168.0000	(27.897)	0	0	0
14/04/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	332.0000	258.0000	(22.289)	0	0	0
14/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	369.0000	292.0000	(20.867)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	603.0000	521.0000	(13.599)	0	0	0
14/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,666.0000	1,576.0000	(5.402)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	123.0000	130.0000	5.691	0	0	0
14/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	220.0000	245.0000	11.364	0	0	0
14/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,666.0000	1,576.0000	(5.402)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	203.0000	143.0000	(29.557)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
14/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
14/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	220.0000	245.0000	11.364	0	0	0
14/04/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	574.0000	646.0000	12.544	0	0	0
14/04/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	564.0000	484.0000	(14.184)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,037.0000	948.0000	(8.582)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	407.0000	328.0000	(19.410)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	240.0000	270.0000	12.500	0	0	0
14/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	811.0000	724.0000	(10.727)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
14/04/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,765.0000	1,675.0000	(5.099)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	144.0000	154.0000	6.944	0	0	0
14/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	900.0000	812.0000	(9.778)	0	0	0
14/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	486.0000	403.0000	(17.078)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	36.0000	20.0000	(44.444)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	991.0000	902.0000	(8.981)	0	0	0
14/04/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	78.0000	49.0000	(37.179)	0	0	0
14/04/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,469.0000	1,379.0000	(6.127)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	415.0000	475.0000	14.458	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	123.0000	130.0000	5.691	0	0	0
14/04/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	29.0000	29.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	486.0000	403.0000	(17.078)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	151.0000	102.0000	(32.450)	0	0	0
14/04/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,567.0000	1,477.0000	(5.743)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	945.0000	857.0000	(9.312)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
14/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	855.0000	768.0000	(10.175)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	527.0000	443.0000	(15.939)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	346.0000	398.0000	15.029	0	0	0
14/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,371.0000	1,281.0000	(6.565)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
14/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
14/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	684.0000	599.0000	(12.427)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,274.0000	1,185.0000	(6.986)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	33.0000	33.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	527.0000	443.0000	(15.939)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	288.0000	329.0000	14.236	0	0	0
14/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
14/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	262.0000	298.0000	13.740	0	0	0
14/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	38.0000	38.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	151.0000	102.0000	(32.450)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
14/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
14/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	288.0000	329.0000	14.236	0	0	0
14/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	726.0000	640.0000	(11.846)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	175.0000	121.0000	(30.857)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	109.0000	72.0000	(33.945)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	170.0000	185.0000	8.824	0	0	0
14/04/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	900.0000	812.0000	(9.778)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,371.0000	1,281.0000	(6.565)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,084.0000	995.0000	(8.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	38.0000	38.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	726.0000	640.0000	(11.846)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,274.0000	1,185.0000	(6.986)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	768.0000	682.0000	(11.198)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
14/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
14/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	452.0000	516.0000	14.159	0	0	0
14/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	65.0000	39.0000	(40.000)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,037.0000	948.0000	(8.582)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,179.0000	1,089.0000	(7.634)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	811.0000	724.0000	(10.727)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
14/04/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,131.0000	1,041.0000	(7.958)	0	0	0
14/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
14/04/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	491.0000	558.0000	13.646	0	0	0
14/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,179.0000	1,089.0000	(7.634)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	315.0000	363.0000	15.238	0	0	0
14/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	452.0000	516.0000	14.159	0	0	0
14/04/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	44.0000	25.0000	(43.182)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	128.0000	86.0000	(32.813)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	109.0000	72.0000	(33.945)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	92.0000	59.0000	(35.870)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	65.0000	39.0000	(40.000)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	379.0000	436.0000	15.040	0	0	0
14/04/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	532.0000	602.0000	13.158	0	0	0
14/04/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	54.0000	32.0000	(40.741)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	78.0000	49.0000	(37.179)	0	0	0
14/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	415.0000	475.0000	14.458	0	0	0
14/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	346.0000	398.0000	15.029	0	0	0
14/04/2009	ZAAD	2009/09/14			Currency Future	6.6014	6.6896	1.336	0.0000	0.0000	190
14/04/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	283.0000	297.0000	4.947	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	496.0000	423.0000	(14.718)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	448.0000	483.0000	7.813	0	0	0
14/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	215.0000	232.0000	7.907	0	0	0
14/04/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	531.0000	457.0000	(13.936)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	297.0000	313.0000	5.387	0	0	0
14/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	346.0000	366.0000	5.780	0	0	0
14/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	246.0000	193.0000	(21.545)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,061.0000	981.0000	(7.540)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	568.0000	492.0000	(13.380)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	394.0000	327.0000	(17.005)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	461.0000	390.0000	(15.401)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	332.0000	268.0000	(19.277)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	113.0000	121.0000	7.080	0	0	0
14/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	269.0000	282.0000	4.833	0	0	0
14/04/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	312.0000	330.0000	5.769	0	0	0
14/04/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	529.0000	577.0000	9.074	0	0	0
14/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	427.0000	358.0000	(16.159)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	678.0000	604.0000	(10.914)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	823.0000	749.0000	(8.991)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	979.0000	901.0000	(7.967)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	383.0000	408.0000	6.527	0	0	0
14/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	496.0000	423.0000	(14.718)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	713.0000	642.0000	(9.958)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	274.0000	217.0000	(20.803)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	151.0000	163.0000	7.947	0	0	0
14/04/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	644.0000	566.0000	(12.112)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	178.0000	138.0000	(22.472)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	328.0000	348.0000	6.098	0	0	0
14/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	713.0000	642.0000	(9.958)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	425.0000	456.0000	7.294	0	0	0
14/04/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	131.0000	141.0000	7.634	0	0	0
14/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	568.0000	492.0000	(13.380)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	500.0000	543.0000	8.600	0	0	0
14/04/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	364.0000	386.0000	6.044	0	0	0
14/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	297.0000	313.0000	5.387	0	0	0
14/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	215.0000	232.0000	7.907	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	383.0000	408.0000	6.527	0	0	0
14/04/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	900.0000	823.0000	(8.556)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	245.0000	255.0000	4.082	0	0	0
14/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	269.0000	282.0000	4.833	0	0	0
14/04/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	199.0000	154.0000	(22.613)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	363.0000	297.0000	(18.182)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	332.0000	268.0000	(19.277)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	141.0000	151.0000	7.092	0	0	0
14/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	158.0000	123.0000	(22.152)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	427.0000	358.0000	(16.159)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	560.0000	613.0000	9.464	0	0	0
14/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	200.0000	216.0000	8.000	0	0	0
14/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	200.0000	216.0000	8.000	0	0	0
14/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	939.0000	862.0000	(8.200)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	560.0000	613.0000	9.464	0	0	0
14/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	158.0000	123.0000	(22.152)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	346.0000	366.0000	5.780	0	0	0
14/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	749.0000	677.0000	(9.613)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	861.0000	786.0000	(8.711)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	328.0000	348.0000	6.098	0	0	0
14/04/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	174.0000	188.0000	8.046	0	0	0
14/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	187.0000	202.0000	8.021	0	0	0
14/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	394.0000	327.0000	(17.005)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	222.0000	173.0000	(22.072)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	786.0000	712.0000	(9.415)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	749.0000	677.0000	(9.613)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	473.0000	512.0000	8.245	0	0	0
14/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	163.0000	175.0000	7.362	0	0	0
14/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	229.0000	243.0000	6.114	0	0	0
14/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	163.0000	175.0000	7.362	0	0	0
14/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	939.0000	862.0000	(8.200)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	229.0000	243.0000	6.114	0	0	0
14/04/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	403.0000	431.0000	6.948	0	0	0
14/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	141.0000	151.0000	7.092	0	0	0
14/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	605.0000	529.0000	(12.562)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	425.0000	456.0000	7.294	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,020.0000	941.0000	(7.745)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	274.0000	217.0000	(20.803)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
14/04/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	302.0000	241.0000	(20.199)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
14/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	187.0000	202.0000	8.021	0	0	0
14/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	786.0000	712.0000	(9.415)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	861.0000	786.0000	(8.711)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	246.0000	193.0000	(21.545)	0	0	0
14/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	678.0000	604.0000	(10.914)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	605.0000	529.0000	(12.562)	0	0	0
14/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	448.0000	483.0000	7.813	0	0	0
14/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
14/04/2009	ZAAD	2009/12/14			Currency Future	6.6597	6.7464	1.302	0.0000	0.0000	25
14/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	418.0000	434.0000	3.828	0	0	0
14/04/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	451.0000	470.0000	4.213	0	0	0
14/04/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	402.0000	417.0000	3.731	0	0	0
14/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	418.0000	434.0000	3.828	0	0	0
14/04/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	492.0000	424.0000	(13.821)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	387.0000	401.0000	3.618	0	0	0
14/04/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	259.0000	212.0000	(18.147)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	558.0000	488.0000	(12.545)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	628.0000	555.0000	(11.624)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	619.0000	659.0000	6.462	0	0	0
14/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	570.0000	600.0000	5.263	0	0	0
14/04/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	434.0000	452.0000	4.147	0	0	0
14/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	310.0000	254.0000	(18.065)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	558.0000	488.0000	(12.545)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	387.0000	401.0000	3.618	0	0	0
14/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	570.0000	600.0000	5.263	0	0	0
14/04/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	592.0000	521.0000	(11.993)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	373.0000	386.0000	3.485	0	0	0
14/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	628.0000	555.0000	(11.624)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	398.0000	332.0000	(16.583)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	338.0000	278.0000	(17.751)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	909.0000	838.0000	(7.811)	0	0	0
14/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	737.0000	661.0000	(10.312)	0	0	0
14/04/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	874.0000	803.0000	(8.124)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	310.0000	254.0000	(18.065)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	524.0000	456.0000	(12.977)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	645.0000	691.0000	7.132	0	0	0
14/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	460.0000	393.0000	(14.565)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	398.0000	332.0000	(16.583)	0	0	0
14/04/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	839.0000	769.0000	(8.343)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	460.0000	393.0000	(14.565)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	508.0000	529.0000	4.134	0	0	0
14/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	470.0000	489.0000	4.043	0	0	0
14/04/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	283.0000	231.0000	(18.375)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	547.0000	574.0000	4.936	0	0	0
14/04/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	269.0000	284.0000	5.576	0	0	0
14/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	508.0000	529.0000	4.134	0	0	0
14/04/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	283.0000	300.0000	6.007	0	0	0
14/04/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	488.0000	508.0000	4.098	0	0	0
14/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	804.0000	736.0000	(8.458)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	527.0000	551.0000	4.554	0	0	0
14/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	470.0000	489.0000	4.043	0	0	0
14/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	347.0000	358.0000	3.170	0	0	0
14/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	373.0000	386.0000	3.485	0	0	0
14/04/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	428.0000	362.0000	(15.421)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	236.0000	195.0000	(17.373)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	664.0000	590.0000	(11.145)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	664.0000	590.0000	(11.145)	0	0	0
14/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	347.0000	358.0000	3.170	0	0	0
14/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	314.0000	332.0000	5.732	0	0	0
14/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	547.0000	574.0000	4.936	0	0	0
14/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	804.0000	736.0000	(8.458)	0	0	0
14/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	737.0000	661.0000	(10.312)	0	0	0
14/04/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	593.0000	627.0000	5.734	0	0	0
14/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	338.0000	278.0000	(17.751)	0	0	0
14/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	314.0000	332.0000	5.732	0	0	0
14/04/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	367.0000	305.0000	(16.894)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/04/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	360.0000	372.0000	3.333	0	0	0
14/04/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	771.0000	698.0000	(9.468)	0	0	0
14/04/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	298.0000	316.0000	6.040	0	0	0
14/04/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	700.0000	625.0000	(10.714)	0	0	0
14/04/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	330.0000	345.0000	4.545	0	0	0

Grand Total: **642,510**