



Derivatives High/Low Report

High/Low for 30/04/2009

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
30/04/2009	\$ / R 2009/06/12			Currency Future	8.5906	8.5466	(0.512)	8.6200	8.5000	308,228
30/04/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	807.0000	842.0000	4.337	0	0	0
30/04/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	557.0000	590.0000	5.925	0	0	5
30/04/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	159.0000	147.0000	(7.547)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	266.0000	248.0000	(6.767)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	276.0000	302.0000	9.420	0	0	0
30/04/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	250.0000	271.0000	8.400	0	0	0
30/04/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	3,162.0000	3,205.0000	1.360	0	0	0
30/04/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,354.0000	1,393.0000	2.880	0	0	0
30/04/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,785.0000	1,825.0000	2.241	0	0	0
30/04/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	3,112.0000	3,156.0000	1.414	0	0	0
30/04/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	435.0000	405.0000	(6.897)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	2,174.0000	2,215.0000	1.886	0	0	0
30/04/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	213.0000	198.0000	(7.042)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
30/04/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,168.0000	1,205.0000	3.168	0	0	0
30/04/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	2.0000	2.0000	-	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
30/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	480.0000	511.0000	6.458	0	0	0
30/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,962.0000	3,006.0000	1.485	0	0	0
30/04/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	3,261.0000	3,305.0000	1.349	0	0	0
30/04/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	344.0000	318.0000	(7.558)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,592.0000	1,632.0000	2.513	0	0	0
30/04/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	3,361.0000	3,405.0000	1.309	0	0	0
30/04/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	159.0000	147.0000	(7.547)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	203.0000	221.0000	8.867	0	0	0
30/04/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,517.0000	2,560.0000	1.708	0	0	0
30/04/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	679.0000	713.0000	5.007	0	0	0
30/04/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	291.0000	268.0000	(7.904)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	895.0000	931.0000	4.022	0	0	0
30/04/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	120.0000	110.0000	(8.333)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	148.0000	136.0000	(8.108)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,785.0000	1,825.0000	2.241	0	0	0
30/04/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	1,688.0000	1,728.0000	2.370	0	0	0
30/04/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	3,062.0000	3,106.0000	1.437	0	0	0
30/04/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	184.0000	170.0000	(7.609)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
30/04/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,029.0000	2,069.0000	1.971	0	0	0
30/04/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	403.0000	374.0000	(7.196)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	1,168.0000	1,205.0000	3.168	0	0	0
30/04/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,260.0000	1,298.0000	3.016	0	0	0
30/04/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,764.0000	2,807.0000	1.556	0	0	0
30/04/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	307.0000	333.0000	8.469	0	0	0
30/04/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	2,863.0000	2,907.0000	1.537	0	0	0
30/04/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	372.0000	401.0000	7.796	0	0	0
30/04/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,496.0000	1,535.0000	2.607	0	0	0
30/04/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	98.0000	108.0000	10.204	0	0	0
30/04/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	2,615.0000	2,659.0000	1.683	0	0	0
30/04/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	74.0000	81.0000	9.459	0	0	0
30/04/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	2,665.0000	2,708.0000	1.614	0	0	0
30/04/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	3,012.0000	3,056.0000	1.461	0	0	0
30/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	266.0000	248.0000	(6.767)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	128.0000	140.0000	9.375	0	0	0
30/04/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,566.0000	2,609.0000	1.676	0	0	0
30/04/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	2,913.0000	2,956.0000	1.476	0	0	0
30/04/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,496.0000	1,535.0000	2.607	0	0	0
30/04/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	1,260.0000	1,298.0000	3.016	0	0	0
30/04/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	468.0000	436.0000	(6.838)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	276.0000	302.0000	9.420	0	0	0
30/04/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	480.0000	511.0000	6.458	0	0	0
30/04/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	721.0000	756.0000	4.854	0	0	0
30/04/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,980.0000	2,021.0000	2.071	0	0	0
30/04/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	128.0000	118.0000	(7.813)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	407.0000	437.0000	7.371	0	0	0
30/04/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,813.0000	2,857.0000	1.564	0	0	0
30/04/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,544.0000	1,583.0000	2.526	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	895.0000	931.0000	4.022	0	0	0
30/04/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	638.0000	671.0000	5.172	0	0	0
30/04/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	198.0000	183.0000	(7.576)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	764.0000	799.0000	4.581	0	0	0
30/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,834.0000	1,874.0000	2.181	0	0	0
30/04/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	291.0000	268.0000	(7.904)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	339.0000	367.0000	8.260	0	0	0
30/04/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,320.0000	2,362.0000	1.810	0	0	0
30/04/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	1,354.0000	1,393.0000	2.880	0	0	0
30/04/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	539.0000	504.0000	(6.494)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	128.0000	118.0000	(7.813)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	171.0000	158.0000	(7.602)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	1,122.0000	1,159.0000	3.298	0	0	0
30/04/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	615.0000	578.0000	(6.016)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	229.0000	213.0000	(6.987)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,714.0000	2,758.0000	1.621	0	0	0
30/04/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	104.0000	95.0000	(8.654)	0	0	2,000
30/04/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,980.0000	2,021.0000	2.071	0	0	0
30/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,272.0000	2,313.0000	1.805	0	0	0
30/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	250.0000	271.0000	8.400	0	0	0
30/04/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	638.0000	671.0000	5.172	0	0	0
30/04/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	1,882.0000	1,923.0000	2.179	0	0	0
30/04/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	247.0000	230.0000	(6.883)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	807.0000	842.0000	4.337	0	0	0
30/04/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	200
30/04/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	985.0000	1,021.0000	3.655	0	0	0
30/04/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	443.0000	474.0000	6.998	0	0	0
30/04/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,834.0000	1,874.0000	2.181	0	0	0
30/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	2,320.0000	2,362.0000	1.810	0	0	0
30/04/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	2,369.0000	2,412.0000	1.815	0	0	0
30/04/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	163.0000	178.0000	9.202	0	0	0
30/04/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	3,461.0000	3,505.0000	1.271	0	0	0
30/04/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	2,000
30/04/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	373.0000	345.0000	(7.507)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	721.0000	756.0000	4.854	0	0	0
30/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	518.0000	550.0000	6.178	0	0	0
30/04/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	182.0000	199.0000	9.341	0	0	0
30/04/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	2,418.0000	2,461.0000	1.778	0	0	0
30/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,223.0000	2,264.0000	1.844	0	0	0
30/04/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	317.0000	292.0000	(7.886)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,077.0000	2,118.0000	1.974	0	0	0
30/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	2,272.0000	2,313.0000	1.805	0	0	0
30/04/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	373.0000	345.0000	(7.507)	0	0	0
30/04/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	3,661.0000	3,705.0000	1.202	0	0	0
30/04/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,030.0000	1,067.0000	3.592	0	0	0
30/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	339.0000	367.0000	8.260	0	0	0
30/04/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,517.0000	2,560.0000	1.708	0	0	0
30/04/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	3,411.0000	3,455.0000	1.290	0	0	0
30/04/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	112.0000	123.0000	9.821	0	0	0
30/04/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	229.0000	213.0000	(6.987)	0	0	0
30/04/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	3,561.0000	3,605.0000	1.236	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	100
30/04/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	220
30/04/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,737.0000	1,777.0000	2.303	0	0	0
30/04/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	226.0000	245.0000	8.407	0	0	0
30/04/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	597.0000	630.0000	5.528	0	0	0
30/04/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
30/04/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
30/04/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	2,468.0000	2,510.0000	1.702	0	0	0
30/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	171.0000	158.0000	(7.602)	0	0	0
30/04/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,640.0000	1,680.0000	2.439	0	0	0
30/04/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	1,214.0000	1,251.0000	3.048	0	0	0
30/04/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	1,076.0000	1,113.0000	3.439	0	0	0
30/04/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	247.0000	230.0000	(6.883)	0	0	0
30/04/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,449.0000	1,488.0000	2.692	0	0	0
30/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	203.0000	221.0000	8.867	0	0	0
30/04/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	1,122.0000	1,159.0000	3.298	0	0	0
30/04/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
30/04/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/04/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	518.0000	550.0000	6.178	0	0	0
30/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
30/04/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	1
30/04/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,566.0000	2,609.0000	1.676	0	0	0
30/04/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	198.0000	183.0000	(7.576)	0	0	0
30/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	940.0000	976.0000	3.830	0	0	0
30/04/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
30/04/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	2,126.0000	2,167.0000	1.929	0	0	0
30/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	344.0000	318.0000	(7.558)	0	0	0
30/04/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	138.0000	127.0000	(7.971)	0	0	0
30/04/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	307.0000	333.0000	8.469	0	0	0
30/04/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
30/04/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	503.0000	470.0000	(6.561)	0	0	0
30/04/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,544.0000	1,583.0000	2.526	0	0	0
30/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
30/04/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	144.0000	158.0000	9.722	0	0	0
30/04/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,401.0000	1,440.0000	2.784	0	0	0
30/04/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	407.0000	437.0000	7.371	0	0	0
30/04/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	2,500
30/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
30/04/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	182.0000	199.0000	9.341	0	0	0
30/04/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,931.0000	1,972.0000	2.123	0	0	0
30/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	2,077.0000	2,118.0000	1.974	0	0	0
30/04/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	2,292.0000	2,248.0000	(1.920)	0	0	0
30/04/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	4,210.0000	4,254.0000	1.045	0	0	0
30/04/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	1
30/04/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	1,030.0000	1,067.0000	3.592	0	0	0
30/04/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,592.0000	1,632.0000	2.513	0	0	0
30/04/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,640.0000	1,680.0000	2.439	0	0	0
30/04/2009	\$ / R 2009/06/12	7.55	Call	Currency Future	1,054.0000	1,010.0000	(4.175)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,737.0000	1,777.0000	2.303	0	0	0
30/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
30/04/2009	\$ / R 2009/06/12	15.05	Put	Currency Future	6,459.0000	6,503.0000	0.681	0	0	0
30/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,307.0000	1,345.0000	2.907	0	0	0
30/04/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	1,076.0000	1,113.0000	3.439	0	0	0
30/04/2009	\$ / R 2009/06/12	13.55	Put	Currency Future	4,960.0000	5,004.0000	0.887	0	0	0
30/04/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
30/04/2009	\$ / R 2009/06/12	3.30	Call	Currency Future	5,291.0000	5,247.0000	(0.832)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	2,029.0000	2,069.0000	1.971	0	0	0
30/04/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	3,791.0000	3,747.0000	(1.161)	0	0	0
30/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	2,223.0000	2,264.0000	1.844	0	0	0
30/04/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	5,541.0000	5,497.0000	(0.794)	0	0	0
30/04/2009	\$ / R 2009/06/12	6.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	3,461.0000	3,505.0000	1.271	0	0	0
30/04/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	4,041.0000	3,997.0000	(1.089)	0	0	0
30/04/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,714.0000	2,758.0000	1.621	0	0	0
30/04/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	5,209.0000	5,253.0000	0.845	0	0	0
30/04/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	3,511.0000	3,555.0000	1.253	0	0	0
30/04/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
30/04/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	3,711.0000	3,755.0000	1.186	0	0	0
30/04/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	3,311.0000	3,355.0000	1.329	0	0	0
30/04/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	6,709.0000	6,753.0000	0.656	0	0	0
30/04/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	3,212.0000	3,255.0000	1.339	0	0	0
30/04/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,401.0000	1,440.0000	2.784	0	0	0
30/04/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,962.0000	3,006.0000	1.485	0	0	0
30/04/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	851.0000	886.0000	4.113	0	0	0
30/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	1,307.0000	1,345.0000	2.907	0	0	0
30/04/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
30/04/2009	\$ / R 2009/06/12	7.80	Call	Currency Future	823.0000	783.0000	(4.860)	0	0	0
30/04/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,813.0000	2,857.0000	1.564	0	0	0
30/04/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,764.0000	2,807.0000	1.556	0	0	0
30/04/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
30/04/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	940.0000	976.0000	3.830	0	0	0
30/04/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,468.0000	2,510.0000	1.702	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
30/04/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
30/04/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	2,541.0000	2,497.0000	(1.732)	0	0	0
30/04/2009	\$ / R	2009/06/12	6.60	Call	Currency Future	0.0000	1,949.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/06/12	4.60	Call	Currency Future	0.0000	3,947.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/06/12	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	5.60	Call	Currency Future	0.0000	2,947.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/06/12	5.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	5.75	Call	Currency Future	2,841.0000	2,797.0000	(1.549)	0	0	0
30/04/2009	\$ / R	2009/06/12	4.75	Call	Currency Future	3,841.0000	3,797.0000	(1.146)	0	0	0
30/04/2009	\$ / R	2009/06/12	6.75	Call	Currency Future	1,844.0000	1,799.0000	(2.440)	0	0	0
30/04/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	144.0000	158.0000	9.722	0	0	0
30/04/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	435.0000	405.0000	(6.897)	0	0	0
30/04/2009	\$ / R	2009/06/12	12.75	Put	Currency Future	4,160.0000	4,204.0000	1.058	0	0	0
30/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	91.0000	83.0000	(8.791)	0	0	0
30/04/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	851.0000	886.0000	4.113	0	0	0
30/04/2009	\$ / R	2009/06/12	7.75	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
30/04/2009	\$ / R	2009/06/12	7.75	Call	Currency Future	868.0000	827.0000	(4.724)	0	0	0
30/04/2009	\$ / R	2009/06/12	6.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R	2009/06/12	7.60	Call	Currency Future	0.0000	963.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/06/12	12.60	Put	Currency Future	0.0000	4,054.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/06/12	12.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/06/12	7.60	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/09/14			Currency Future	8.7230	8.6783	(0.512)	8.7200	8.6100	11,315
30/04/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,241.0000	2,277.0000	1.606	0	0	0
30/04/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	143.0000	135.0000	(5.594)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	179.0000	168.0000	(6.145)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	143.0000	135.0000	(5.594)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	901.0000	931.0000	3.330	0	0	0
30/04/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	940.0000	970.0000	3.191	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,651.0000	2,689.0000	1.433	0	0	0
30/04/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	313.0000	299.0000	(4.473)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,656.0000	1,690.0000	2.053	0	0	0
30/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,970.0000	2,006.0000	1.827	0	0	0
30/04/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	485.0000	508.0000	4.742	0	0	0
30/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,656.0000	1,690.0000	2.053	0	0	0
30/04/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	508.0000	486.0000	(4.331)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	196.0000	186.0000	(5.102)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,745.0000	1,779.0000	1.948	0	0	0
30/04/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,523.0000	1,557.0000	2.232	0	0	0
30/04/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	148.0000	139.0000	(6.081)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	179.0000	168.0000	(6.145)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	247.0000	235.0000	(4.858)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,241.0000	2,277.0000	1.606	0	0	0
30/04/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	203.0000	192.0000	(5.419)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,880.0000	1,915.0000	1.862	0	0	0
30/04/2009	\$ / R	2009/09/14	8.90	Call	Currency Future	435.0000	416.0000	(4.368)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	825.0000	854.0000	3.515	0	0	0
30/04/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	1,000
30/04/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,700.0000	1,735.0000	2.059	0	0	0
30/04/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,308.0000	1,341.0000	2.523	0	0	0
30/04/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,834.0000	1,870.0000	1.963	0	0	0
30/04/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,331.0000	2,367.0000	1.544	0	0	0
30/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,480.0000	1,514.0000	2.297	0	0	0
30/04/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	104.0000	95.0000	(8.654)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,016.0000	2,052.0000	1.786	0	0	0
30/04/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	216.0000	205.0000	(5.093)	0	0	0
30/04/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,393.0000	1,427.0000	2.441	0	0	0
30/04/2009	\$ / R	2009/09/14	8.90	Put	Currency Future	612.0000	638.0000	4.248	0	0	0
30/04/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,108.0000	2,143.0000	1.660	0	0	0
30/04/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	173.0000	163.0000	(5.780)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,197.0000	2,232.0000	1.593	0	0	0
30/04/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,393.0000	1,427.0000	2.441	0	0	0
30/04/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,970.0000	2,006.0000	1.827	0	0	0
30/04/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	120.0000	110.0000	(8.333)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	979.0000	1,010.0000	3.166	0	0	0
30/04/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	216.0000	205.0000	(5.093)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,016.0000	2,052.0000	1.786	0	0	0
30/04/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	348.0000	332.0000	(4.598)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	324.0000	309.0000	(4.630)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,925.0000	1,961.0000	1.870	0	0	0
30/04/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,062.0000	2,098.0000	1.746	0	0	0
30/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,789.0000	1,824.0000	1.956	0	0	0
30/04/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	247.0000	235.0000	(4.858)	0	0	0
30/04/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	162.0000	153.0000	(5.556)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	375.0000	358.0000	(4.533)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,141.0000	1,173.0000	2.805	0	0	0
30/04/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,422.0000	2,458.0000	1.486	0	0	0
30/04/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	153.0000	143.0000	(6.536)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	264.0000	252.0000	(4.545)	0	0	0
30/04/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	95.0000	86.0000	(9.474)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	302.0000	288.0000	(4.636)	0	0	0
30/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,745.0000	1,779.0000	1.948	0	0	0
30/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,789.0000	1,824.0000	1.956	0	0	0
30/04/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
30/04/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,059.0000	1,091.0000	3.022	0	0	0
30/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	302.0000	288.0000	(4.636)	0	0	0
30/04/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	4,290.0000	4,333.0000	1.002	0	0	0
30/04/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,513.0000	2,550.0000	1.472	0	0	0
30/04/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,224.0000	1,257.0000	2.696	0	0	0
30/04/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,605.0000	2,643.0000	1.459	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
30/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	184.0000	174.0000	(5.435)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,308.0000	1,341.0000	2.523	0	0	0
30/04/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	716.0000	743.0000	3.771	0	0	0
30/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,351.0000	1,384.0000	2.443	0	0	0
30/04/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,611.0000	1,646.0000	2.173	0	0	0
30/04/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,834.0000	1,870.0000	1.963	0	0	0
30/04/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	389.0000	371.0000	(4.627)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,197.0000	2,232.0000	1.593	0	0	0
30/04/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	120.0000	110.0000	(8.333)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,567.0000	1,601.0000	2.170	0	0	0
30/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	292.0000	279.0000	(4.452)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,224.0000	1,257.0000	2.696	0	0	0
30/04/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	190.0000	180.0000	(5.263)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,019.0000	1,050.0000	3.042	0	0	0
30/04/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,183.0000	1,215.0000	2.705	0	0	0
30/04/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	2,698.0000	2,736.0000	1.408	0	0	0
30/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	752.0000	779.0000	3.590	0	0	0
30/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,567.0000	1,601.0000	2.170	0	0	0
30/04/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,436.0000	1,470.0000	2.368	0	0	0
30/04/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	256.0000	244.0000	(4.688)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	209.0000	198.0000	(5.263)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	716.0000	743.0000	3.771	0	0	0
30/04/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,436.0000	1,470.0000	2.368	0	0	0
30/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	375.0000	358.0000	(4.533)	0	0	0
30/04/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	109.0000	100.0000	(8.257)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	209.0000	198.0000	(5.263)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	162.0000	153.0000	(5.556)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	404.0000	386.0000	(4.455)	0	0	0
30/04/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	3,701.0000	3,743.0000	1.135	0	0	0
30/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,286.0000	2,322.0000	1.575	0	0	0
30/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	681.0000	707.0000	3.818	0	0	0
30/04/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,351.0000	1,384.0000	2.443	0	0	0
30/04/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,152.0000	2,187.0000	1.626	0	0	0
30/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	190.0000	180.0000	(5.263)	0	0	0
30/04/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,182.0000	5,226.0000	0.849	0	0	0
30/04/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	125.0000	115.0000	(8.000)	0	0	0
30/04/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	140.0000	150.0000	7.143	0	0	0
30/04/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	389.0000	371.0000	(4.627)	0	0	0
30/04/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	963.0000	928.0000	(3.634)	0	0	0
30/04/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,376.0000	2,412.0000	1.515	0	0	0
30/04/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,266.0000	1,299.0000	2.607	0	0	0
30/04/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	2,330.0000	2,286.0000	(1.888)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	239.0000	227.0000	(5.021)	0	0	0
30/04/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	515.0000	539.0000	4.660	0	0	0
30/04/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	6,678.0000	6,722.0000	0.659	0	0	0
30/04/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	196.0000	186.0000	(5.102)	0	0	0
30/04/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	488.0000	468.0000	(4.098)	0	0	0
30/04/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,062.0000	2,098.0000	1.746	0	0	0
30/04/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,523.0000	1,557.0000	2.232	0	0	0
30/04/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	470.0000	450.0000	(4.255)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
30/04/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	940.0000	970.0000	3.191	0	0	0
30/04/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	4,933.0000	4,977.0000	0.892	0	0	0
30/04/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	313.0000	299.0000	(4.473)	0	0	0
30/04/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	3,459.0000	3,500.0000	1.185	0	0	0
30/04/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	282.0000	269.0000	(4.610)	0	0	0
30/04/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	6,428.0000	6,473.0000	0.700	0	0	0
30/04/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	646.0000	672.0000	4.025	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	86.0000	93.0000	8.140	0	0	0
30/04/2009	\$ / R 2009/09/14	6.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	419.0000	401.0000	(4.296)	0	0	0
30/04/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	4,073.0000	4,028.0000	(1.105)	0	0	0
30/04/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	452.0000	433.0000	(4.204)	0	0	0
30/04/2009	\$ / R 2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	547.0000	571.0000	4.388	0	0	0
30/04/2009	\$ / R 2009/09/14	3.15	Call	Currency Future	5,573.0000	5,528.0000	(0.807)	0	0	0
30/04/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,823.0000	3,778.0000	(1.177)	0	0	0
30/04/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	620.0000	594.0000	(4.194)	0	0	0
30/04/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	1,159.0000	1,121.0000	(3.279)	0	0	0
30/04/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	273.0000	260.0000	(4.762)	0	0	0
30/04/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,478.0000	6,523.0000	0.695	0	0	0
30/04/2009	\$ / R 2009/09/14	8.45	Put	Currency Future	347.0000	366.0000	5.476	0	0	0
30/04/2009	\$ / R 2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
30/04/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	5,323.0000	5,278.0000	(0.845)	0	0	0
30/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	109.0000	100.0000	(8.257)	0	0	0
30/04/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	579.0000	604.0000	4.318	0	0	0
30/04/2009	\$ / R 2009/09/14	6.15	Call	Currency Future	2,576.0000	2,532.0000	(1.708)	0	0	0
30/04/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,559.0000	2,596.0000	1.446	0	0	0
30/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,467.0000	2,504.0000	1.500	0	0	0
30/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,100.0000	1,132.0000	2.909	0	0	0
30/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	90.0000	82.0000	(8.889)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,183.0000	1,215.0000	2.705	0	0	0
30/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,286.0000	2,322.0000	1.575	0	0	0
30/04/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	256.0000	244.0000	(4.688)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	788.0000	816.0000	3.553	0	0	0
30/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,467.0000	2,504.0000	1.500	0	0	0
30/04/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	361.0000	345.0000	(4.432)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,019.0000	1,050.0000	3.042	0	0	0
30/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	292.0000	279.0000	(4.452)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	273.0000	260.0000	(4.762)	0	0	0
30/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	90.0000	82.0000	(8.889)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,100.0000	1,132.0000	2.909	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	752.0000	779.0000	3.590	0	0	0
30/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	95.0000	86.0000	(9.474)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,141.0000	1,173.0000	2.805	0	0	0
30/04/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,843.0000	1,800.0000	(2.333)	0	0	0
30/04/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	1,373.0000	1,333.0000	(2.913)	0	0	0
30/04/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	264.0000	252.0000	(4.545)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	348.0000	332.0000	(4.598)	0	0	0
30/04/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	825.0000	854.0000	3.515	0	0	0
30/04/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	322.0000	340.0000	5.590	0	0	0
30/04/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,523.0000	5,478.0000	(0.815)	0	0	0
30/04/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	645.0000	619.0000	(4.031)	0	0	0
30/04/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	4,983.0000	5,027.0000	0.883	0	0	0
30/04/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,611.0000	1,646.0000	2.173	0	0	0
30/04/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
30/04/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
30/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	184.0000	174.0000	(5.435)	0	0	0
30/04/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,422.0000	2,458.0000	1.486	0	0	0
30/04/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,513.0000	2,550.0000	1.472	0	0	0
30/04/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	4,023.0000	3,978.0000	(1.119)	0	0	0
30/04/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,527.0000	2,482.0000	(1.781)	0	0	0
30/04/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,507.0000	3,549.0000	1.198	0	0	0
30/04/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	86.0000	78.0000	(9.302)	0	0	0
30/04/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
30/04/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	1,119.0000	1,081.0000	(3.396)	0	0	0
30/04/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/04/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	96.0000	103.0000	7.292	0	0	0
30/04/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	863.0000	892.0000	3.360	0	0	0
30/04/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	336.0000	321.0000	(4.464)	0	0	0
30/04/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	979.0000	1,010.0000	3.166	0	0	0
30/04/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	0.0000	248.0000	100.000	0	0	0
30/04/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	0.0000	726.0000	100.000	0	0	0
30/04/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	0.0000	1,512.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	0.0000	34.0000	100.000	0	0	0
30/04/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
30/04/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	0.0000	1,995.0000	100.000	0	0	0
30/04/2009	\$ / R 2009/12/14			Currency Future	8.8390	8.7963	(0.483)	8.7800	8.7800	1,050
30/04/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	458.0000	445.0000	(2.838)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	224.0000	216.0000	(3.571)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	205.0000	198.0000	(3.415)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,007.0000	1,035.0000	2.781	0	0	0
30/04/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	470.0000	457.0000	(2.766)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,811.0000	1,845.0000	1.877	0	0	0
30/04/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	435.0000	422.0000	(2.989)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	300.0000	291.0000	(3.000)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	418.0000	434.0000	3.828	0	0	0
30/04/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	483.0000	469.0000	(2.899)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	857.0000	831.0000	(3.034)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,029.0000	2,063.0000	1.676	0	0	0
30/04/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,768.0000	1,802.0000	1.923	0	0	0
30/04/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	2,118.0000	2,152.0000	1.605	0	0	0
30/04/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,196.0000	1,226.0000	2.508	0	0	0
30/04/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,081.0000	1,110.0000	2.683	0	0	0
30/04/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	268.0000	259.0000	(3.358)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	307.0000	298.0000	(2.932)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	257.0000	248.0000	(3.502)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	322.0000	313.0000	(2.795)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,683.0000	1,716.0000	1.961	0	0	0
30/04/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	364.0000	354.0000	(2.747)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	665.0000	688.0000	3.459	0	0	0
30/04/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	188.0000	181.0000	(3.723)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	494.0000	513.0000	3.846	0	0	0
30/04/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	654.0000	635.0000	(2.905)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	509.0000	494.0000	(2.947)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	538.0000	522.0000	(2.974)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	330.0000	320.0000	(3.030)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,941.0000	1,975.0000	1.752	0	0	0
30/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	673.0000	653.0000	(2.972)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	403.0000	392.0000	(2.730)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,044.0000	1,073.0000	2.778	0	0	0
30/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	899.0000	926.0000	3.003	0	0	0
30/04/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,541.0000	4,586.0000	0.991	0	0	0
30/04/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,314.0000	1,345.0000	2.359	0	0	0
30/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	970.0000	998.0000	2.887	0	0	0
30/04/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	374.0000	363.0000	(2.941)	0	0	10,115
30/04/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,877.0000	3,912.0000	0.903	0	0	0
30/04/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	229.0000	222.0000	(3.057)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	274.0000	265.0000	(3.285)	0	0	9,530
30/04/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	9,530
30/04/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,749.0000	2,785.0000	1.310	0	0	0
30/04/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,340.0000	2,375.0000	1.496	0	0	0
30/04/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,257.0000	4,296.0000	0.916	0	0	0
30/04/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	116.0000	108.0000	(6.897)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	783.0000	759.0000	(3.065)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,435.0000	1,467.0000	2.230	0	0	0
30/04/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	280.0000	272.0000	(2.857)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,985.0000	2,019.0000	1.713	0	0	0
30/04/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
30/04/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,887.0000	2,924.0000	1.282	0	0	0
30/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,402.0000	3,438.0000	1.058	0	0	0
30/04/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	470.0000	457.0000	(2.766)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	293.0000	284.0000	(3.072)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,599.0000	1,632.0000	2.064	0	0	0
30/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	141.0000	134.0000	(4.965)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	230.0000	240.0000	4.348	0	0	0
30/04/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,558.0000	1,590.0000	2.054	0	0	0
30/04/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,854.0000	1,888.0000	1.834	0	0	0
30/04/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,973.0000	4,008.0000	0.881	0	0	0
30/04/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	1,119.0000	1,086.0000	(2.949)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	114
30/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,591.0000	3,627.0000	1.003	0	0	0
30/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	338.0000	328.0000	(2.959)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	112.0000	104.0000	(7.143)	0	0	0
30/04/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,641.0000	1,674.0000	2.011	0	0	0
30/04/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	347.0000	337.0000	(2.882)	0	0	0
30/04/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	262.0000	254.0000	(3.053)	0	0	0
30/04/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	153.0000	147.0000	(3.922)	0	0	0
30/04/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	970.0000	998.0000	2.887	0	0	0
30/04/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,207.0000	2,241.0000	1.541	0	0	0
30/04/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,214.0000	3,251.0000	1.151	0	0	0
30/04/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	601.0000	583.0000	(2.995)	0	0	0
30/04/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	509.0000	494.0000	(2.947)	0	0	0
30/04/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	246.0000	238.0000	(3.252)	0	0	0
30/04/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,073.0000	2,107.0000	1.640	0	0	0
30/04/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	196.0000	189.0000	(3.571)	0	0	0
30/04/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	634.0000	657.0000	3.628	0	0	0
30/04/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	138.0000	131.0000	(5.072)	0	0	0
30/04/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	762.0000	787.0000	3.281	0	0	0
30/04/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	219.0000	212.0000	(3.196)	0	0	0
30/04/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	251.0000	243.0000	(3.187)	0	0	0
30/04/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,351.0000	4,392.0000	0.942	0	0	0
30/04/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,081.0000	1,110.0000	2.683	0	0	0
30/04/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,162.0000	2,197.0000	1.619	0	0	0
30/04/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,657.0000	2,693.0000	1.355	0	0	0
30/04/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	468.0000	486.0000	3.846	0	0	0
30/04/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	636.0000	617.0000	(2.987)	0	0	0
30/04/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	446.0000	433.0000	(2.915)	0	0	0
30/04/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	1,274.0000	1,305.0000	2.433	0	0	0
30/04/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,207.0000	2,241.0000	1.541	0	0	0
30/04/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	214.0000	207.0000	(3.271)	0	0	0
30/04/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	807.0000	782.0000	(3.098)	0	0	0
30/04/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	246.0000	238.0000	(3.252)	0	0	0
30/04/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	413.0000	402.0000	(2.663)	0	0	0
30/04/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,430.0000	2,465.0000	1.440	0	0	0
30/04/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,475.0000	2,511.0000	1.455	0	0	0
30/04/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	248.0000	258.0000	4.032	0	0	0
30/04/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	568.0000	552.0000	(2.817)	0	0	0
30/04/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,449.0000	3,485.0000	1.044	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,157.0000	1,187.0000	2.593	0	0	0
30/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	383.0000	372.0000	(2.872)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,520.0000	2,556.0000	1.429	0	0	0
30/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	538.0000	522.0000	(2.974)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	829.0000	855.0000	3.136	0	0	0
30/04/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
30/04/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	52.0000	64.0000	23.077	0	0	0
30/04/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,394.0000	1,426.0000	2.296	0	0	0
30/04/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	209.0000	202.0000	(3.349)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,087.0000	1,055.0000	(2.944)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,446.0000	4,489.0000	0.967	0	0	0
30/04/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,493.0000	4,538.0000	1.002	0	0	0
30/04/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,213.0000	5,268.0000	1.055	0	0	0
30/04/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	553.0000	537.0000	(2.893)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	355.0000	345.0000	(2.817)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	173.0000	167.0000	(3.468)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	899.0000	926.0000	3.003	0	0	0
30/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	159.0000	154.0000	(3.145)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	287.0000	278.0000	(3.136)	0	0	0
30/04/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,261.0000	5,317.0000	1.064	0	0	0
30/04/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	135.0000	141.0000	4.444	0	0	0
30/04/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	66.0000	74.0000	12.121	0	0	0
30/04/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,934.0000	2,970.0000	1.227	0	0	0
30/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	520.0000	540.0000	3.846	0	0	0
30/04/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,516.0000	1,549.0000	2.177	0	0	0
30/04/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,296.0000	2,330.0000	1.481	0	0	0
30/04/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,841.0000	2,877.0000	1.267	0	0	0
30/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	759.0000	736.0000	(3.030)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,657.0000	2,693.0000	1.355	0	0	0
30/04/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	864.0000	890.0000	3.009	0	0	0
30/04/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	4,731.0000	4,780.0000	1.036	0	0	0
30/04/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,887.0000	2,924.0000	1.282	0	0	0
30/04/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
30/04/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	135.0000	128.0000	(5.185)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,566.0000	2,602.0000	1.403	0	0	0
30/04/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,496.0000	3,532.0000	1.030	0	0	0
30/04/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	2,251.0000	2,286.0000	1.555	0	0	0
30/04/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,898.0000	1,932.0000	1.791	0	0	0
30/04/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	235.0000	227.0000	(3.404)	0	0	0
30/04/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,116.0000	4,152.0000	0.875	0	0	0
30/04/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	130.0000	123.0000	(5.385)	0	0	10,100
30/04/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
30/04/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
30/04/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,734.0000	3,769.0000	0.937	0	0	0
30/04/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
30/04/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	169.0000	163.0000	(3.550)	0	0	0
30/04/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,591.0000	3,627.0000	1.003	0	0	0
30/04/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,664.0000	1,626.0000	(2.284)	0	0	0
30/04/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,069.0000	4,104.0000	0.860	0	0	0
30/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,588.0000	4,634.0000	1.003	0	0	0
30/04/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,980.0000	3,017.0000	1.242	0	0	0
30/04/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	180.0000	174.0000	(3.333)	0	0	0
30/04/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	605.0000	627.0000	3.636	0	0	0
30/04/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,167.0000	3,204.0000	1.168	0	0	0
30/04/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	322.0000	313.0000	(2.795)	0	0	0
30/04/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
30/04/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	196.0000	189.0000	(3.571)	0	0	0
30/04/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
30/04/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	694.0000	673.0000	(3.026)	0	0	0
30/04/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	910.0000	882.0000	(3.077)	0	0	0
30/04/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,875.0000	4,926.0000	1.046	0	0	0
30/04/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	383.0000	372.0000	(2.872)	0	0	0
30/04/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	883.0000	856.0000	(3.058)	0	0	0
30/04/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
30/04/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	240.0000	232.0000	(3.333)	0	0	0
30/04/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,394.0000	1,426.0000	2.296	0	0	0
30/04/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,636.0000	4,683.0000	1.014	0	0	0
30/04/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	157.0000	164.0000	4.459	0	0	0
30/04/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	338.0000	328.0000	(2.959)	0	0	0
30/04/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,162.0000	4,200.0000	0.913	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,296.0000	1,261.0000	(2.701)	0	0	0
30/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,599.0000	1,632.0000	2.064	0	0	0
30/04/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	4,971.0000	5,024.0000	1.066	0	0	0
30/04/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	737.0000	715.0000	(2.985)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	101.0000	96.0000	(4.950)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	371.0000	386.0000	4.043	0	0	0
30/04/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
30/04/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
30/04/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	3,027.0000	3,064.0000	1.222	0	0	0
30/04/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,976.0000	1,937.0000	(1.974)	0	0	0
30/04/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,539.0000	5,496.0000	(0.776)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	97.0000	103.0000	6.186	0	0	0
30/04/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	995.0000	965.0000	(3.015)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	729.0000	753.0000	3.292	0	0	0
30/04/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	393.0000	382.0000	(2.799)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,536.0000	1,499.0000	(2.409)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,781.0000	3,817.0000	0.952	0	0	0
30/04/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	306.0000	319.0000	4.248	0	0	0
30/04/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	124.0000	131.0000	5.645	0	0	0
30/04/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,683.0000	1,716.0000	1.961	0	0	0
30/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	697.0000	721.0000	3.443	0	0	0
30/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	157.0000	164.0000	4.459	0	0	0
30/04/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	910.0000	882.0000	(3.077)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,385.0000	2,420.0000	1.468	0	0	0
30/04/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	60.0000	70.0000	16.667	0	0	0
30/04/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,827.0000	4,877.0000	1.036	0	0	0
30/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,296.0000	1,261.0000	(2.701)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,119.0000	1,149.0000	2.681	0	0	0
30/04/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	3,829.0000	3,864.0000	0.914	0	0	0
30/04/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	548.0000	568.0000	3.650	0	0	0
30/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	636.0000	617.0000	(2.987)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,354.0000	1,386.0000	2.363	0	0	0
30/04/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	442.0000	460.0000	4.072	0	0	0
30/04/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	274.0000	265.0000	(3.285)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,120.0000	3,157.0000	1.186	0	0	0
30/04/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	4,043.0000	4,000.0000	(1.064)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	831.0000	806.0000	(3.008)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	394.0000	410.0000	4.061	0	0	0
30/04/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,985.0000	2,019.0000	1.713	0	0	0
30/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	90.0000	89.0000	(1.111)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,055.0000	1,024.0000	(2.938)	0	0	0
30/04/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
30/04/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	2,069.0000	2,029.0000	(1.933)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	618.0000	600.0000	(2.913)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	62.0000	71.0000	14.516	0	0	0
30/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,430.0000	2,465.0000	1.440	0	0	0
30/04/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	2,559.0000	2,517.0000	(1.641)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	729.0000	753.0000	3.292	0	0	0
30/04/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	166.0000	160.0000	(3.614)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	219.0000	212.0000	(3.196)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	1,186.0000	1,152.0000	(2.867)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,258.0000	1,223.0000	(2.782)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,351.0000	4,392.0000	0.942	0	0	0
30/04/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	934.0000	962.0000	2.998	0	0	0
30/04/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,413.0000	1,377.0000	(2.548)	0	0	0
30/04/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,484.0000	6,540.0000	0.864	0	0	0
30/04/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	197.0000	205.0000	4.061	0	0	0
30/04/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	315.0000	305.0000	(3.175)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,703.0000	2,739.0000	1.332	0	0	0
30/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	576.0000	597.0000	3.646	0	0	0
30/04/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	523.0000	508.0000	(2.868)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	618.0000	600.0000	(2.913)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
30/04/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,726.0000	1,759.0000	1.912	0	0	0
30/04/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,923.0000	4,975.0000	1.056	0	0	0
30/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	169.0000	163.0000	(3.550)	0	0	0
30/04/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	23.0000	36.0000	56.522	0	0	0
30/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	127.0000	120.0000	(5.512)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,261.0000	3,297.0000	1.104	0	0	0
30/04/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
30/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	715.0000	693.0000	(3.077)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	1,220.0000	1,186.0000	(2.787)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,055.0000	1,024.0000	(2.938)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,638.0000	3,674.0000	0.990	0	0	0
30/04/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	150.0000	144.0000	(4.000)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	1,707.0000	1,669.0000	(2.226)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	496.0000	481.0000	(3.024)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,980.0000	3,017.0000	1.242	0	0	0
30/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	157.0000	164.0000	4.459	0	0	0
30/04/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
30/04/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,930.0000	1,891.0000	(2.021)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,167.0000	3,204.0000	1.168	0	0	0
30/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	520.0000	540.0000	3.846	0	0	0
30/04/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	85.0000	85.0000	-	0	0	0
30/04/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,543.0000	3,579.0000	1.016	0	0	0
30/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,296.0000	1,261.0000	(2.701)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	181.0000	189.0000	4.420	0	0	0
30/04/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,684.0000	4,732.0000	1.025	0	0	0
30/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	394.0000	410.0000	4.061	0	0	0
30/04/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	1,374.0000	1,338.0000	(2.620)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	759.0000	736.0000	(3.030)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	4,779.0000	4,829.0000	1.046	0	0	0
30/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	266.0000	278.0000	4.511	0	0	0
30/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	883.0000	856.0000	(3.058)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,611.0000	2,647.0000	1.379	0	0	0
30/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,069.0000	4,104.0000	0.860	0	0	0
30/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	327.0000	340.0000	3.976	0	0	0
30/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	169.0000	177.0000	4.734	0	0	0
30/04/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	548.0000	568.0000	3.650	0	0	0
30/04/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	966.0000	937.0000	(3.002)	0	0	0
30/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	41.0000	45.0000	9.756	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	266.0000	278.0000	4.511	0	0	0
30/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	371.0000	386.0000	4.043	0	0	0
30/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
30/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	634.0000	657.0000	3.628	0	0	0
30/04/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,930.0000	1,891.0000	(2.021)	0	0	0
30/04/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	3,925.0000	3,960.0000	0.892	0	0	0
30/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	159.0000	154.0000	(3.145)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	114.0000	106.0000	(7.018)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,120.0000	3,157.0000	1.186	0	0	0
30/04/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	737.0000	715.0000	(2.985)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,304.0000	4,344.0000	0.929	0	0	0
30/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	673.0000	653.0000	(2.972)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	327.0000	340.0000	3.976	0	0	0
30/04/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	966.0000	937.0000	(3.002)	0	0	0
30/04/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	5,289.0000	5,246.0000	(0.813)	0	0	0
30/04/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,795.0000	3,752.0000	(1.133)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	1,025.0000	994.0000	(3.024)	0	0	0
30/04/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	6,731.0000	6,785.0000	0.802	0	0	0
30/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,116.0000	4,152.0000	0.875	0	0	0
30/04/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	20.0000	31.0000	55.000	0	0	0
30/04/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,307.0000	3,344.0000	1.119	0	0	0
30/04/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	123.0000	115.0000	(6.504)	0	0	0
30/04/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
30/04/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,209.0000	4,248.0000	0.927	0	0	0
30/04/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	2,313.0000	2,272.0000	(1.773)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,588.0000	4,634.0000	1.003	0	0	0
30/04/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	3,686.0000	3,722.0000	0.977	0	0	0
30/04/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
30/04/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
30/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	665.0000	688.0000	3.459	0	0	0
30/04/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	146.0000	140.0000	(4.110)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,638.0000	3,674.0000	0.990	0	0	0
30/04/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	348.0000	363.0000	4.310	0	0	0
30/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	127.0000	120.0000	(5.512)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,334.0000	1,299.0000	(2.624)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,073.0000	3,110.0000	1.204	0	0	0
30/04/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
30/04/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	68.0000	75.0000	10.294	0	0	0
30/04/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,116.0000	5,170.0000	1.056	0	0	0
30/04/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,621.0000	1,583.0000	(2.344)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	937.0000	909.0000	(2.988)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,475.0000	1,508.0000	2.237	0	0	0
30/04/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	82.0000	87.0000	6.098	0	0	0
30/04/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	654.0000	635.0000	(2.905)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,258.0000	1,223.0000	(2.782)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	162.0000	157.0000	(3.086)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	55.0000	66.0000	20.000	0	0	0
30/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	715.0000	693.0000	(3.077)	0	0	0
30/04/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	145.0000	153.0000	5.517	0	0	0
30/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	169.0000	177.0000	4.734	0	0	0
30/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	576.0000	597.0000	3.646	0	0	0
30/04/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	200.0000	193.0000	(3.500)	0	0	0
30/04/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	286.0000	298.0000	4.196	0	0	0
30/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	141.0000	134.0000	(4.965)	0	0	0
30/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,402.0000	3,438.0000	1.058	0	0	0
30/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	697.0000	721.0000	3.443	0	0	0
30/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	568.0000	552.0000	(2.817)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	153.0000	147.0000	(3.922)	0	0	0
30/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	829.0000	855.0000	3.136	0	0	0
30/04/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	1,152.0000	1,119.0000	(2.865)	0	0	0
30/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,214.0000	3,251.0000	1.151	0	0	0
30/04/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	213.0000	222.0000	4.225	0	0	0
30/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	330.0000	320.0000	(3.030)	0	0	0
30/04/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	2,022.0000	1,983.0000	(1.929)	0	0	0
30/04/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	59.0000	69.0000	16.949	0	0	0
30/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,641.0000	1,674.0000	2.011	0	0	0
30/04/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,020.0000	5,072.0000	1.036	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
30/04/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	1,578.0000	1,541.0000	(2.345)	0	0	0
30/04/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,119.0000	1,086.0000	(2.949)	0	0	0
30/04/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	89.0000	95.0000	6.742	0	0	0
30/04/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	230.0000	240.0000	4.348	0	0	0
30/04/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
30/04/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
30/04/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,844.0000	3,802.0000	(1.093)	0	0	0
30/04/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,885.0000	1,846.0000	(2.069)	0	0	0
30/04/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,854.0000	2,812.0000	(1.472)	0	0	0
30/04/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
30/04/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	783.0000	759.0000	(3.065)	0	0	0
30/04/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	494.0000	513.0000	3.846	0	0	0
30/04/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	114.0000	106.0000	(7.018)	0	0	0
30/04/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,925.0000	3,960.0000	0.892	0	0	0
30/04/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	0.0000	3,009.0000	100.000	0	0	0
30/04/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15			Currency Future	8.9525	8.9117	(0.456)	0.0000	0.0000	0
30/04/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	919.0000	943.0000	2.612	0	0	0
30/04/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	470.0000	459.0000	(2.340)	0	0	0
30/04/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	0.0000	773.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	341.0000	332.0000	(2.639)	0	0	0
30/04/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	0.0000	811.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	722.0000	705.0000	(2.355)	0	0	16,483
30/04/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,389.0000	2,421.0000	1.339	0	0	0
30/04/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,790.0000	1,821.0000	1.732	0	0	0
30/04/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	578.0000	565.0000	(2.249)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	402.0000	393.0000	(2.239)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,000.0000	2,031.0000	1.550	0	0	0
30/04/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	1,238.0000	1,265.0000	2.181	0	0	0
30/04/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,346.0000	2,377.0000	1.321	0	0	0
30/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	293.0000	285.0000	(2.730)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,429.0000	1,458.0000	2.029	0	0	0
30/04/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,668.0000	1,697.0000	1.739	0	0	0
30/04/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,696.0000	2,729.0000	1.224	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,920.0000	2,953.0000	1.130	0	0	0
30/04/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	213.0000	206.0000	(3.286)	0	0	27,539
30/04/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	374.0000	365.0000	(2.406)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,201.0000	1,228.0000	2.248	0	0	0
30/04/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,276.0000	1,303.0000	2.116	0	0	0
30/04/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	532.0000	520.0000	(2.256)	0	0	27,539
30/04/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	604.0000	590.0000	(2.318)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,560.0000	3,595.0000	0.983	0	0	0
30/04/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,171.0000	2,203.0000	1.474	0	0	0
30/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	335.0000	326.0000	(2.687)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	298.0000	290.0000	(2.685)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	470.0000	459.0000	(2.340)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,432.0000	2,464.0000	1.316	0	0	0
30/04/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	348.0000	339.0000	(2.586)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,696.0000	2,729.0000	1.224	0	0	0
30/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,740.0000	2,773.0000	1.204	0	0	0
30/04/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,607.0000	2,640.0000	1.266	0	0	0
30/04/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	578.0000	565.0000	(2.249)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	2,875.0000	2,908.0000	1.148	0	0	0
30/04/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,793.0000	3,828.0000	0.923	0	0	0
30/04/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,276.0000	1,303.0000	2.116	0	0	0
30/04/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	282.0000	275.0000	(2.482)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,785.0000	2,818.0000	1.185	0	0	0
30/04/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,587.0000	1,616.0000	1.827	0	0	0
30/04/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	674.0000	658.0000	(2.374)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,830.0000	2,863.0000	1.166	0	0	0
30/04/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	310.0000	302.0000	(2.581)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	258.0000	251.0000	(2.713)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	490.0000	478.0000	(2.449)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,022.0000	1,047.0000	2.446	0	0	0
30/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	335.0000	326.0000	(2.687)	0	0	16,483
30/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,627.0000	1,657.0000	1.844	0	0	0
30/04/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	277.0000	270.0000	(2.527)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,352.0000	1,380.0000	2.071	0	0	0
30/04/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,432.0000	2,464.0000	1.316	0	0	0
30/04/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,055.0000	3,089.0000	1.113	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	410.0000	400.0000	(2.439)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	361.0000	352.0000	(2.493)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	452.0000	441.0000	(2.434)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	591.0000	577.0000	(2.369)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,508.0000	1,537.0000	1.923	0	0	0
30/04/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	288.0000	280.0000	(2.778)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	886.0000	909.0000	2.596	0	0	0
30/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	434.0000	424.0000	(2.304)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,563.0000	2,596.0000	1.288	0	0	0
30/04/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	144.0000	139.0000	(3.472)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,749.0000	1,779.0000	1.715	0	0	0
30/04/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	112.0000	108.0000	(3.571)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	631.0000	616.0000	(2.377)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	1,958.0000	1,989.0000	1.583	0	0	0
30/04/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	316.0000	307.0000	(2.848)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	739.0000	721.0000	(2.436)	0	0	0
30/04/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	195.0000	190.0000	(2.564)	0	0	0
30/04/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	4,492.0000	4,527.0000	0.779	0	0	0
30/04/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,832.0000	1,862.0000	1.638	0	0	0
30/04/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,128.0000	1,154.0000	2.305	0	0	0
30/04/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	367.0000	358.0000	(2.452)	0	0	0
30/04/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	4,960.0000	4,996.0000	0.726	0	0	0
30/04/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	480.0000	468.0000	(2.500)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,215.0000	2,246.0000	1.400	0	0	0
30/04/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,965.0000	2,998.0000	1.113	0	0	0
30/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	510.0000	498.0000	(2.353)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	267.0000	260.0000	(2.622)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	298.0000	290.0000	(2.685)	0	0	0
30/04/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	830.0000	810.0000	(2.410)	0	0	0
30/04/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	956.0000	934.0000	(2.301)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	272.0000	265.0000	(2.574)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	367.0000	358.0000	(2.452)	0	0	0
30/04/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,585.0000	4,620.0000	0.763	0	0	0
30/04/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	1,161.0000	1,135.0000	(2.239)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,092.0000	1,118.0000	2.381	0	0	0
30/04/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	358.0000	373.0000	4.190	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,476.0000	2,508.0000	1.292	0	0	0
30/04/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	706.0000	689.0000	(2.408)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	645.0000	630.0000	(2.326)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	395.0000	385.0000	(2.532)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,128.0000	2,160.0000	1.504	0	0	0
30/04/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	104.0000	100.0000	(3.846)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,538.0000	4,574.0000	0.793	0	0	0
30/04/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	381.0000	371.0000	(2.625)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	395.0000	385.0000	(2.532)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	953.0000	977.0000	2.518	0	0	0
30/04/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,746.0000	3,781.0000	0.934	0	0	0
30/04/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,302.0000	2,334.0000	1.390	0	0	0
30/04/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,476.0000	2,508.0000	1.292	0	0	0
30/04/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	418.0000	408.0000	(2.392)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,042.0000	2,074.0000	1.567	0	0	0
30/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,215.0000	2,246.0000	1.400	0	0	0
30/04/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	137.0000	132.0000	(3.650)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	388.0000	378.0000	(2.577)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	443.0000	432.0000	(2.483)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	328.0000	319.0000	(2.744)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	199.0000	193.0000	(3.015)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	554.0000	542.0000	(2.166)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	532.0000	520.0000	(2.256)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,547.0000	1,576.0000	1.875	0	0	0
30/04/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	184.0000	190.0000	3.261	0	0	0
30/04/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,915.0000	1,946.0000	1.619	0	0	0
30/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,042.0000	2,074.0000	1.567	0	0	0
30/04/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	500.0000	488.0000	(2.400)	0	0	0
30/04/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,537.0000	1,502.0000	(2.277)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,215.0000	4,249.0000	0.807	0	0	0
30/04/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,615.0000	1,579.0000	(2.229)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	272.0000	265.0000	(2.574)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,772.0000	4,808.0000	0.754	0	0	0
30/04/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	521.0000	509.0000	(2.303)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	155.0000	150.0000	(3.226)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,790.0000	1,821.0000	1.732	0	0	0
30/04/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,165.0000	1,191.0000	2.232	0	0	0
30/04/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	293.0000	285.0000	(2.730)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,468.0000	1,497.0000	1.975	0	0	0
30/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,520.0000	2,552.0000	1.270	0	0	0
30/04/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	667.0000	687.0000	2.999	0	0	0
30/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	443.0000	432.0000	(2.483)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	617.0000	603.0000	(2.269)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,740.0000	2,773.0000	1.204	0	0	0
30/04/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	322.0000	313.0000	(2.795)	0	0	0
30/04/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	869.0000	849.0000	(2.301)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	124.0000	119.0000	(4.032)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,668.0000	1,697.0000	1.739	0	0	0
30/04/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,353.0000	4,388.0000	0.804	0	0	0
30/04/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,122.0000	4,158.0000	0.873	0	0	0
30/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,920.0000	2,953.0000	1.130	0	0	0
30/04/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	354.0000	346.0000	(2.260)	0	0	0
30/04/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	1,079.0000	1,054.0000	(2.317)	0	0	0
30/04/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	934.0000	912.0000	(2.355)	0	0	0
30/04/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	162.0000	168.0000	3.704	0	0	0
30/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	249.0000	242.0000	(2.811)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,866.0000	4,902.0000	0.740	0	0	0
30/04/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	581.0000	600.0000	3.270	0	0	0
30/04/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,147.0000	3,180.0000	1.049	0	0	0
30/04/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	328.0000	319.0000	(2.744)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	167.0000	161.0000	(3.593)	0	0	0
30/04/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	337.0000	351.0000	4.154	0	0	0
30/04/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	490.0000	478.0000	(2.449)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	289.0000	281.0000	(2.768)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,874.0000	1,904.0000	1.601	0	0	0
30/04/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,190.0000	1,163.0000	(2.269)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,399.0000	4,434.0000	0.796	0	0	0
30/04/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	361.0000	352.0000	(2.493)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	304.0000	296.0000	(2.632)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	426.0000	416.0000	(2.347)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	659.0000	644.0000	(2.276)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	152.0000	146.0000	(3.947)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,652.0000	2,684.0000	1.207	0	0	0
30/04/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,057.0000	1,082.0000	2.365	0	0	0
30/04/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	697.0000	717.0000	2.869	0	0	0
30/04/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,587.0000	1,616.0000	1.827	0	0	0
30/04/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	510.0000	498.0000	(2.353)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,258.0000	2,290.0000	1.417	0	0	0
30/04/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,776.0000	2,809.0000	1.189	0	0	0
30/04/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,508.0000	1,537.0000	1.923	0	0	0
30/04/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	354.0000	346.0000	(2.260)	0	0	0
30/04/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,303.0000	5,262.0000	(0.773)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
30/04/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	41.0000	41.0000	-	0	0	0
30/04/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,302.0000	2,334.0000	1.390	0	0	0
30/04/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	727.0000	748.0000	2.889	0	0	0
30/04/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	3,886.0000	3,922.0000	0.926	0	0	0
30/04/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,390.0000	1,419.0000	2.086	0	0	0
30/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,520.0000	2,552.0000	1.270	0	0	0
30/04/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,593.0000	2,553.0000	(1.543)	0	0	0
30/04/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	543.0000	530.0000	(2.394)	0	0	0
30/04/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	789.0000	811.0000	2.788	0	0	0
30/04/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
30/04/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,742.0000	6,780.0000	0.564	0	0	0
30/04/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	297.0000	309.0000	4.040	0	0	0
30/04/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	792.0000	773.0000	(2.399)	0	0	0
30/04/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	4,062.0000	4,022.0000	(0.985)	0	0	0
30/04/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,777.0000	1,740.0000	(2.082)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	189.0000	184.0000	(2.646)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,653.0000	3,688.0000	0.958	0	0	0
30/04/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	322.0000	313.0000	(2.795)	0	0	0
30/04/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,553.0000	5,512.0000	(0.738)	0	0	0
30/04/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	124.0000	128.0000	3.226	0	0	0
30/04/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,445.0000	4,481.0000	0.810	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	54.0000	54.0000	-	0	0	0
30/04/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	849.0000	829.0000	(2.356)	0	0	0
30/04/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
30/04/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,356.0000	2,316.0000	(1.698)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,314.0000	1,341.0000	2.055	0	0	0
30/04/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,498.0000	6,536.0000	0.585	0	0	0
30/04/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
30/04/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	739.0000	721.0000	(2.436)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	774.0000	755.0000	(2.455)	0	0	0
30/04/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,606.0000	3,641.0000	0.971	0	0	0
30/04/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	1,219.0000	1,192.0000	(2.215)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	228.0000	221.0000	(3.070)	0	0	0
30/04/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,816.0000	3,774.0000	(1.101)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,678.0000	4,714.0000	0.770	0	0	0
30/04/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,128.0000	1,154.0000	2.305	0	0	0
30/04/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	427.0000	443.0000	3.747	0	0	0
30/04/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,375.0000	3,410.0000	1.037	0	0	0
30/04/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
30/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,708.0000	1,738.0000	1.756	0	0	0
30/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,627.0000	1,657.0000	1.844	0	0	0
30/04/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	159.0000	153.0000	(3.774)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	148.0000	142.0000	(4.054)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
30/04/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	1,249.0000	1,221.0000	(2.242)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	209.0000	203.0000	(2.871)	0	0	0
30/04/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,307.0000	4,342.0000	0.813	0	0	0
30/04/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	821.0000	843.0000	2.680	0	0	0
30/04/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	987.0000	1,012.0000	2.533	0	0	0
30/04/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	1,498.0000	1,464.0000	(2.270)	0	0	0
30/04/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,945.0000	1,908.0000	(1.902)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	631.0000	616.0000	(2.377)	0	0	0
30/04/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,882.0000	2,841.0000	(1.423)	0	0	0
30/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,085.0000	2,117.0000	1.535	0	0	0
30/04/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,631.0000	4,667.0000	0.777	0	0	0
30/04/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	690.0000	673.0000	(2.464)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	388.0000	378.0000	(2.577)	0	0	0
30/04/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	121.0000	116.0000	(4.132)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	2,258.0000	2,290.0000	1.417	0	0	0
30/04/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	402.0000	393.0000	(2.239)	0	0	0
30/04/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	131.0000	126.0000	(3.817)	0	0	0
30/04/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,000.0000	2,031.0000	1.550	0	0	0
30/04/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,022.0000	1,047.0000	2.446	0	0	0
30/04/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,725.0000	4,761.0000	0.762	0	0	0
30/04/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,819.0000	4,855.0000	0.747	0	0	0
30/04/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	674.0000	658.0000	(2.374)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	461.0000	450.0000	(2.386)	0	0	0
30/04/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	196.0000	202.0000	3.061	0	0	0
30/04/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	566.0000	553.0000	(2.297)	0	0	0
30/04/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	5,149.0000	5,186.0000	0.719	0	0	0
30/04/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	980.0000	957.0000	(2.347)	0	0	0
30/04/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,004.0000	980.0000	(2.390)	0	0	0
30/04/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,315.0000	1,282.0000	(2.510)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	3,192.0000	3,226.0000	1.065	0	0	0
30/04/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	5,102.0000	5,138.0000	0.706	0	0	0
30/04/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,101.0000	3,135.0000	1.096	0	0	0
30/04/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	177.0000	172.0000	(2.825)	0	0	0
30/04/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
30/04/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	527.0000	545.0000	3.416	0	0	0
30/04/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,514.0000	3,548.0000	0.968	0	0	0
30/04/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	253.0000	246.0000	(2.767)	0	0	0
30/04/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	4,075.0000	4,110.0000	0.859	0	0	0
30/04/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,054.0000	5,091.0000	0.732	0	0	0
30/04/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	216.0000	210.0000	(2.778)	0	0	0
30/04/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	501.0000	519.0000	3.593	0	0	0
30/04/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
30/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	434.0000	424.0000	(2.304)	0	0	0
30/04/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,429.0000	1,458.0000	2.029	0	0	0
30/04/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	3,010.0000	3,044.0000	1.130	0	0	0
30/04/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,832.0000	1,862.0000	1.638	0	0	0
30/04/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,314.0000	1,341.0000	2.055	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	554.0000	572.0000	3.249	0	0	0
30/04/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	202.0000	196.0000	(2.970)	0	0	0
30/04/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
30/04/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	172.0000	165.0000	(4.070)	0	0	0
30/04/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,865.0000	3,824.0000	(1.061)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,169.0000	4,203.0000	0.816	0	0	0
30/04/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,699.0000	3,734.0000	0.946	0	0	0
30/04/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	263.0000	255.0000	(3.042)	0	0	0
30/04/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	262.0000	271.0000	3.435	0	0	0
30/04/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	480.0000	468.0000	(2.500)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	886.0000	909.0000	2.596	0	0	0
30/04/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	566.0000	553.0000	(2.297)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	706.0000	689.0000	(2.408)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	186.0000	181.0000	(2.688)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	953.0000	977.0000	2.518	0	0	0
30/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,708.0000	1,738.0000	1.756	0	0	0
30/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,085.0000	2,117.0000	1.535	0	0	0
30/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	461.0000	450.0000	(2.386)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	3,933.0000	3,969.0000	0.915	0	0	0
30/04/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	173.0000	179.0000	3.468	0	0	0
30/04/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,292.0000	5,329.0000	0.699	0	0	0
30/04/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,330.0000	3,364.0000	1.021	0	0	0
30/04/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,057.0000	1,082.0000	2.365	0	0	0
30/04/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	591.0000	577.0000	(2.369)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	659.0000	644.0000	(2.276)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	232.0000	225.0000	(3.017)	0	0	0
30/04/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,576.0000	1,540.0000	(2.284)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,238.0000	1,265.0000	2.181	0	0	0
30/04/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,284.0000	3,318.0000	1.035	0	0	0
30/04/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	543.0000	530.0000	(2.394)	0	0	0
30/04/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	236.0000	230.0000	(2.542)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	304.0000	296.0000	(2.632)	0	0	0
30/04/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	245.0000	238.0000	(2.857)	0	0	0
30/04/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,390.0000	1,419.0000	2.086	0	0	0
30/04/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	317.0000	330.0000	4.101	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,101.0000	3,135.0000	1.096	0	0	0
30/04/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,652.0000	2,684.0000	1.207	0	0	0
30/04/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	253.0000	246.0000	(2.767)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	3,238.0000	3,272.0000	1.050	0	0	0
30/04/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	249.0000	242.0000	(2.811)	0	0	0
30/04/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	3,147.0000	3,180.0000	1.049	0	0	0
30/04/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	241.0000	234.0000	(2.905)	0	0	0
30/04/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	29.0000	29.0000	-	0	0	0
30/04/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,606.0000	3,641.0000	0.971	0	0	0
30/04/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,280.0000	1,251.0000	(2.266)	0	0	0
30/04/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	277.0000	290.0000	4.693	0	0	0
30/04/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	209.0000	203.0000	(2.871)	0	0	0
30/04/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	0.0000	2,986.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	0.0000	3,972.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	0.0000	24.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	0.0000	76.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	0.0000	2,038.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14			Currency Future	9.0505	9.0116	(0.430)	0.0000	0.0000	0
30/04/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,318.0000	1,339.0000	1.593	0	0	0
30/04/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	550.0000	536.0000	(2.545)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	718.0000	701.0000	(2.368)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	908.0000	887.0000	(2.313)	0	0	0
30/04/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,899.0000	1,924.0000	1.316	0	0	0
30/04/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	907.0000	925.0000	1.985	0	0	0
30/04/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,282.0000	1,303.0000	1.638	0	0	0
30/04/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	855.0000	835.0000	(2.339)	0	0	0
30/04/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	599.0000	584.0000	(2.504)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	872.0000	852.0000	(2.294)	0	0	21,978
30/04/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,699.0000	1,723.0000	1.413	0	0	0
30/04/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	339.0000	328.0000	(3.245)	0	0	21,978
30/04/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	790.0000	771.0000	(2.405)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,004.0000	1,023.0000	1.892	0	0	0
30/04/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	972.0000	990.0000	1.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,140.0000	1,160.0000	1.754	0	0	0
30/04/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	3,189.0000	3,216.0000	0.847	0	0	0
30/04/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,246.0000	1,266.0000	1.605	0	0	0
30/04/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	732.0000	714.0000	(2.459)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	705.0000	688.0000	(2.411)	0	0	0
30/04/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	621.0000	605.0000	(2.576)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	746.0000	728.0000	(2.413)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	1,355.0000	1,376.0000	1.550	0	0	0
30/04/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,620.0000	1,644.0000	1.481	0	0	0
30/04/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,392.0000	1,414.0000	1.580	0	0	0
30/04/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	692.0000	675.0000	(2.457)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	760.0000	742.0000	(2.368)	0	0	0
30/04/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	589.0000	574.0000	(2.547)	0	0	0
30/04/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,738.0000	1,762.0000	1.381	0	0	0
30/04/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	1,210.0000	1,231.0000	1.736	0	0	0
30/04/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	632.0000	616.0000	(2.532)	0	0	0
30/04/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	314.0000	303.0000	(3.503)	0	0	26,596
30/04/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,569.0000	1,539.0000	(1.912)	0	0	0
30/04/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	229.0000	236.0000	3.057	0	0	0
30/04/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,581.0000	1,605.0000	1.518	0	0	0
30/04/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	679.0000	663.0000	(2.356)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	655.0000	639.0000	(2.443)	0	0	0
30/04/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,680.0000	1,648.0000	(1.905)	0	0	0
30/04/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,606.0000	1,575.0000	(1.930)	0	0	0
30/04/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	432.0000	444.0000	2.778	0	0	0
30/04/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	255.0000	263.0000	3.137	0	0	0
30/04/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	1,282.0000	1,256.0000	(2.028)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,505.0000	1,527.0000	1.462	0	0	0
30/04/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,071.0000	1,091.0000	1.867	0	0	0
30/04/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	569.0000	555.0000	(2.460)	0	0	0
30/04/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
30/04/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,818.0000	1,843.0000	1.375	0	0	0
30/04/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	822.0000	802.0000	(2.433)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	643.0000	627.0000	(2.488)	0	0	0
30/04/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	532.0000	518.0000	(2.632)	0	0	0
30/04/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,543.0000	1,566.0000	1.491	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	790.0000	771.0000	(2.405)	0	0	26,596
30/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,175.0000	1,195.0000	1.702	0	0	0
30/04/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,413.0000	3,441.0000	0.820	0	0	0
30/04/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	269.0000	277.0000	2.974	0	0	0
30/04/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,823.0000	3,852.0000	0.759	0	0	0
30/04/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,140.0000	1,160.0000	1.754	0	0	0
30/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	775.0000	757.0000	(2.323)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	1,981.0000	2,007.0000	1.312	0	0	0
30/04/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	273.0000	263.0000	(3.663)	0	0	0
30/04/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	62.0000	62.0000	-	0	0	0
30/04/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,613.0000	2,574.0000	(1.493)	0	0	0
30/04/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,108.0000	5,140.0000	0.626	0	0	0
30/04/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,873.0000	1,839.0000	(1.815)	0	0	0
30/04/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	3,961.0000	3,990.0000	0.732	0	0	0
30/04/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,532.0000	6,567.0000	0.536	0	0	0
30/04/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	261.0000	252.0000	(3.448)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,106.0000	2,132.0000	1.235	0	0	0
30/04/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,551.0000	5,512.0000	(0.703)	0	0	0
30/04/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
30/04/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,503.0000	3,532.0000	0.828	0	0	0
30/04/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	304.0000	293.0000	(3.618)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,429.0000	1,451.0000	1.540	0	0	0
30/04/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,643.0000	1,611.0000	(1.948)	0	0	0
30/04/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	242.0000	250.0000	3.306	0	0	0
30/04/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,309.0000	1,282.0000	(2.063)	0	0	0
30/04/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	409.0000	421.0000	2.934	0	0	0
30/04/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	806.0000	787.0000	(2.357)	0	0	0
30/04/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	4,067.0000	4,028.0000	(0.959)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	775.0000	757.0000	(2.323)	0	0	0
30/04/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
30/04/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,105.0000	1,125.0000	1.810	0	0	0
30/04/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	506.0000	493.0000	(2.569)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,175.0000	1,195.0000	1.702	0	0	0
30/04/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	84.0000	85.0000	1.190	0	0	0
30/04/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,820.0000	3,781.0000	(1.021)	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
30/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	667.0000	651.0000	(2.399)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,023.0000	2,048.0000	1.236	0	0	0
30/04/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,301.0000	5,262.0000	(0.736)	0	0	0
30/04/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	277.0000	267.0000	(3.610)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	1,940.0000	1,965.0000	1.289	0	0	0
30/04/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,404.0000	2,431.0000	1.123	0	0	0
30/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,467.0000	1,489.0000	1.500	0	0	0
30/04/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,870.0000	3,830.0000	(1.034)	0	0	0
30/04/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	3,731.0000	3,760.0000	0.777	0	0	0
30/04/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	309.0000	298.0000	(3.560)	0	0	0
30/04/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	1,255.0000	1,229.0000	(2.072)	0	0	0
30/04/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	158.0000	152.0000	(3.797)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,038.0000	1,057.0000	1.830	0	0	0
30/04/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,458.0000	3,486.0000	0.810	0	0	0
30/04/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,893.0000	2,854.0000	(1.348)	0	0	0
30/04/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	2,384.0000	2,347.0000	(1.552)	0	0	0
30/04/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	281.0000	271.0000	(3.559)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	838.0000	818.0000	(2.387)	0	0	0
30/04/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,373.0000	4,403.0000	0.686	0	0	0
30/04/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	417.0000	406.0000	(2.638)	0	0	0
30/04/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	173.0000	178.0000	2.890	0	0	0
30/04/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	1,204.0000	1,179.0000	(2.076)	0	0	0
30/04/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	455.0000	468.0000	2.857	0	0	0
30/04/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	454.0000	442.0000	(2.643)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	746.0000	728.0000	(2.413)	0	0	0
30/04/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	504.0000	517.0000	2.579	0	0	0
30/04/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	6,774.0000	6,809.0000	0.517	0	0	0
30/04/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,246.0000	1,266.0000	1.605	0	0	0
30/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	621.0000	605.0000	(2.576)	0	0	0
30/04/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
30/04/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	344.0000	333.0000	(3.198)	0	0	0
30/04/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,777.0000	3,806.0000	0.768	0	0	0
30/04/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	541.0000	527.0000	(2.588)	0	0	0
30/04/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	142.0000	136.0000	(4.225)	0	0	0
30/04/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,144.0000	3,171.0000	0.859	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	523.0000	510.0000	(2.486)	0	0	0
30/04/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	19.0000	19.0000	-	0	0	0
30/04/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,342.0000	5,375.0000	0.618	0	0	0
30/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,859.0000	1,884.0000	1.345	0	0	0
30/04/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,574.0000	2,601.0000	1.049	0	0	0
30/04/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,617.0000	2,644.0000	1.032	0	0	0
30/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,620.0000	1,644.0000	1.481	0	0	0
30/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	559.0000	545.0000	(2.504)	0	0	0
30/04/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,640.0000	3,668.0000	0.769	0	0	0
30/04/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	579.0000	564.0000	(2.591)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,778.0000	1,803.0000	1.406	0	0	0
30/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	559.0000	545.0000	(2.504)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,859.0000	1,884.0000	1.345	0	0	0
30/04/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	286.0000	275.0000	(3.846)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,543.0000	1,566.0000	1.491	0	0	0
30/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	643.0000	627.0000	(2.488)	0	0	0
30/04/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	223.0000	215.0000	(3.587)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,467.0000	1,489.0000	1.500	0	0	0
30/04/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	144.0000	148.0000	2.778	0	0	0
30/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	667.0000	651.0000	(2.399)	0	0	0
30/04/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
30/04/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	424.0000	413.0000	(2.594)	0	0	0
30/04/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,685.0000	3,714.0000	0.787	0	0	0
30/04/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,994.0000	1,960.0000	(1.705)	0	0	0
30/04/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,366.0000	1,338.0000	(2.050)	0	0	0
30/04/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	365.0000	376.0000	3.014	0	0	0
30/04/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,818.0000	1,843.0000	1.375	0	0	0
30/04/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	290.0000	280.0000	(3.448)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	569.0000	555.0000	(2.460)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	610.0000	595.0000	(2.459)	0	0	0
30/04/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,659.0000	1,683.0000	1.447	0	0	0
30/04/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,395.0000	1,367.0000	(2.007)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	679.0000	663.0000	(2.356)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,505.0000	1,527.0000	1.462	0	0	0
30/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	655.0000	639.0000	(2.443)	0	0	0
30/04/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,429.0000	1,451.0000	1.540	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	344.0000	355.0000	3.198	0	0	0
30/04/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	0.0000	3,043.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	0.0000	32.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	0.0000	3,306.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	0.0000	234.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	0.0000	4,222.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	0.0000	318.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	0.0000	905.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	0.0000	893.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	0.0000	2,126.0000	100.000	0	0	0
30/04/2009	\$ / R	2010/06/14	7.00	Put	Currency Future	0.0000	114.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12			Currency Future	12.6889	12.6552	(0.266)	12.7000	12.6300	18,395
30/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,412.0000	3,445.0000	0.967	0	0	0
30/04/2009	£ / R	2009/06/12	13.60	Call	Currency Future	126.0000	106.0000	(15.873)	0	0	0
30/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,963.0000	2,996.0000	1.114	0	0	0
30/04/2009	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,711.0000	4,745.0000	0.722	0	0	0
30/04/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,761.0000	5,795.0000	0.590	0	0	0
30/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/04/2009	£ / R	2009/06/12	15.95	Put	Currency Future	3,262.0000	3,295.0000	1.012	0	0	0
30/04/2009	£ / R	2009/06/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,911.0000	4,945.0000	0.692	0	0	0
30/04/2009	£ / R	2009/06/12	17.95	Put	Currency Future	5,261.0000	5,295.0000	0.646	0	0	0
30/04/2009	£ / R	2009/06/12	13.45	Put	Currency Future	918.0000	930.0000	1.307	0	0	0
30/04/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,468.0000	2,500.0000	1.297	0	0	0
30/04/2009	£ / R	2009/06/12	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/06/12	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.10	Put	Currency Future	3,412.0000	3,445.0000	0.967	0	0	0
30/04/2009	£ / R	2009/06/12	16.30	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
30/04/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,861.0000	6,895.0000	0.496	0	0	0
30/04/2009	£ / R	2009/06/12	17.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.45	Call	Currency Future	157.0000	135.0000	(14.013)	0	0	0
30/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,666.0000	2,698.0000	1.200	0	0	0
30/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,612.0000	3,645.0000	0.914	0	0	0
30/04/2009	£ / R	2009/06/12	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,761.0000	4,795.0000	0.714	0	0	0
30/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	3,212.0000	3,246.0000	1.059	0	0	0
30/04/2009	£ / R	2009/06/12	19.15	Put	Currency Future	6,461.0000	6,495.0000	0.526	0	0	0
30/04/2009	£ / R	2009/06/12	19.30	Put	Currency Future	6,611.0000	6,645.0000	0.514	0	0	0
30/04/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,239.0000	2,205.0000	(1.519)	0	0	0
30/04/2009	£ / R	2009/06/12	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,861.0000	4,895.0000	0.699	0	0	0
30/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,512.0000	3,545.0000	0.940	0	0	0
30/04/2009	£ / R	2009/06/12	11.95	Call	Currency Future	822.0000	779.0000	(5.231)	0	0	0
30/04/2009	£ / R	2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.40	Put	Currency Future	6,711.0000	6,745.0000	0.507	0	0	0
30/04/2009	£ / R	2009/06/12	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,697.0000	1,722.0000	1.473	0	0	0
30/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	11.95	Put	Currency Future	83.0000	74.0000	(10.843)	0	0	0
30/04/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,561.0000	5,595.0000	0.611	0	0	0
30/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	6,161.0000	6,195.0000	0.552	0	0	0
30/04/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,861.0000	5,895.0000	0.580	0	0	0
30/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
30/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	3,212.0000	3,246.0000	1.059	0	0	0
30/04/2009	£ / R	2009/06/12	18.75	Put	Currency Future	6,061.0000	6,095.0000	0.561	0	0	0
30/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	17.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.30	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
30/04/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,911.0000	3,945.0000	0.869	0	0	0
30/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	85.0000	69.0000	(18.824)	0	0	0
30/04/2009	£ / R	2009/06/12	13.35	Put	Currency Future	839.0000	852.0000	1.549	0	0	0
30/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,666.0000	2,698.0000	1.200	0	0	0
30/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	3,113.0000	3,146.0000	1.060	0	0	0
30/04/2009	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,361.0000	6,395.0000	0.535	0	0	0
30/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	1,246.0000	1,264.0000	1.445	0	0	0
30/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/04/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,715.0000	2,747.0000	1.179	0	0	0
30/04/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,561.0000	4,595.0000	0.745	0	0	0
30/04/2009	£ / R	2009/06/12	13.65	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
30/04/2009	£ / R	2009/06/12	18.90	Put	Currency Future	6,211.0000	6,245.0000	0.547	0	0	0
30/04/2009	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	169.0000	146.0000	(13.609)	0	0	0
30/04/2009	£ / R	2009/06/12	12.60	Put	Currency Future	0.0000	306.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	15.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,661.0000	5,695.0000	0.601	0	0	0
30/04/2009	£ / R	2009/06/12	13.70	Call	Currency Future	108.0000	90.0000	(16.667)	0	0	0
30/04/2009	£ / R	2009/06/12	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.40	Put	Currency Future	880.0000	891.0000	1.250	0	0	0
30/04/2009	£ / R	2009/06/12	12.90	Call	Currency Future	0.0000	255.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,814.0000	2,847.0000	1.173	0	0	0
30/04/2009	£ / R	2009/06/12	18.80	Put	Currency Future	6,111.0000	6,145.0000	0.556	0	0	0
30/04/2009	£ / R	2009/06/12	13.70	Put	Currency Future	1,119.0000	1,135.0000	1.430	0	0	0
30/04/2009	£ / R	2009/06/12	19.25	Put	Currency Future	6,561.0000	6,595.0000	0.518	0	0	0
30/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,711.0000	3,745.0000	0.916	0	0	0
30/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,370.0000	2,401.0000	1.308	0	0	0
30/04/2009	£ / R	2009/06/12	12.90	Put	Currency Future	0.0000	500.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	7.90	Call	Currency Future	4,789.0000	4,755.0000	(0.710)	0	0	0
30/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,811.0000	3,845.0000	0.892	0	0	0
30/04/2009	£ / R	2009/06/12	19.35	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
30/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	12.60	Call	Currency Future	0.0000	361.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,616.0000	2,648.0000	1.223	0	0	0
30/04/2009	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,661.0000	6,695.0000	0.510	0	0	0
30/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.50	Call	Currency Future	146.0000	125.0000	(14.384)	0	0	0
30/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,933.0000	1,961.0000	1.449	0	0	0
30/04/2009	£ / R	2009/06/12	12.50	Put	Currency Future	0.0000	252.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	15.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,711.0000	3,745.0000	0.916	0	0	0
30/04/2009	£ / R	2009/06/12	13.60	Put	Currency Future	1,037.0000	1,051.0000	1.350	0	0	0
30/04/2009	£ / R	2009/06/12	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.85	Put	Currency Future	5,161.0000	5,195.0000	0.659	0	0	0
30/04/2009	£ / R	2009/06/12	13.50	Put	Currency Future	957.0000	970.0000	1.358	0	0	0
30/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
30/04/2009	£ / R	2009/06/12	12.50	Call	Currency Future	0.0000	407.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,419.0000	2,450.0000	1.282	0	0	0
30/04/2009	£ / R	2009/06/12	19.00	Put	Currency Future	6,311.0000	6,345.0000	0.539	0	0	0
30/04/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,761.0000	6,795.0000	0.503	0	0	0
30/04/2009	£ / R	2009/06/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	92.0000	76.0000	(17.391)	0	0	0
30/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	1,289.0000	1,308.0000	1.474	0	0	0
30/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/04/2009	£ / R	2009/06/12	12.40	Put	Currency Future	0.0000	205.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.25	Put	Currency Future	3,562.0000	3,595.0000	0.926	0	0	0
30/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	1,078.0000	1,092.0000	1.299	0	0	0
30/04/2009	£ / R	2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	3,312.0000	3,345.0000	0.996	0	0	0
30/04/2009	£ / R	2009/06/12	14.80	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
30/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	11.70	Put	Currency Future	45.0000	37.0000	(17.778)	0	0	0
30/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	1,203.0000	1,220.0000	1.413	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	3,113.0000	3,146.0000	1.060	0	0	0
30/04/2009	£ / R	2009/06/12	16.80	Put	Currency Future	4,111.0000	4,145.0000	0.827	0	0	0
30/04/2009	£ / R	2009/06/12	11.70	Call	Currency Future	1,034.0000	993.0000	(3.965)	0	0	0
30/04/2009	£ / R	2009/06/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,612.0000	3,645.0000	0.914	0	0	0
30/04/2009	£ / R	2009/06/12	12.30	Call	Currency Future	0.0000	520.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.70	Put	Currency Future	5,011.0000	5,045.0000	0.679	0	0	0
30/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	6,161.0000	6,195.0000	0.552	0	0	0
30/04/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,838.0000	1,865.0000	1.469	0	0	0
30/04/2009	£ / R	2009/06/12	12.40	Call	Currency Future	0.0000	460.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	19.90	Put	Currency Future	7,211.0000	7,245.0000	0.472	0	0	0
30/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,461.0000	4,495.0000	0.762	0	0	0
30/04/2009	£ / R	2009/06/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,661.0000	4,695.0000	0.729	0	0	0
30/04/2009	£ / R	2009/06/12	13.20	Put	Currency Future	718.0000	729.0000	1.532	0	0	0
30/04/2009	£ / R	2009/06/12	14.50	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
30/04/2009	£ / R	2009/06/12	12.30	Put	Currency Future	0.0000	165.0000	100.000	0	0	0
30/04/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	2,126.0000	2,155.0000	1.364	0	0	0
30/04/2009	£ / R	2009/06/12	16.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/06/12	7.20	Call	Currency Future	5,489.0000	5,455.0000	(0.619)	0	0	0
30/04/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,911.0000	5,945.0000	0.575	0	0	0
30/04/2009	£ / R	2009/06/12	18.95	Put	Currency Future	6,261.0000	6,295.0000	0.543	0	0	0
30/04/2009	£ / R	2009/06/12	13.20	Call	Currency Future	207.0000	184.0000	(11.111)	0	0	0
30/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,711.0000	5,745.0000	0.595	0	0	0
30/04/2009	£ / R	2009/06/12	16.05	Put	Currency Future	3,362.0000	3,395.0000	0.982	0	0	0
30/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	12.40	Put	Currency Future	213.0000	205.0000	(3.756)	0	0	0
30/04/2009	£ / R	2009/06/12	16.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,761.0000	3,795.0000	0.904	0	0	0
30/04/2009	£ / R	2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	18.50	Put	Currency Future	5,811.0000	5,845.0000	0.585	0	0	0
30/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	6,361.0000	6,395.0000	0.535	0	0	0
30/04/2009	£ / R	2009/06/12	15.05	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,239.0000	5,205.0000	(0.649)	0	0	0
30/04/2009	£ / R	2009/06/12	16.75	Put	Currency Future	4,061.0000	4,095.0000	0.837	0	0	0
30/04/2009	£ / R	2009/06/12	14.55	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/06/12	8.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	18.70	Put	Currency Future	6,011.0000	6,045.0000	0.566	0	0	0
30/04/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,864.0000	2,897.0000	1.152	0	0	0
30/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,961.0000	5,995.0000	0.570	0	0	0
30/04/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,791.0000	1,817.0000	1.452	0	0	0
30/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/04/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	10.20	Call	Currency Future	2,489.0000	2,455.0000	(1.366)	0	0	0
30/04/2009	£ / R	2009/06/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,512.0000	1,535.0000	1.521	0	0	0
30/04/2009	£ / R	2009/06/12	13.35	Call	Currency Future	178.0000	158.0000	(11.236)	0	0	0
30/04/2009	£ / R	2009/06/12	14.45	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
30/04/2009	£ / R	2009/06/12	15.15	Put	Currency Future	2,468.0000	2,500.0000	1.297	0	0	0
30/04/2009	£ / R	2009/06/12	8.95	Call	Currency Future	3,739.0000	3,705.0000	(0.909)	0	0	0
30/04/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,911.0000	3,945.0000	0.869	0	0	0
30/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	3,163.0000	3,196.0000	1.043	0	0	0
30/04/2009	£ / R	2009/06/12	8.70	Call	Currency Future	3,989.0000	3,955.0000	(0.852)	0	0	0
30/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	3,212.0000	3,246.0000	1.059	0	0	0
30/04/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,961.0000	4,995.0000	0.685	0	0	0
30/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
30/04/2009	£ / R	2009/06/12	10.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	15.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/04/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R 2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	18.45	Put	Currency Future	5,761.0000	5,795.0000	0.590	0	0	0
30/04/2009	£ / R 2009/06/12	15.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	£ / R 2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	12.40	Call	Currency Future	502.0000	460.0000	(8.367)	0	0	0
30/04/2009	£ / R 2009/06/12	15.30	Put	Currency Future	2,616.0000	2,648.0000	1.223	0	0	0
30/04/2009	£ / R 2009/06/12	16.70	Put	Currency Future	4,011.0000	4,045.0000	0.848	0	0	0
30/04/2009	£ / R 2009/06/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	16.15	Put	Currency Future	3,462.0000	3,495.0000	0.953	0	0	0
30/04/2009	£ / R 2009/06/12	16.55	Put	Currency Future	3,861.0000	3,895.0000	0.881	0	0	0
30/04/2009	£ / R 2009/06/12	14.15	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
30/04/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,697.0000	1,722.0000	1.473	0	0	0
30/04/2009	£ / R 2009/06/12	10.90	Call	Currency Future	1,792.0000	1,757.0000	(1.953)	0	0	0
30/04/2009	£ / R 2009/06/12	15.55	Put	Currency Future	2,864.0000	2,897.0000	1.152	0	0	0
30/04/2009	£ / R 2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	18.15	Put	Currency Future	5,461.0000	5,495.0000	0.623	0	0	0
30/04/2009	£ / R 2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	14.25	Put	Currency Future	1,604.0000	1,628.0000	1.496	0	0	0
30/04/2009	£ / R 2009/06/12	9.40	Call	Currency Future	3,289.0000	3,255.0000	(1.034)	0	0	0
30/04/2009	£ / R 2009/06/12	12.45	Put	Currency Future	235.0000	227.0000	(3.404)	0	0	0
30/04/2009	£ / R 2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,885.0000	1,913.0000	1.485	0	0	0
30/04/2009	£ / R 2009/06/12	17.95	Put	Currency Future	5,261.0000	5,295.0000	0.646	0	0	0
30/04/2009	£ / R 2009/06/12	15.60	Put	Currency Future	2,914.0000	2,946.0000	1.098	0	0	0
30/04/2009	£ / R 2009/06/12	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	14.20	Put	Currency Future	1,558.0000	1,581.0000	1.476	0	0	0
30/04/2009	£ / R 2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	13.15	Call	Currency Future	218.0000	194.0000	(11.009)	0	0	0
30/04/2009	£ / R 2009/06/12	17.05	Put	Currency Future	4,361.0000	4,395.0000	0.780	0	0	0
30/04/2009	£ / R 2009/06/12	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/06/12	15.60	Put	Currency Future	2,914.0000	2,946.0000	1.098	0	0	0
30/04/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,961.0000	3,995.0000	0.858	0	0	0
30/04/2009	£ / R 2009/06/12	14.20	Call	Currency Future	47.0000	36.0000	(23.404)	0	0	0
30/04/2009	£ / R 2009/06/12	13.10	Call	Currency Future	230.0000	204.0000	(11.304)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/06/12	13.05	Put	Currency Future	603.0000	611.0000	1.327	0	0	0
30/04/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	4,161.0000	4,195.0000	0.817	0	0	0
30/04/2009	£ / R	2009/06/12	14.25	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
30/04/2009	£ / R	2009/06/12	13.10	Put	Currency Future	641.0000	649.0000	1.248	0	0	0
30/04/2009	£ / R	2009/06/12	13.15	Put	Currency Future	679.0000	689.0000	1.473	0	0	0
30/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.75	Put	Currency Future	3,063.0000	3,096.0000	1.077	0	0	0
30/04/2009	£ / R	2009/06/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	12.75	Call	Currency Future	336.0000	302.0000	(10.119)	0	0	0
30/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,711.0000	5,745.0000	0.595	0	0	0
30/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	5,461.0000	5,495.0000	0.623	0	0	0
30/04/2009	£ / R	2009/06/12	15.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,422.0000	1,443.0000	1.477	0	0	0
30/04/2009	£ / R	2009/06/12	13.05	Call	Currency Future	242.0000	216.0000	(10.744)	0	0	0
30/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,512.0000	3,545.0000	0.940	0	0	0
30/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,411.0000	4,445.0000	0.771	0	0	0
30/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,933.0000	1,961.0000	1.449	0	0	0
30/04/2009	£ / R	2009/06/12	12.65	Call	Currency Future	376.0000	340.0000	(9.574)	0	0	0
30/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/04/2009	£ / R	2009/06/12	18.05	Put	Currency Future	5,361.0000	5,395.0000	0.634	0	0	0
30/04/2009	£ / R	2009/06/12	15.70	Put	Currency Future	3,013.0000	3,046.0000	1.095	0	0	0
30/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.00	Put	Currency Future	1,377.0000	1,398.0000	1.525	0	0	0
30/04/2009	£ / R	2009/06/12	12.70	Call	Currency Future	356.0000	321.0000	(9.831)	0	0	0
30/04/2009	£ / R	2009/06/12	12.55	Put	Currency Future	283.0000	278.0000	(1.767)	0	0	0
30/04/2009	£ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	2,419.0000	2,450.0000	1.282	0	0	0
30/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	4,211.0000	4,245.0000	0.807	0	0	0
30/04/2009	£ / R	2009/06/12	14.00	Call	Currency Future	66.0000	53.0000	(19.697)	0	0	0
30/04/2009	£ / R	2009/06/12	14.95	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
30/04/2009	£ / R	2009/06/12	12.65	Put	Currency Future	337.0000	335.0000	(0.593)	0	0	0
30/04/2009	£ / R	2009/06/12	17.80	Put	Currency Future	5,111.0000	5,145.0000	0.665	0	0	0
30/04/2009	£ / R	2009/06/12	13.95	Call	Currency Future	72.0000	58.0000	(19.444)	0	0	0
30/04/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,715.0000	2,747.0000	1.179	0	0	0
30/04/2009	£ / R	2009/06/12	18.90	Put	Currency Future	6,211.0000	6,245.0000	0.547	0	0	0
30/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	3,163.0000	3,196.0000	1.043	0	0	0
30/04/2009	£ / R	2009/06/12	16.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.75	Put	Currency Future	2,078.0000	2,107.0000	1.396	0	0	0
30/04/2009	£ / R	2009/06/12	12.85	Put	Currency Future	462.0000	464.0000	0.433	0	0	0
30/04/2009	£ / R	2009/06/12	12.55	Call	Currency Future	421.0000	383.0000	(9.026)	0	0	0
30/04/2009	£ / R	2009/06/12	17.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	1,289.0000	1,308.0000	1.474	0	0	0
30/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,961.0000	5,995.0000	0.570	0	0	0
30/04/2009	£ / R	2009/06/12	15.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	£ / R	2009/06/12	16.70	Put	Currency Future	4,011.0000	4,045.0000	0.848	0	0	0
30/04/2009	£ / R	2009/06/12	14.75	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/06/12	12.70	Put	Currency Future	367.0000	366.0000	(0.272)	0	0	0
30/04/2009	£ / R	2009/06/12	14.05	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
30/04/2009	£ / R	2009/06/12	12.95	Call	Currency Future	269.0000	241.0000	(10.409)	0	0	0
30/04/2009	£ / R	2009/06/12	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
30/04/2009	£ / R	2009/06/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,662.0000	3,695.0000	0.901	0	0	0
30/04/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/04/2009	£ / R	2009/06/12	12.85	Call	Currency Future	300.0000	269.0000	(10.333)	0	0	0
30/04/2009	£ / R	2009/06/12	13.75	Put	Currency Future	1,161.0000	1,177.0000	1.378	0	0	0
30/04/2009	£ / R	2009/06/12	12.95	Put	Currency Future	530.0000	536.0000	1.132	0	0	0
30/04/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,811.0000	4,845.0000	0.707	0	0	0
30/04/2009	£ / R	2009/06/12	14.10	Put	Currency Future	1,467.0000	1,489.0000	1.500	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/06/12	19.10	Put	Currency Future	6,411.0000	6,445.0000	0.530	0	0	0
30/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,963.0000	2,996.0000	1.114	0	0	0
30/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	4,211.0000	4,245.0000	0.807	0	0	0
30/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,981.0000	2,009.0000	1.413	0	0	0
30/04/2009	£ / R	2009/06/12	13.75	Call	Currency Future	99.0000	83.0000	(16.162)	0	0	0
30/04/2009	£ / R	2009/06/12	12.75	Put	Currency Future	397.0000	397.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	£ / R	2009/06/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.25	Put	Currency Future	758.0000	769.0000	1.451	0	0	0
30/04/2009	£ / R	2009/06/12	12.45	Call	Currency Future	473.0000	432.0000	(8.668)	0	0	0
30/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,650.0000	1,675.0000	1.515	0	0	0
30/04/2009	£ / R	2009/06/12	14.10	Call	Currency Future	56.0000	44.0000	(21.429)	0	0	0
30/04/2009	£ / R	2009/06/12	13.95	Put	Currency Future	1,333.0000	1,353.0000	1.500	0	0	0
30/04/2009	£ / R	2009/06/12	19.20	Put	Currency Future	6,511.0000	6,545.0000	0.522	0	0	0
30/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
30/04/2009	£ / R	2009/06/12	16.95	Put	Currency Future	4,261.0000	4,295.0000	0.798	0	0	0
30/04/2009	£ / R	2009/06/12	15.20	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	85.0000	69.0000	(18.824)	0	0	0
30/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,981.0000	2,009.0000	1.413	0	0	0
30/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	92.0000	76.0000	(17.391)	0	0	0
30/04/2009	£ / R	2009/06/12	16.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	1,203.0000	1,220.0000	1.413	0	0	0
30/04/2009	£ / R	2009/06/12	17.00	Put	Currency Future	4,311.0000	4,345.0000	0.789	0	0	0
30/04/2009	£ / R	2009/06/12	14.15	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
30/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	14.40	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
30/04/2009	£ / R	2009/06/12	16.80	Put	Currency Future	4,111.0000	4,145.0000	0.827	0	0	0
30/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,512.0000	1,535.0000	1.521	0	0	0
30/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	2,223.0000	2,253.0000	1.350	0	0	0
30/04/2009	£ / R	2009/06/12	12.80	Put	Currency Future	429.0000	430.0000	0.233	0	0	0
30/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	4,161.0000	4,195.0000	0.817	0	0	0
30/04/2009	£ / R	2009/06/12	13.30	Call	Currency Future	187.0000	166.0000	(11.230)	0	0	0
30/04/2009	£ / R	2009/06/12	12.90	Call	Currency Future	284.0000	255.0000	(10.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/06/12	12.80	Call	Currency Future	318.0000	285.0000	(10.377)	0	0	0
30/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.25	Call	Currency Future	197.0000	175.0000	(11.168)	0	0	0
30/04/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,743.0000	1,769.0000	1.492	0	0	0
30/04/2009	£ / R	2009/06/12	12.90	Put	Currency Future	495.0000	500.0000	1.010	0	0	0
30/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	3,462.0000	3,495.0000	0.953	0	0	0
30/04/2009	£ / R	2009/06/12	15.25	Put	Currency Future	2,567.0000	2,599.0000	1.247	0	0	0
30/04/2009	£ / R	2009/06/12	13.30	Put	Currency Future	798.0000	811.0000	1.629	0	0	0
30/04/2009	£ / R	2009/06/12	13.00	Put	Currency Future	566.0000	573.0000	1.237	0	0	0
30/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	169.0000	146.0000	(13.609)	0	0	0
30/04/2009	£ / R	2009/06/12	13.00	Call	Currency Future	255.0000	228.0000	(10.588)	0	0	0
30/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.45	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/04/2009	£ / R	2009/06/12	13.40	Put	Currency Future	880.0000	891.0000	1.250	0	0	0
30/04/2009	£ / R	2009/06/12	14.95	Put	Currency Future	2,272.0000	2,302.0000	1.320	0	0	0
30/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,662.0000	3,695.0000	0.901	0	0	0
30/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,422.0000	1,443.0000	1.477	0	0	0
30/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/06/12	17.20	Put	Currency Future	4,511.0000	4,545.0000	0.754	0	0	0
30/04/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,765.0000	2,797.0000	1.157	0	0	0
30/04/2009	£ / R	2009/06/12	14.05	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
30/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	2,175.0000	2,204.0000	1.333	0	0	0
30/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	4,411.0000	4,445.0000	0.771	0	0	0
30/04/2009	£ / R	2009/06/12	17.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	1,246.0000	1,264.0000	1.445	0	0	0
30/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,743.0000	1,769.0000	1.492	0	0	0
30/04/2009	£ / R	2009/06/12	18.20	Put	Currency Future	5,511.0000	5,545.0000	0.617	0	0	0
30/04/2009	£ / R	2009/06/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	5,211.0000	5,245.0000	0.652	0	0	0
30/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	2,223.0000	2,253.0000	1.350	0	0	0
30/04/2009	£ / R	2009/06/12	18.00	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
30/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	2,370.0000	2,401.0000	1.308	0	0	0
30/04/2009	£ / R	2009/06/12	18.00	Put	Currency Future	5,311.0000	5,345.0000	0.640	0	0	0
30/04/2009	£ / R	2009/06/12	15.00	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
30/04/2009	£ / R	2009/06/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.00	Put	Currency Future	2,321.0000	2,352.0000	1.336	0	0	0
30/04/2009	£ / R	2009/06/12	18.10	Put	Currency Future	5,411.0000	5,445.0000	0.628	0	0	0
30/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	3,312.0000	3,345.0000	0.996	0	0	0
30/04/2009	£ / R	2009/06/12	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	2,175.0000	2,204.0000	1.333	0	0	0
30/04/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,611.0000	4,645.0000	0.737	0	0	0
30/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.05	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,518.0000	2,549.0000	1.231	0	0	0
30/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,711.0000	4,745.0000	0.722	0	0	0
30/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
30/04/2009	£ / R	2009/06/12	14.40	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
30/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,885.0000	1,913.0000	1.485	0	0	0
30/04/2009	£ / R	2009/06/12	14.80	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
30/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	2,126.0000	2,155.0000	1.364	0	0	0
30/04/2009	£ / R	2009/06/12	14.55	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/06/12	14.70	Put	Currency Future	2,029.0000	2,058.0000	1.429	0	0	0
30/04/2009	£ / R	2009/06/12	14.70	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
30/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,661.0000	4,695.0000	0.729	0	0	0
30/04/2009	£ / R	2009/06/12	17.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,861.0000	4,895.0000	0.699	0	0	0
30/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.15	Put	Currency Future	4,461.0000	4,495.0000	0.762	0	0	0
30/04/2009	£ / R	2009/06/12	17.05	Put	Currency Future	4,361.0000	4,395.0000	0.780	0	0	0
30/04/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,961.0000	3,995.0000	0.858	0	0	0
30/04/2009	£ / R	2009/06/12	17.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,761.0000	3,795.0000	0.904	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	5,211.0000	5,245.0000	0.652	0	0	0
30/04/2009	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	997.0000	1,010.0000	1.304	0	0	0
30/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	136.0000	115.0000	(15.441)	0	0	0
30/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,650.0000	1,675.0000	1.515	0	0	0
30/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	136.0000	115.0000	(15.441)	0	0	0
30/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	997.0000	1,010.0000	1.304	0	0	0
30/04/2009	£ / R	2009/06/12	13.65	Call	Currency Future	116.0000	98.0000	(15.517)	0	0	0
30/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	1,078.0000	1,092.0000	1.299	0	0	0
30/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
30/04/2009	£ / R	2009/09/14			Currency Future	12.8863	12.8521	(0.265)	0.0000	0.0000	3,517
30/04/2009	£ / R	2009/09/14	13.55	Put	Currency Future	1,129.0000	1,133.0000	0.354	0	0	0
30/04/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,276.0000	2,236.0000	(1.757)	0	0	0
30/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	130.0000	112.0000	(13.846)	0	0	0
30/04/2009	£ / R	2009/09/14	13.55	Call	Currency Future	465.0000	435.0000	(6.452)	0	0	0
30/04/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,846.0000	2,867.0000	0.738	0	0	0
30/04/2009	£ / R	2009/09/14	10.65	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
30/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,964.0000	1,975.0000	0.560	0	0	0
30/04/2009	£ / R	2009/09/14	9.15	Call	Currency Future	3,737.0000	3,703.0000	(0.910)	0	0	0
30/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,394.0000	2,410.0000	0.668	0	0	0
30/04/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	312.0000	282.0000	(9.615)	0	0	0
30/04/2009	£ / R	2009/09/14	15.45	Call	Currency Future	99.0000	85.0000	(14.141)	0	0	0
30/04/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,236.0000	5,202.0000	(0.649)	0	0	0
30/04/2009	£ / R	2009/09/14	9.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	200.0000	177.0000	(11.500)	0	0	0
30/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	217.0000	193.0000	(11.060)	0	0	0
30/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,800.0000	2,821.0000	0.750	0	0	0
30/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,881.0000	1,891.0000	0.532	0	0	0
30/04/2009	£ / R	2009/09/14	13.65	Put	Currency Future	1,201.0000	1,201.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
30/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	363.0000	332.0000	(8.540)	0	0	0
30/04/2009	£ / R	2009/09/14	13.30	Put	Currency Future	946.0000	947.0000	0.106	0	0	0
30/04/2009	£ / R	2009/09/14	15.65	Call	Currency Future	82.0000	70.0000	(14.634)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/09/14	13.35	Put	Currency Future	982.0000	983.0000	0.102	0	0	0
30/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,377.0000	1,380.0000	0.218	0	0	0
30/04/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,572.0000	2,591.0000	0.739	0	0	0
30/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	109.0000	93.0000	(14.679)	0	0	0
30/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,525.0000	1,530.0000	0.328	0	0	0
30/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	208.0000	185.0000	(11.058)	0	0	0
30/04/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,663.0000	2,682.0000	0.713	0	0	0
30/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,922.0000	1,933.0000	0.572	0	0	0
30/04/2009	£ / R	2009/09/14	13.35	Call	Currency Future	518.0000	485.0000	(6.371)	0	0	0
30/04/2009	£ / R	2009/09/14	16.40	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
30/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	176.0000	155.0000	(11.932)	0	0	0
30/04/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,563.0000	1,569.0000	0.384	0	0	0
30/04/2009	£ / R	2009/09/14	9.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,488.0000	1,492.0000	0.269	0	0	0
30/04/2009	£ / R	2009/09/14	14.70	Call	Currency Future	192.0000	169.0000	(11.979)	0	0	0
30/04/2009	£ / R	2009/09/14	11.10	Call	Currency Future	1,869.0000	1,826.0000	(2.301)	0	0	0
30/04/2009	£ / R	2009/09/14	16.65	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
30/04/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,290.0000	3,255.0000	(1.064)	0	0	0
30/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,341.0000	1,343.0000	0.149	0	0	0
30/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
30/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	300.0000	271.0000	(9.667)	0	0	0
30/04/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	8.10	Call	Currency Future	4,786.0000	4,752.0000	(0.710)	0	0	0
30/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,175.0000	2,189.0000	0.644	0	0	0
30/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	392.0000	359.0000	(8.418)	0	0	0
30/04/2009	£ / R	2009/09/14	16.30	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
30/04/2009	£ / R	2009/09/14	12.60	Call	Currency Future	793.0000	750.0000	(5.422)	0	0	0
30/04/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,458.0000	3,484.0000	0.752	0	0	0
30/04/2009	£ / R	2009/09/14	11.10	Put	Currency Future	83.0000	74.0000	(10.843)	0	0	0
30/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	324.0000	294.0000	(9.259)	0	0	0
30/04/2009	£ / R	2009/09/14	13.40	Call	Currency Future	504.0000	472.0000	(6.349)	0	0	0
30/04/2009	£ / R	2009/09/14	15.20	Call	Currency Future	124.0000	107.0000	(13.710)	0	0	0
30/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,305.0000	1,307.0000	0.153	0	0	0
30/04/2009	£ / R	2009/09/14	17.10	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/09/14	13.40	Put	Currency Future	1,018.0000	1,020.0000	0.196	0	0	0
30/04/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,438.0000	2,455.0000	0.697	0	0	0
30/04/2009	£ / R	2009/09/14	20.10	Put	Currency Future	7,214.0000	7,248.0000	0.471	0	0	0
30/04/2009	£ / R	2009/09/14	13.75	Put	Currency Future	1,270.0000	1,271.0000	0.079	0	0	0
30/04/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,527.0000	2,546.0000	0.752	0	0	0
30/04/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,795.0000	3,823.0000	0.738	0	0	0
30/04/2009	£ / R	2009/09/14	12.60	Put	Currency Future	506.0000	498.0000	(1.581)	0	0	0
30/04/2009	£ / R	2009/09/14	13.75	Call	Currency Future	406.0000	373.0000	(8.128)	0	0	0
30/04/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,717.0000	5,750.0000	0.577	0	0	0
30/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	377.0000	345.0000	(8.488)	0	0	0
30/04/2009	£ / R	2009/09/14	18.15	Put	Currency Future	5,270.0000	5,302.0000	0.607	0	0	0
30/04/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	162.0000	142.0000	(12.346)	0	0	0
30/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,964.0000	1,975.0000	0.560	0	0	0
30/04/2009	£ / R	2009/09/14	18.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/04/2009	£ / R	2009/09/14	17.10	Put	Currency Future	4,233.0000	4,263.0000	0.709	0	0	0
30/04/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,840.0000	1,850.0000	0.543	0	0	0
30/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,090.0000	2,103.0000	0.622	0	0	0
30/04/2009	£ / R	2009/09/14	12.15	Put	Currency Future	320.0000	306.0000	(4.375)	0	0	0
30/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,680.0000	1,687.0000	0.417	0	0	0
30/04/2009	£ / R	2009/09/14	18.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/09/14	13.30	Call	Currency Future	533.0000	499.0000	(6.379)	0	0	0
30/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	266.0000	239.0000	(10.150)	0	0	0
30/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	200.0000	177.0000	(11.500)	0	0	0
30/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	256.0000	229.0000	(10.547)	0	0	0
30/04/2009	£ / R	2009/09/14	14.70	Put	Currency Future	2,005.0000	2,017.0000	0.599	0	0	0
30/04/2009	£ / R	2009/09/14	12.75	Put	Currency Future	591.0000	585.0000	(1.015)	0	0	0
30/04/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,056.0000	1,008.0000	(4.545)	0	0	0
30/04/2009	£ / R	2009/09/14	15.40	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
30/04/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,572.0000	2,591.0000	0.739	0	0	0
30/04/2009	£ / R	2009/09/14	13.65	Call	Currency Future	437.0000	403.0000	(7.780)	0	0	0
30/04/2009	£ / R	2009/09/14	12.95	Call	Currency Future	649.0000	610.0000	(6.009)	0	0	0
30/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	2,090.0000	2,103.0000	0.622	0	0	0
30/04/2009	£ / R	2009/09/14	16.10	Put	Currency Future	3,267.0000	3,292.0000	0.765	0	0	0
30/04/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,229.0000	1,181.0000	(3.906)	0	0	0
30/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	109.0000	93.0000	(14.679)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	453.0000	419.0000	(7.506)	0	0	0
30/04/2009	£ / R	2009/09/14	12.85	Call	Currency Future	688.0000	647.0000	(5.959)	0	0	0
30/04/2009	£ / R	2009/09/14	13.95	Call	Currency Future	350.0000	319.0000	(8.857)	0	0	0
30/04/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,618.0000	2,637.0000	0.726	0	0	0
30/04/2009	£ / R	2009/09/14	11.90	Put	Currency Future	242.0000	229.0000	(5.372)	0	0	0
30/04/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,765.0000	6,799.0000	0.503	0	0	0
30/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	1,167.0000	1,167.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	12.85	Put	Currency Future	651.0000	645.0000	(0.922)	0	0	0
30/04/2009	£ / R	2009/09/14	16.00	Put	Currency Future	3,173.0000	3,197.0000	0.756	0	0	0
30/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	176.0000	155.0000	(11.932)	0	0	0
30/04/2009	£ / R	2009/09/14	10.40	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
30/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,800.0000	2,821.0000	0.750	0	0	0
30/04/2009	£ / R	2009/09/14	16.00	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
30/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,350.0000	2,366.0000	0.681	0	0	0
30/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,719.0000	1,727.0000	0.465	0	0	0
30/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,306.0000	2,321.0000	0.650	0	0	0
30/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,079.0000	3,102.0000	0.747	0	0	0
30/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	2,306.0000	2,321.0000	0.650	0	0	0
30/04/2009	£ / R	2009/09/14	17.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
30/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	312.0000	282.0000	(9.615)	0	0	0
30/04/2009	£ / R	2009/09/14	14.45	Call	Currency Future	236.0000	211.0000	(10.593)	0	0	0
30/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	142.0000	123.0000	(13.380)	0	0	0
30/04/2009	£ / R	2009/09/14	12.75	Call	Currency Future	728.0000	688.0000	(5.495)	0	0	0
30/04/2009	£ / R	2009/09/14	16.05	Put	Currency Future	3,220.0000	3,244.0000	0.745	0	0	0
30/04/2009	£ / R	2009/09/14	17.90	Put	Currency Future	5,022.0000	5,054.0000	0.637	0	0	0
30/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
30/04/2009	£ / R	2009/09/14	14.50	Call	Currency Future	226.0000	202.0000	(10.619)	0	0	0
30/04/2009	£ / R	2009/09/14	13.05	Put	Currency Future	776.0000	773.0000	(0.387)	0	0	0
30/04/2009	£ / R	2009/09/14	13.25	Call	Currency Future	548.0000	513.0000	(6.387)	0	0	0
30/04/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,413.0000	1,417.0000	0.283	0	0	0
30/04/2009	£ / R	2009/09/14	16.05	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
30/04/2009	£ / R	2009/09/14	16.40	Put	Currency Future	3,554.0000	3,580.0000	0.732	0	0	0
30/04/2009	£ / R	2009/09/14	14.95	Call	Currency Future	155.0000	135.0000	(12.903)	0	0	0
30/04/2009	£ / R	2009/09/14	13.25	Put	Currency Future	911.0000	911.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	16.10	Call	Currency Future	54.0000	44.0000	(18.519)	0	0	0
30/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	142.0000	123.0000	(13.380)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/09/14	19.40	Put	Currency Future	6,515.0000	6,549.0000	0.522	0	0	0
30/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,525.0000	1,530.0000	0.328	0	0	0
30/04/2009	£ / R	2009/09/14	12.90	Call	Currency Future	668.0000	628.0000	(5.988)	0	0	0
30/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	300.0000	271.0000	(9.667)	0	0	0
30/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	90.0000	77.0000	(14.444)	0	0	0
30/04/2009	£ / R	2009/09/14	10.40	Call	Currency Future	2,511.0000	2,473.0000	(1.513)	0	0	0
30/04/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,800.0000	1,809.0000	0.500	0	0	0
30/04/2009	£ / R	2009/09/14	13.15	Call	Currency Future	579.0000	543.0000	(6.218)	0	0	0
30/04/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,618.0000	2,637.0000	0.726	0	0	0
30/04/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,939.0000	2,961.0000	0.749	0	0	0
30/04/2009	£ / R	2009/09/14	8.90	Call	Currency Future	3,987.0000	3,952.0000	(0.878)	0	0	0
30/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	136.0000	118.0000	(13.235)	0	0	0
30/04/2009	£ / R	2009/09/14	13.15	Put	Currency Future	843.0000	841.0000	(0.237)	0	0	0
30/04/2009	£ / R	2009/09/14	15.75	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
30/04/2009	£ / R	2009/09/14	12.65	Put	Currency Future	534.0000	526.0000	(1.498)	0	0	0
30/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	90.0000	77.0000	(14.444)	0	0	0
30/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,341.0000	1,343.0000	0.149	0	0	0
30/04/2009	£ / R	2009/09/14	12.95	Put	Currency Future	713.0000	708.0000	(0.701)	0	0	0
30/04/2009	£ / R	2009/09/14	15.85	Call	Currency Future	68.0000	57.0000	(16.176)	0	0	0
30/04/2009	£ / R	2009/09/14	8.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	169.0000	148.0000	(12.426)	0	0	0
30/04/2009	£ / R	2009/09/14	14.95	Put	Currency Future	2,219.0000	2,233.0000	0.631	0	0	0
30/04/2009	£ / R	2009/09/14	13.05	Call	Currency Future	613.0000	575.0000	(6.199)	0	0	0
30/04/2009	£ / R	2009/09/14	12.65	Call	Currency Future	770.0000	728.0000	(5.455)	0	0	0
30/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,985.0000	3,008.0000	0.771	0	0	0
30/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,759.0000	1,768.0000	0.512	0	0	0
30/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0
30/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	246.0000	220.0000	(10.569)	0	0	0
30/04/2009	£ / R	2009/09/14	7.40	Call	Currency Future	5,486.0000	5,452.0000	(0.620)	0	0	0
30/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,133.0000	2,146.0000	0.609	0	0	0
30/04/2009	£ / R	2009/09/14	15.40	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
30/04/2009	£ / R	2009/09/14	13.20	Put	Currency Future	877.0000	875.0000	(0.228)	0	0	0
30/04/2009	£ / R	2009/09/14	15.85	Put	Currency Future	3,032.0000	3,055.0000	0.759	0	0	0
30/04/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	15.80	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
30/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,754.0000	2,775.0000	0.763	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
30/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,680.0000	1,687.0000	0.417	0	0	0
30/04/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,450.0000	1,454.0000	0.276	0	0	0
30/04/2009	£ / R	2009/09/14	12.70	Put	Currency Future	0.0000	555.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	15.95	Put	Currency Future	3,126.0000	3,149.0000	0.736	0	0	0
30/04/2009	£ / R	2009/09/14	14.20	Call	Currency Future	288.0000	260.0000	(9.722)	0	0	0
30/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	266.0000	239.0000	(10.150)	0	0	0
30/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	3,079.0000	3,102.0000	0.747	0	0	0
30/04/2009	£ / R	2009/09/14	13.00	Call	Currency Future	630.0000	592.0000	(6.032)	0	0	0
30/04/2009	£ / R	2009/09/14	15.95	Call	Currency Future	62.0000	51.0000	(17.742)	0	0	0
30/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	377.0000	345.0000	(8.488)	0	0	0
30/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0
30/04/2009	£ / R	2009/09/14	13.00	Put	Currency Future	744.0000	740.0000	(0.538)	0	0	0
30/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,754.0000	2,775.0000	0.763	0	0	0
30/04/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,602.0000	1,608.0000	0.375	0	0	0
30/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
30/04/2009	£ / R	2009/09/14	13.10	Call	Currency Future	595.0000	559.0000	(6.050)	0	0	0
30/04/2009	£ / R	2009/09/14	15.80	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
30/04/2009	£ / R	2009/09/14	14.25	Call	Currency Future	277.0000	250.0000	(9.747)	0	0	0
30/04/2009	£ / R	2009/09/14	13.10	Put	Currency Future	809.0000	806.0000	(0.371)	0	0	0
30/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	324.0000	294.0000	(9.259)	0	0	0
30/04/2009	£ / R	2009/09/14	13.20	Call	Currency Future	563.0000	528.0000	(6.217)	0	0	0
30/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,488.0000	1,492.0000	0.269	0	0	0
30/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,881.0000	1,891.0000	0.532	0	0	0
30/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,985.0000	3,008.0000	0.771	0	0	0
30/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,377.0000	1,380.0000	0.218	0	0	0
30/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	217.0000	193.0000	(11.060)	0	0	0
30/04/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,708.0000	2,728.0000	0.739	0	0	0
30/04/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,527.0000	2,546.0000	0.752	0	0	0
30/04/2009	£ / R	2009/09/14	15.50	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
30/04/2009	£ / R	2009/09/14	12.70	Call	Currency Future	0.0000	708.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,563.0000	1,569.0000	0.384	0	0	0
30/04/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,641.0000	1,647.0000	0.366	0	0	0
30/04/2009	£ / R	2009/09/14	14.00	Call	Currency Future	337.0000	306.0000	(9.199)	0	0	0
30/04/2009	£ / R	2009/09/14	12.50	Call	Currency Future	0.0000	797.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	12.90	Put	Currency Future	682.0000	676.0000	(0.880)	0	0	0
30/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	246.0000	220.0000	(10.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/09/14	13.50	Put	Currency Future	1,092.0000	1,095.0000	0.275	0	0	0
30/04/2009	£ / R	2009/09/14	12.50	Put	Currency Future	0.0000	445.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	13.50	Call	Currency Future	478.0000	447.0000	(6.485)	0	0	0
30/04/2009	£ / R	2009/09/14	13.10	Put	Currency Future	0.0000	806.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,892.0000	2,914.0000	0.761	0	0	0
30/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	363.0000	332.0000	(8.540)	0	0	0
30/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	453.0000	419.0000	(7.506)	0	0	0
30/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	136.0000	118.0000	(13.235)	0	0	0
30/04/2009	£ / R	2009/09/14	12.80	Call	Currency Future	0.0000	667.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	15.70	Call	Currency Future	79.0000	66.0000	(16.456)	0	0	0
30/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	2,175.0000	2,189.0000	0.644	0	0	0
30/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	1,167.0000	1,167.0000	-	0	0	0
30/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,394.0000	2,410.0000	0.668	0	0	0
30/04/2009	£ / R	2009/09/14	13.45	Call	Currency Future	491.0000	459.0000	(6.517)	0	0	0
30/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	169.0000	148.0000	(12.426)	0	0	0
30/04/2009	£ / R	2009/09/14	12.80	Put	Currency Future	0.0000	615.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	2,133.0000	2,146.0000	0.609	0	0	0
30/04/2009	£ / R	2009/09/14	13.10	Call	Currency Future	0.0000	559.0000	100.000	0	0	0
30/04/2009	£ / R	2009/09/14	13.45	Put	Currency Future	1,055.0000	1,057.0000	0.190	0	0	0
30/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	130.0000	112.0000	(13.846)	0	0	0
30/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	208.0000	185.0000	(11.058)	0	0	0
30/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,759.0000	1,768.0000	0.512	0	0	0
30/04/2009	£ / R	2009/09/14	15.25	Call	Currency Future	119.0000	102.0000	(14.286)	0	0	0
30/04/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,483.0000	2,500.0000	0.685	0	0	0
30/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,922.0000	1,933.0000	0.572	0	0	0
30/04/2009	£ / R	2009/09/14	15.00	Call	Currency Future	148.0000	129.0000	(12.838)	0	0	0
30/04/2009	£ / R	2009/09/14	15.00	Put	Currency Future	2,262.0000	2,277.0000	0.663	0	0	0
30/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	162.0000	142.0000	(12.346)	0	0	0
30/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,350.0000	2,366.0000	0.681	0	0	0
30/04/2009	£ / R	2009/09/14	14.75	Put	Currency Future	2,048.0000	2,060.0000	0.586	0	0	0
30/04/2009	£ / R	2009/09/14	14.75	Call	Currency Future	184.0000	162.0000	(11.957)	0	0	0
30/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	256.0000	229.0000	(10.547)	0	0	0
30/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,719.0000	1,727.0000	0.465	0	0	0
30/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	392.0000	359.0000	(8.418)	0	0	0
30/04/2009	£ / R	2009/09/14	13.70	Put	Currency Future	1,235.0000	1,236.0000	0.081	0	0	0
30/04/2009	£ / R	2009/09/14	13.70	Call	Currency Future	422.0000	388.0000	(8.057)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	1,305.0000	1,307.0000	0.153	0	0	0
30/04/2009	£ / R	2009/12/14			Currency Future	13.0598	13.0270	(0.251)	13.1300	13.1300	1,441
30/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	405.0000	389.0000	(3.951)	0	0	0
30/04/2009	£ / R	2009/12/14	10.60	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
30/04/2009	£ / R	2009/12/14	9.80	Put	Currency Future	28.0000	28.0000	-	0	0	0
30/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,895.0000	1,912.0000	0.897	0	0	0
30/04/2009	£ / R	2009/12/14	10.60	Call	Currency Future	2,550.0000	2,516.0000	(1.333)	0	0	0
30/04/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,924.0000	2,947.0000	0.787	0	0	0
30/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	382.0000	366.0000	(4.188)	0	0	0
30/04/2009	£ / R	2009/12/14	13.70	Call	Currency Future	659.0000	638.0000	(3.187)	0	0	0
30/04/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,533.0000	1,546.0000	0.848	0	0	0
30/04/2009	£ / R	2009/12/14	7.60	Call	Currency Future	5,460.0000	5,427.0000	(0.604)	0	0	0
30/04/2009	£ / R	2009/12/14	17.30	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
30/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,972.0000	1,989.0000	0.862	0	0	0
30/04/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R	2009/12/14	14.60	Call	Currency Future	393.0000	377.0000	(4.071)	0	0	0
30/04/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,304.0000	4,332.0000	0.651	0	0	0
30/04/2009	£ / R	2009/12/14	14.75	Call	Currency Future	359.0000	344.0000	(4.178)	0	0	0
30/04/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,383.0000	1,352.0000	(2.242)	0	0	0
30/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,567.0000	1,581.0000	0.893	0	0	0
30/04/2009	£ / R	2009/12/14	15.80	Call	Currency Future	183.0000	174.0000	(4.918)	0	0	0
30/04/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,370.0000	2,390.0000	0.844	0	0	0
30/04/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,075.0000	5,105.0000	0.591	0	0	0
30/04/2009	£ / R	2009/12/14	12.80	Put	Currency Future	735.0000	742.0000	0.952	0	0	0
30/04/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,300.0000	1,311.0000	0.846	0	0	0
30/04/2009	£ / R	2009/12/14	20.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/04/2009	£ / R	2009/12/14	14.05	Call	Currency Future	542.0000	523.0000	(3.506)	0	0	0
30/04/2009	£ / R	2009/12/14	12.10	Put	Currency Future	423.0000	425.0000	0.473	0	0	0
30/04/2009	£ / R	2009/12/14	13.90	Call	Currency Future	590.0000	570.0000	(3.390)	0	0	0
30/04/2009	£ / R	2009/12/14	12.80	Call	Currency Future	995.0000	969.0000	(2.613)	0	0	0
30/04/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,646.0000	3,672.0000	0.713	0	0	0
30/04/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,431.0000	1,443.0000	0.839	0	0	0
30/04/2009	£ / R	2009/12/14	11.30	Put	Currency Future	201.0000	202.0000	0.498	0	0	0
30/04/2009	£ / R	2009/12/14	15.15	Call	Currency Future	280.0000	267.0000	(4.643)	0	0	0
30/04/2009	£ / R	2009/12/14	19.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/12/14	14.10	Call	Currency Future	527.0000	508.0000	(3.605)	0	0	0
30/04/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	£ / R	2009/12/14	19.60	Put	Currency Future	6,551.0000	6,583.0000	0.488	0	0	0
30/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,933.0000	1,950.0000	0.879	0	0	0
30/04/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,761.0000	4,728.0000	(0.693)	0	0	0
30/04/2009	£ / R	2009/12/14	13.85	Call	Currency Future	607.0000	587.0000	(3.295)	0	0	0
30/04/2009	£ / R	2009/12/14	18.10	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
30/04/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,961.0000	1,929.0000	(1.632)	0	0	0
30/04/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,049.0000	2,067.0000	0.878	0	0	0
30/04/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,288.0000	3,255.0000	(1.004)	0	0	0
30/04/2009	£ / R	2009/12/14	16.60	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
30/04/2009	£ / R	2009/12/14	14.20	Call	Currency Future	498.0000	479.0000	(3.815)	0	0	0
30/04/2009	£ / R	2009/12/14	18.80	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
30/04/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,638.0000	1,652.0000	0.855	0	0	0
30/04/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,760.0000	5,791.0000	0.538	0	0	0
30/04/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,603.0000	1,617.0000	0.873	0	0	0
30/04/2009	£ / R	2009/12/14	14.70	Call	Currency Future	370.0000	355.0000	(4.054)	0	0	0
30/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	512.0000	494.0000	(3.516)	0	0	0
30/04/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,750.0000	2,772.0000	0.800	0	0	0
30/04/2009	£ / R	2009/12/14	13.50	Call	Currency Future	734.0000	712.0000	(2.997)	0	0	0
30/04/2009	£ / R	2009/12/14	15.35	Call	Currency Future	246.0000	234.0000	(4.878)	0	0	0
30/04/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,236.0000	1,247.0000	0.890	0	0	0
30/04/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,246.0000	7,278.0000	0.442	0	0	0
30/04/2009	£ / R	2009/12/14	19.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
30/04/2009	£ / R	2009/12/14	14.60	Call	Currency Future	393.0000	377.0000	(4.071)	0	0	0
30/04/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,723.0000	3,690.0000	(0.886)	0	0	0
30/04/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,210.0000	5,177.0000	(0.633)	0	0	0
30/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,933.0000	1,950.0000	0.879	0	0	0
30/04/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,710.0000	1,725.0000	0.877	0	0	0
30/04/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,799.0000	6,831.0000	0.471	0	0	0
30/04/2009	£ / R	2009/12/14	14.80	Call	Currency Future	348.0000	333.0000	(4.310)	0	0	0
30/04/2009	£ / R	2009/12/14	13.60	Call	Currency Future	696.0000	674.0000	(3.161)	0	0	0
30/04/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,498.0000	1,512.0000	0.935	0	0	0
30/04/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,088.0000	2,106.0000	0.862	0	0	0
30/04/2009	£ / R	2009/12/14	14.30	Call	Currency Future	470.0000	452.0000	(3.830)	0	0	0
30/04/2009	£ / R	2009/12/14	9.35	Put	Currency Future	13.0000	13.0000	-	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
30/04/2009	£ / R 2009/12/14	14.70	Put	Currency Future	2,010.0000	2,028.0000	0.896	0	0	0
30/04/2009	£ / R 2009/12/14	14.00	Call	Currency Future	558.0000	539.0000	(3.405)	0	0	0
30/04/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,248.0000	2,267.0000	0.845	0	0	0
30/04/2009	£ / R 2009/12/14	14.50	Call	Currency Future	417.0000	401.0000	(3.837)	0	0	0
30/04/2009	£ / R 2009/12/14	15.20	Call	Currency Future	271.0000	258.0000	(4.797)	0	0	0
30/04/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,175.0000	1,185.0000	0.851	0	0	0
30/04/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,332.0000	2,299.0000	(1.415)	0	0	0
30/04/2009	£ / R 2009/12/14	15.20	Put	Currency Future	2,411.0000	2,431.0000	0.830	0	0	0
30/04/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,858.0000	1,874.0000	0.861	0	0	0
30/04/2009	£ / R 2009/12/14	12.90	Call	Currency Future	956.0000	929.0000	(2.824)	0	0	0
30/04/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	£ / R 2009/12/14	15.60	Call	Currency Future	209.0000	199.0000	(4.785)	0	0	0
30/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,783.0000	1,799.0000	0.897	0	0	0
30/04/2009	£ / R 2009/12/14	13.40	Call	Currency Future	774.0000	751.0000	(2.972)	0	0	0
30/04/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,226.0000	1,196.0000	(2.447)	0	0	0
30/04/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,329.0000	2,349.0000	0.859	0	0	0
30/04/2009	£ / R 2009/12/14	13.00	Put	Currency Future	857.0000	863.0000	0.700	0	0	0
30/04/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,879.0000	3,906.0000	0.696	0	0	0
30/04/2009	£ / R 2009/12/14	15.10	Call	Currency Future	289.0000	276.0000	(4.498)	0	0	0
30/04/2009	£ / R 2009/12/14	14.40	Call	Currency Future	443.0000	426.0000	(3.837)	0	0	0
30/04/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,397.0000	1,410.0000	0.931	0	0	0
30/04/2009	£ / R 2009/12/14	13.00	Call	Currency Future	916.0000	890.0000	(2.838)	0	0	0
30/04/2009	£ / R 2009/12/14	18.35	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
30/04/2009	£ / R 2009/12/14	15.00	Call	Currency Future	308.0000	294.0000	(4.545)	0	0	0
30/04/2009	£ / R 2009/12/14	18.35	Put	Currency Future	5,319.0000	5,349.0000	0.564	0	0	0
30/04/2009	£ / R 2009/12/14	16.85	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
30/04/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,128.0000	2,146.0000	0.846	0	0	0
30/04/2009	£ / R 2009/12/14	13.80	Call	Currency Future	624.0000	603.0000	(3.365)	0	0	0
30/04/2009	£ / R 2009/12/14	13.20	Call	Currency Future	841.0000	817.0000	(2.854)	0	0	0
30/04/2009	£ / R 2009/12/14	13.40	Put	Currency Future	1,115.0000	1,124.0000	0.807	0	0	0
30/04/2009	£ / R 2009/12/14	10.85	Put	Currency Future	122.0000	122.0000	-	0	0	0
30/04/2009	£ / R 2009/12/14	14.85	Call	Currency Future	338.0000	323.0000	(4.438)	0	0	0
30/04/2009	£ / R 2009/12/14	12.35	Put	Currency Future	516.0000	519.0000	0.581	0	0	0
30/04/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,364.0000	1,376.0000	0.880	0	0	0
30/04/2009	£ / R 2009/12/14	13.60	Call	Currency Future	696.0000	674.0000	(3.161)	0	0	0
30/04/2009	£ / R 2009/12/14	9.10	Call	Currency Future	3,968.0000	3,935.0000	(0.832)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,537.0000	2,557.0000	0.788	0	0	0
30/04/2009	£ / R	2009/12/14	12.90	Put	Currency Future	796.0000	802.0000	0.754	0	0	0
30/04/2009	£ / R	2009/12/14	13.20	Put	Currency Future	982.0000	990.0000	0.815	0	0	0
30/04/2009	£ / R	2009/12/14	14.45	Call	Currency Future	430.0000	413.0000	(3.953)	0	0	0
30/04/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,820.0000	1,836.0000	0.879	0	0	0
30/04/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,236.0000	1,247.0000	0.890	0	0	0
30/04/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,746.0000	1,762.0000	0.916	0	0	0
30/04/2009	£ / R	2009/12/14	14.90	Call	Currency Future	327.0000	313.0000	(4.281)	0	0	0
30/04/2009	£ / R	2009/12/14	13.75	Call	Currency Future	641.0000	620.0000	(3.276)	0	0	0
30/04/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,332.0000	1,343.0000	0.826	0	0	0
30/04/2009	£ / R	2009/12/14	13.10	Put	Currency Future	918.0000	925.0000	0.763	0	0	0
30/04/2009	£ / R	2009/12/14	12.60	Put	Currency Future	0.0000	626.0000	100.000	0	0	0
30/04/2009	£ / R	2009/12/14	14.05	Call	Currency Future	542.0000	523.0000	(3.506)	0	0	0
30/04/2009	£ / R	2009/12/14	12.70	Put	Currency Future	0.0000	682.0000	100.000	0	0	0
30/04/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,746.0000	1,762.0000	0.916	0	0	0
30/04/2009	£ / R	2009/12/14	13.30	Call	Currency Future	807.0000	783.0000	(2.974)	0	0	0
30/04/2009	£ / R	2009/12/14	12.90	Call	Currency Future	0.0000	929.0000	100.000	0	0	0
30/04/2009	£ / R	2009/12/14	14.35	Call	Currency Future	456.0000	439.0000	(3.728)	0	0	0
30/04/2009	£ / R	2009/12/14	12.70	Call	Currency Future	0.0000	1,009.0000	100.000	0	0	0
30/04/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,533.0000	1,546.0000	0.848	0	0	0
30/04/2009	£ / R	2009/12/14	13.40	Call	Currency Future	774.0000	751.0000	(2.972)	0	0	0
30/04/2009	£ / R	2009/12/14	12.90	Put	Currency Future	0.0000	802.0000	100.000	0	0	0
30/04/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,047.0000	1,056.0000	0.860	0	0	0
30/04/2009	£ / R	2009/12/14	9.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
30/04/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,115.0000	1,124.0000	0.807	0	0	0
30/04/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,168.0000	2,186.0000	0.830	0	0	0
30/04/2009	£ / R	2009/12/14	12.60	Call	Currency Future	0.0000	1,053.0000	100.000	0	0	0
30/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,567.0000	1,581.0000	0.893	0	0	0
30/04/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,168.0000	2,186.0000	0.830	0	0	0
30/04/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,674.0000	1,689.0000	0.896	0	0	0
30/04/2009	£ / R	2009/12/14	14.10	Call	Currency Future	527.0000	508.0000	(3.605)	0	0	0
30/04/2009	£ / R	2009/12/14	14.25	Call	Currency Future	484.0000	466.0000	(3.719)	0	0	0
30/04/2009	£ / R	2009/12/14	14.35	Call	Currency Future	456.0000	439.0000	(3.728)	0	0	0
30/04/2009	£ / R	2009/12/14	13.10	Call	Currency Future	878.0000	852.0000	(2.961)	0	0	0
30/04/2009	£ / R	2009/12/14	14.90	Call	Currency Future	327.0000	313.0000	(4.281)	0	0	0
30/04/2009	£ / R	2009/12/14	13.90	Call	Currency Future	590.0000	570.0000	(3.390)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2009/12/14	14.40	Call	Currency Future	443.0000	426.0000	(3.837)	0	0	0
30/04/2009	£ / R	2009/12/14	13.65	Call	Currency Future	677.0000	656.0000	(3.102)	0	0	0
30/04/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,431.0000	1,443.0000	0.839	0	0	0
30/04/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,268.0000	1,279.0000	0.868	0	0	0
30/04/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,783.0000	1,799.0000	0.897	0	0	0
30/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	382.0000	366.0000	(4.188)	0	0	0
30/04/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,208.0000	2,226.0000	0.815	0	0	0
30/04/2009	£ / R	2009/12/14	14.95	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	0
30/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,895.0000	1,912.0000	0.897	0	0	0
30/04/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,288.0000	2,308.0000	0.874	0	0	0
30/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,972.0000	1,989.0000	0.862	0	0	0
30/04/2009	£ / R	2009/12/14	15.05	Call	Currency Future	298.0000	285.0000	(4.362)	0	0	0
30/04/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,464.0000	1,477.0000	0.888	0	0	0
30/04/2009	£ / R	2009/12/14	13.85	Call	Currency Future	607.0000	587.0000	(3.295)	0	0	0
30/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	512.0000	494.0000	(3.516)	0	0	0
30/04/2009	£ / R	2009/12/14	13.95	Call	Currency Future	574.0000	554.0000	(3.484)	0	0	0
30/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	405.0000	389.0000	(3.951)	0	0	0
30/04/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,603.0000	1,617.0000	0.873	0	0	0
30/04/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,397.0000	1,410.0000	0.931	0	0	0
30/04/2009	£ / R	2010/06/14			Currency Future	13.3678	13.3405	(0.204)	0.0000	0.0000	0
30/04/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,611.0000	1,620.0000	0.559	0	0	0
30/04/2009	£ / R	2010/06/14	12.30	Put	Currency Future	647.0000	647.0000	-	0	0	0
30/04/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,231.0000	5,203.0000	(0.535)	0	0	0
30/04/2009	£ / R	2010/06/14	14.50	Call	Currency Future	917.0000	901.0000	(1.745)	0	0	0
30/04/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,714.0000	1,687.0000	(1.575)	0	0	0
30/04/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,578.0000	4,599.0000	0.459	0	0	0
30/04/2009	£ / R	2010/06/14	11.15	Put	Currency Future	268.0000	265.0000	(1.119)	0	0	0
30/04/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,079.0000	1,060.0000	(1.761)	0	0	0
30/04/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,899.0000	1,909.0000	0.527	0	0	0
30/04/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,801.0000	3,771.0000	(0.789)	0	0	0
30/04/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,049.0000	2,060.0000	0.537	0	0	0
30/04/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,275.0000	5,299.0000	0.455	0	0	0
30/04/2009	£ / R	2010/06/14	18.65	Call	Currency Future	305.0000	302.0000	(0.984)	0	0	0
30/04/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,007.0000	989.0000	(1.787)	0	0	0
30/04/2009	£ / R	2010/06/14	12.50	Put	Currency Future	742.0000	745.0000	0.404	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,279.0000	1,258.0000	(1.642)	0	0	0
30/04/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,126.0000	2,137.0000	0.517	0	0	0
30/04/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,269.0000	4,286.0000	0.398	0	0	0
30/04/2009	£ / R	2010/06/14	11.50	Put	Currency Future	354.0000	353.0000	(0.282)	0	0	0
30/04/2009	£ / R	2010/06/14	16.30	Call	Currency Future	595.0000	584.0000	(1.849)	0	0	0
30/04/2009	£ / R	2010/06/14	17.50	Call	Currency Future	446.0000	440.0000	(1.345)	0	0	11,194
30/04/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,587.0000	5,612.0000	0.447	0	0	0
30/04/2009	£ / R	2010/06/14	15.50	Call	Currency Future	715.0000	702.0000	(1.818)	0	0	0
30/04/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,682.0000	2,696.0000	0.522	0	0	0
30/04/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,966.0000	6,992.0000	0.373	0	0	0
30/04/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,022.0000	2,992.0000	(0.993)	0	0	0
30/04/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,528.0000	3,543.0000	0.425	0	0	0
30/04/2009	£ / R	2010/06/14	20.15	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0
30/04/2009	£ / R	2010/06/14	17.30	Call	Currency Future	471.0000	460.0000	(2.335)	0	0	0
30/04/2009	£ / R	2010/06/14	8.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
30/04/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,050.0000	1,031.0000	(1.810)	0	0	0
30/04/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,222.0000	2,194.0000	(1.260)	0	0	0
30/04/2009	£ / R	2010/06/14	12.80	Put	Currency Future	906.0000	911.0000	0.552	0	0	0
30/04/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,277.0000	1,283.0000	0.470	0	0	0
30/04/2009	£ / R	2010/06/14	17.15	Call	Currency Future	487.0000	476.0000	(2.259)	0	0	0
30/04/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,610.0000	1,586.0000	(1.491)	0	0	0
30/04/2009	£ / R	2010/06/14	18.30	Call	Currency Future	342.0000	340.0000	(0.585)	0	0	0
30/04/2009	£ / R	2010/06/14	17.60	Call	Currency Future	431.0000	428.0000	(0.696)	0	0	0
30/04/2009	£ / R	2010/06/14	15.65	Call	Currency Future	690.0000	677.0000	(1.884)	0	0	0
30/04/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,682.0000	1,690.0000	0.476	0	0	0
30/04/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,847.0000	2,861.0000	0.492	0	0	0
30/04/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,403.0000	4,420.0000	0.386	0	0	0
30/04/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,663.0000	4,687.0000	0.515	0	0	0
30/04/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,244.0000	1,223.0000	(1.688)	0	0	11,194
30/04/2009	£ / R	2010/06/14	7.90	Call	Currency Future	5,477.0000	5,449.0000	(0.511)	0	0	0
30/04/2009	£ / R	2010/06/14	9.65	Put	Currency Future	83.0000	81.0000	(2.410)	0	0	0
30/04/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,474.0000	1,451.0000	(1.560)	0	0	0
30/04/2009	£ / R	2010/06/14	19.10	Call	Currency Future	262.0000	260.0000	(0.763)	0	0	0
30/04/2009	£ / R	2010/06/14	14.60	Call	Currency Future	893.0000	877.0000	(1.792)	0	0	0
30/04/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,972.0000	2,987.0000	0.505	0	0	0
30/04/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,079.0000	1,060.0000	(1.761)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,701.0000	3,716.0000	0.405	0	0	0
30/04/2009	£ / R	2010/06/14	15.30	Call	Currency Future	750.0000	737.0000	(1.733)	0	0	0
30/04/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,994.0000	6,020.0000	0.434	0	0	0
30/04/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,486.0000	2,456.0000	(1.207)	0	0	0
30/04/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,211.0000	1,218.0000	0.578	0	0	0
30/04/2009	£ / R	2010/06/14	16.10	Call	Currency Future	622.0000	610.0000	(1.929)	0	0	0
30/04/2009	£ / R	2010/06/14	12.65	Put	Currency Future	822.0000	826.0000	0.487	0	0	0
30/04/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,085.0000	1,091.0000	0.553	0	0	0
30/04/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,363.0000	5,388.0000	0.466	0	0	0
30/04/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,540.0000	1,517.0000	(1.494)	0	0	0
30/04/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,611.0000	1,620.0000	0.559	0	0	0
30/04/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,352.0000	1,331.0000	(1.553)	0	0	0
30/04/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,936.0000	1,947.0000	0.568	0	0	0
30/04/2009	£ / R	2010/06/14	18.40	Call	Currency Future	331.0000	329.0000	(0.604)	0	0	0
30/04/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,686.0000	1,659.0000	(1.601)	0	0	0
30/04/2009	£ / R	2010/06/14	11.60	Put	Currency Future	385.0000	384.0000	(0.260)	0	0	0
30/04/2009	£ / R	2010/06/14	14.35	Call	Currency Future	954.0000	937.0000	(1.782)	0	0	0
30/04/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,049.0000	4,065.0000	0.395	0	0	0
30/04/2009	£ / R	2010/06/14	12.35	Put	Currency Future	668.0000	668.0000	-	0	0	0
30/04/2009	£ / R	2010/06/14	16.90	Call	Currency Future	516.0000	505.0000	(2.132)	0	0	0
30/04/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,453.0000	1,430.0000	(1.583)	0	0	0
30/04/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,793.0000	4,766.0000	(0.563)	0	0	0
30/04/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,765.0000	2,779.0000	0.506	0	0	0
30/04/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,646.0000	1,655.0000	0.547	0	0	0
30/04/2009	£ / R	2010/06/14	20.60	Call	Currency Future	157.0000	156.0000	(0.637)	0	0	0
30/04/2009	£ / R	2010/06/14	19.90	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
30/04/2009	£ / R	2010/06/14	9.50	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
30/04/2009	£ / R	2010/06/14	12.85	Put	Currency Future	935.0000	940.0000	0.535	0	0	0
30/04/2009	£ / R	2010/06/14	8.60	Put	Currency Future	25.0000	25.0000	-	0	0	0
30/04/2009	£ / R	2010/06/14	16.50	Call	Currency Future	568.0000	556.0000	(2.113)	0	0	0
30/04/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,064.0000	1,045.0000	(1.786)	0	0	0
30/04/2009	£ / R	2010/06/14	10.10	Put	Currency Future	114.0000	111.0000	(2.632)	0	0	0
30/04/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,153.0000	2,125.0000	(1.301)	0	0	0
30/04/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,021.0000	1,003.0000	(1.763)	0	0	0
30/04/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,382.0000	3,352.0000	(0.887)	0	0	0
30/04/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,732.0000	6,758.0000	0.386	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,389.0000	7,416.0000	0.365	0	0	0
30/04/2009	£ / R 2010/06/14	9.50	Call	Currency Future	3,942.0000	3,913.0000	(0.736)	0	0	0
30/04/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,354.0000	3,370.0000	0.477	0	0	0
30/04/2009	£ / R 2010/06/14	15.40	Call	Currency Future	732.0000	719.0000	(1.776)	0	0	0
30/04/2009	£ / R 2010/06/14	10.50	Put	Currency Future	154.0000	152.0000	(1.299)	0	0	0
30/04/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,789.0000	1,799.0000	0.559	0	0	0
30/04/2009	£ / R 2010/06/14	13.85	Call	Currency Future	1,094.0000	1,075.0000	(1.737)	0	0	0
30/04/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,576.0000	1,585.0000	0.571	0	0	0
30/04/2009	£ / R 2010/06/14	14.30	Call	Currency Future	967.0000	950.0000	(1.758)	0	0	0
30/04/2009	£ / R 2010/06/14	12.40	Put	Currency Future	690.0000	694.0000	0.580	0	0	0
30/04/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,753.0000	1,762.0000	0.513	0	0	0
30/04/2009	£ / R 2010/06/14	12.40	Call	Currency Future	1,658.0000	1,634.0000	(1.448)	0	0	0
30/04/2009	£ / R 2010/06/14	10.90	Put	Currency Future	219.0000	216.0000	(1.370)	0	0	0
30/04/2009	£ / R 2010/06/14	13.80	Put	Currency Future	1,542.0000	1,550.0000	0.519	0	0	0
30/04/2009	£ / R 2010/06/14	15.35	Call	Currency Future	741.0000	728.0000	(1.754)	0	0	0
30/04/2009	£ / R 2010/06/14	18.35	Put	Currency Future	5,319.0000	5,344.0000	0.470	0	0	0
30/04/2009	£ / R 2010/06/14	13.80	Call	Currency Future	1,110.0000	1,090.0000	(1.802)	0	0	0
30/04/2009	£ / R 2010/06/14	17.35	Put	Currency Future	4,448.0000	4,464.0000	0.360	0	0	0
30/04/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,723.0000	2,737.0000	0.514	0	0	0
30/04/2009	£ / R 2010/06/14	18.35	Call	Currency Future	337.0000	334.0000	(0.890)	0	0	0
30/04/2009	£ / R 2010/06/14	16.35	Call	Currency Future	589.0000	577.0000	(2.037)	0	0	0
30/04/2009	£ / R 2010/06/14	17.35	Call	Currency Future	465.0000	455.0000	(2.151)	0	0	0
30/04/2009	£ / R 2010/06/14	16.35	Put	Currency Future	3,571.0000	3,587.0000	0.448	0	0	0
30/04/2009	£ / R 2010/06/14	10.90	Call	Currency Future	2,686.0000	2,656.0000	(1.117)	0	0	0
30/04/2009	£ / R 2010/06/14	9.40	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
30/04/2009	£ / R 2010/06/14	9.40	Call	Currency Future	4,037.0000	4,008.0000	(0.718)	0	0	0
30/04/2009	£ / R 2010/06/14	7.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
30/04/2009	£ / R 2010/06/14	10.40	Call	Currency Future	0.0000	3,079.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	16.40	Put	Currency Future	0.0000	3,630.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	16.40	Call	Currency Future	0.0000	570.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	14.40	Put	Currency Future	0.0000	1,984.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	14.40	Call	Currency Future	0.0000	925.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	11.40	Put	Currency Future	0.0000	324.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	10.40	Put	Currency Future	0.0000	138.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	11.40	Call	Currency Future	0.0000	2,264.0000	100.000	0	0	0
30/04/2009	£ / R 2010/06/14	17.40	Put	Currency Future	0.0000	4,509.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	£ / R	2010/06/14	17.40	Call	Currency Future	0.0000	450.0000	100.000	0	0	0
30/04/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,209.0000	1,188.0000	(1.737)	0	0	0
30/04/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,341.0000	1,348.0000	0.522	0	0	0
30/04/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,244.0000	1,251.0000	0.563	0	0	0
30/04/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,261.0000	1,241.0000	(1.586)	0	0	0
30/04/2009	€ / R	2009/06/12			Currency Future	11.3937	11.3100	(0.735)	11.4100	11.3900	22,547
30/04/2009	€ / R	2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R	2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R	2009/06/12	11.60	Put	Currency Future	442.0000	495.0000	11.991	0	0	0
30/04/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,431.0000	1,508.0000	5.381	0	0	0
30/04/2009	€ / R	2009/06/12	14.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,906.0000	3,990.0000	2.151	0	0	0
30/04/2009	€ / R	2009/06/12	13.05	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
30/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
30/04/2009	€ / R	2009/06/12	12.90	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
30/04/2009	€ / R	2009/06/12	14.15	Put	Currency Future	2,757.0000	2,840.0000	3.011	0	0	0
30/04/2009	€ / R	2009/06/12	14.90	Put	Currency Future	3,506.0000	3,590.0000	2.396	0	0	0
30/04/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,670.0000	1,749.0000	4.731	0	0	0
30/04/2009	€ / R	2009/06/12	12.40	Call	Currency Future	60.0000	46.0000	(23.333)	0	0	0
30/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
30/04/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,707.0000	2,790.0000	3.066	0	0	0
30/04/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,657.0000	2,740.0000	3.124	0	0	0
30/04/2009	€ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R	2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R	2009/06/12	14.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,526.0000	1,604.0000	5.111	0	0	0
30/04/2009	€ / R	2009/06/12	13.10	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/04/2009	€ / R	2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R	2009/06/12	13.75	Put	Currency Future	2,358.0000	2,441.0000	3.520	0	0	0
30/04/2009	€ / R	2009/06/12	11.45	Put	Currency Future	342.0000	389.0000	13.743	0	0	0
30/04/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,963.0000	2,044.0000	4.126	0	0	0
30/04/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,718.0000	1,798.0000	4.657	0	0	0
30/04/2009	€ / R	2009/06/12	14.80	Put	Currency Future	3,406.0000	3,490.0000	2.466	0	0	0
30/04/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,767.0000	1,847.0000	4.527	0	0	0
30/04/2009	€ / R	2009/06/12	12.40	Put	Currency Future	1,066.0000	1,136.0000	6.567	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/06/12	11.80	Call	Currency Future	184.0000	152.0000	(17.391)	0	0	0
30/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,160.0000	2,242.0000	3.796	0	0	0
30/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	14.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,206.0000	3,290.0000	2.620	0	0	0
30/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,209.0000	2,292.0000	3.757	0	0	0
30/04/2009	€ / R 2009/06/12	14.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,907.0000	2,990.0000	2.855	0	0	0
30/04/2009	€ / R 2009/06/12	11.15	Put	Currency Future	184.0000	214.0000	16.304	0	0	0
30/04/2009	€ / R 2009/06/12	14.40	Put	Currency Future	3,007.0000	3,090.0000	2.760	0	0	0
30/04/2009	€ / R 2009/06/12	12.45	Put	Currency Future	1,110.0000	1,181.0000	6.396	0	0	0
30/04/2009	€ / R 2009/06/12	11.40	Call	Currency Future	305.0000	266.0000	(12.787)	0	0	0
30/04/2009	€ / R 2009/06/12	14.65	Put	Currency Future	3,256.0000	3,340.0000	2.580	0	0	0
30/04/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,657.0000	2,740.0000	3.124	0	0	0
30/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.80	Put	Currency Future	591.0000	642.0000	8.629	0	0	0
30/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	17.80	Put	Currency Future	6,406.0000	6,490.0000	1.311	0	0	0
30/04/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,906.0000	3,990.0000	2.151	0	0	0
30/04/2009	€ / R 2009/06/12	11.55	Call	Currency Future	251.0000	219.0000	(12.749)	0	0	0
30/04/2009	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	12.45	Call	Currency Future	54.0000	41.0000	(24.074)	0	0	0
30/04/2009	€ / R 2009/06/12	11.40	Put	Currency Future	312.0000	356.0000	14.103	0	0	0
30/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,508.0000	2,591.0000	3.309	0	0	0
30/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,718.0000	1,798.0000	4.657	0	0	0
30/04/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,706.0000	3,790.0000	2.267	0	0	0
30/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,012.0000	2,094.0000	4.076	0	0	0
30/04/2009	€ / R 2009/06/12	11.35	Put	Currency Future	283.0000	325.0000	14.841	0	0	0
30/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	15.60	Put	Currency Future	4,206.0000	4,290.0000	1.997	0	0	0
30/04/2009	€ / R 2009/06/12	11.35	Call	Currency Future	326.0000	285.0000	(12.577)	0	0	0
30/04/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,556.0000	3,640.0000	2.362	0	0	0
30/04/2009	€ / R 2009/06/12	11.45	Call	Currency Future	286.0000	249.0000	(12.937)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/06/12	15.50	Put	Currency Future	4,106.0000	4,190.0000	2.046	0	0	0
30/04/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.25	Put	Currency Future	229.0000	266.0000	16.157	0	0	0
30/04/2009	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	12.85	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/04/2009	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	10.30	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
30/04/2009	€ / R 2009/06/12	11.25	Call	Currency Future	373.0000	326.0000	(12.601)	0	0	0
30/04/2009	€ / R 2009/06/12	14.75	Put	Currency Future	3,356.0000	3,440.0000	2.503	0	0	0
30/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,670.0000	1,749.0000	4.731	0	0	0
30/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,807.0000	2,890.0000	2.957	0	0	0
30/04/2009	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
30/04/2009	€ / R 2009/06/12	5.80	Call	Currency Future	5,594.0000	5,510.0000	(1.502)	0	0	0
30/04/2009	€ / R 2009/06/12	11.55	Put	Currency Future	407.0000	459.0000	12.776	0	0	0
30/04/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,456.0000	3,540.0000	2.431	0	0	0
30/04/2009	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,478.0000	1,556.0000	5.277	0	0	0
30/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.65	Call	Currency Future	221.0000	193.0000	(12.670)	0	0	0
30/04/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,656.0000	3,740.0000	2.298	0	0	0
30/04/2009	€ / R 2009/06/12	13.10	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	8.80	Call	Currency Future	2,594.0000	2,510.0000	(3.238)	0	0	0
30/04/2009	€ / R 2009/06/12	11.65	Put	Currency Future	478.0000	533.0000	11.506	0	0	0
30/04/2009	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,245.0000	1,319.0000	5.944	0	0	0
30/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	13.05	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
30/04/2009	€ / R 2009/06/12	15.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.05	Put	Currency Future	147.0000	171.0000	16.327	0	0	0
30/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,508.0000	2,591.0000	3.309	0	0	0
30/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,913.0000	1,995.0000	4.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	10.30	Call	Currency Future	1,111.0000	1,030.0000	(7.291)	0	0	0
30/04/2009	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.40	Put	Currency Future	3,007.0000	3,090.0000	2.760	0	0	0
30/04/2009	€ / R 2009/06/12	7.30	Call	Currency Future	4,094.0000	4,010.0000	(2.052)	0	0	0
30/04/2009	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,431.0000	1,508.0000	5.381	0	0	0
30/04/2009	€ / R 2009/06/12	14.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,606.0000	3,690.0000	2.329	0	0	0
30/04/2009	€ / R 2009/06/12	11.15	Call	Currency Future	428.0000	374.0000	(12.617)	0	0	0
30/04/2009	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,963.0000	2,044.0000	4.126	0	0	0
30/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	14.55	Put	Currency Future	3,156.0000	3,240.0000	2.662	0	0	0
30/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,757.0000	2,840.0000	3.011	0	0	0
30/04/2009	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,857.0000	2,940.0000	2.905	0	0	0
30/04/2009	€ / R 2009/06/12	12.95	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
30/04/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,557.0000	2,641.0000	3.285	0	0	0
30/04/2009	€ / R 2009/06/12	10.75	Put	Currency Future	70.0000	82.0000	17.143	0	0	0
30/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,406.0000	3,490.0000	2.466	0	0	0
30/04/2009	€ / R 2009/06/12	11.05	Call	Currency Future	491.0000	431.0000	(12.220)	0	0	0
30/04/2009	€ / R 2009/06/12	14.45	Put	Currency Future	3,057.0000	3,140.0000	2.715	0	0	0
30/04/2009	€ / R 2009/06/12	12.60	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0
30/04/2009	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.50	Call	Currency Future	268.0000	233.0000	(13.060)	0	0	0
30/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	3,206.0000	3,290.0000	2.620	0	0	0
30/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,259.0000	2,342.0000	3.674	0	0	0
30/04/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,767.0000	1,847.0000	4.527	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
30/04/2009	€ / R 2009/06/12	16.75	Put	Currency Future	5,356.0000	5,440.0000	1.568	0	0	0
30/04/2009	€ / R 2009/06/12	15.40	Put	Currency Future	4,006.0000	4,090.0000	2.097	0	0	0
30/04/2009	€ / R 2009/06/12	11.60	Call	Currency Future	236.0000	205.0000	(13.136)	0	0	0
30/04/2009	€ / R 2009/06/12	13.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,957.0000	3,040.0000	2.807	0	0	0
30/04/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,806.0000	3,890.0000	2.207	0	0	0
30/04/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,574.0000	1,652.0000	4.956	0	0	0
30/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	2,160.0000	2,242.0000	3.796	0	0	0
30/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
30/04/2009	€ / R 2009/06/12	11.50	Put	Currency Future	374.0000	423.0000	13.102	0	0	0
30/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,309.0000	2,391.0000	3.551	0	0	0
30/04/2009	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,856.0000	3,940.0000	2.178	0	0	0
30/04/2009	€ / R 2009/06/12	11.60	Call	Currency Future	0.0000	205.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	980.0000	1,047.0000	6.837	0	0	0
30/04/2009	€ / R 2009/06/12	13.00	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
30/04/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,607.0000	2,691.0000	3.222	0	0	0
30/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,913.0000	1,995.0000	4.286	0	0	0
30/04/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,856.0000	6,940.0000	1.225	0	0	0
30/04/2009	€ / R 2009/06/12	11.60	Put	Currency Future	0.0000	495.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	74.0000	57.0000	(22.973)	0	0	0
30/04/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,622.0000	1,701.0000	4.871	0	0	0
30/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	2,209.0000	2,292.0000	3.757	0	0	0
30/04/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,816.0000	1,896.0000	4.405	0	0	0
30/04/2009	€ / R 2009/06/12	10.75	Call	Currency Future	713.0000	642.0000	(9.958)	0	0	0
30/04/2009	€ / R 2009/06/12	11.30	Put	Currency Future	0.0000	295.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,384.0000	1,460.0000	5.491	0	0	0
30/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,408.0000	2,491.0000	3.447	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/06/12	13.50	Put	Currency Future	2,110.0000	2,193.0000	3.934	0	0	0
30/04/2009	€ / R 2009/06/12	16.30	Put	Currency Future	4,906.0000	4,990.0000	1.712	0	0	0
30/04/2009	€ / R 2009/06/12	12.75	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
30/04/2009	€ / R 2009/06/12	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.30	Call	Currency Future	0.0000	305.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	14.70	Put	Currency Future	3,306.0000	3,390.0000	2.541	0	0	0
30/04/2009	€ / R 2009/06/12	13.25	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
30/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,506.0000	3,590.0000	2.396	0	0	0
30/04/2009	€ / R 2009/06/12	13.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,458.0000	2,541.0000	3.377	0	0	0
30/04/2009	€ / R 2009/06/12	11.20	Put	Currency Future	0.0000	239.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	14.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
30/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,707.0000	2,790.0000	3.066	0	0	0
30/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	119.0000	95.0000	(20.168)	0	0	0
30/04/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,864.0000	1,945.0000	4.345	0	0	0
30/04/2009	€ / R 2009/06/12	11.10	Put	Currency Future	0.0000	191.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,408.0000	2,491.0000	3.447	0	0	0
30/04/2009	€ / R 2009/06/12	14.50	Put	Currency Future	3,106.0000	3,190.0000	2.704	0	0	0
30/04/2009	€ / R 2009/06/12	12.85	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
30/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
30/04/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,478.0000	1,556.0000	5.277	0	0	0
30/04/2009	€ / R 2009/06/12	13.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,526.0000	1,604.0000	5.111	0	0	0
30/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,291.0000	1,366.0000	5.809	0	0	0
30/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
30/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
30/04/2009	€ / R 2009/06/12	11.65	Put	Currency Future	478.0000	533.0000	11.506	0	0	0
30/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.30	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
30/04/2009	€ / R 2009/06/12	12.50	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
30/04/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,144.0000	2,060.0000	(3.918)	0	0	0
30/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	2,309.0000	2,391.0000	3.551	0	0	0
30/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,907.0000	2,990.0000	2.855	0	0	0
30/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	775.0000	835.0000	7.742	0	0	0
30/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	2,012.0000	2,094.0000	4.076	0	0	0
30/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	66.0000	51.0000	(22.727)	0	0	0
30/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,807.0000	2,890.0000	2.957	0	0	0
30/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	1,023.0000	1,091.0000	6.647	0	0	0
30/04/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,144.0000	5,060.0000	(1.633)	0	0	0
30/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	2,259.0000	2,342.0000	3.674	0	0	0
30/04/2009	€ / R 2009/06/12	12.50	Put	Currency Future	1,155.0000	1,227.0000	6.234	0	0	0
30/04/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	12.60	Put	Currency Future	1,245.0000	1,319.0000	5.944	0	0	0
30/04/2009	€ / R 2009/06/12	7.75	Call	Currency Future	3,644.0000	3,560.0000	(2.305)	0	0	0
30/04/2009	€ / R 2009/06/12	13.45	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	44.0000	33.0000	(25.000)	0	0	0
30/04/2009	€ / R 2009/06/12	11.10	Call	Currency Future	0.0000	401.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	13.45	Put	Currency Future	2,061.0000	2,143.0000	3.979	0	0	0
30/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,200.0000	1,273.0000	6.083	0	0	0
30/04/2009	€ / R 2009/06/12	11.00	Put	Currency Future	0.0000	152.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	12.60	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0
30/04/2009	€ / R 2009/06/12	11.00	Call	Currency Future	0.0000	462.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	99.0000	78.0000	(21.212)	0	0	0
30/04/2009	€ / R 2009/06/12	11.70	Put	Currency Future	514.0000	571.0000	11.089	0	0	0
30/04/2009	€ / R 2009/06/12	11.70	Call	Currency Future	208.0000	181.0000	(12.981)	0	0	0
30/04/2009	€ / R 2009/06/12	11.20	Call	Currency Future	0.0000	349.0000	100.000	0	0	0
30/04/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,338.0000	1,413.0000	5.605	0	0	0
30/04/2009	€ / R 2009/06/12	12.70	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
30/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	1,200.0000	1,273.0000	6.083	0	0	0
30/04/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,494.0000	5,410.0000	(1.529)	0	0	0
30/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	119.0000	95.0000	(20.168)	0	0	0
30/04/2009	€ / R 2009/06/12	12.25	Put	Currency Future	938.0000	1,003.0000	6.930	0	0	0
30/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	99.0000	78.0000	(21.212)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	855.0000	918.0000	7.368	0	0	0
30/04/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	12.25	Call	Currency Future	81.0000	63.0000	(22.222)	0	0	0
30/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	775.0000	835.0000	7.742	0	0	0
30/04/2009	€ / R 2009/06/12	10.40	Call	Currency Future	1,018.0000	939.0000	(7.760)	0	0	0
30/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	855.0000	918.0000	7.368	0	0	0
30/04/2009	€ / R 2009/06/12	8.90	Call	Currency Future	2,494.0000	2,410.0000	(3.368)	0	0	0
30/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	44.0000	33.0000	(25.000)	0	0	0
30/04/2009	€ / R 2009/06/12	7.40	Call	Currency Future	3,994.0000	3,910.0000	(2.103)	0	0	0
30/04/2009	€ / R 2009/06/12	12.00	Put	Currency Future	737.0000	795.0000	7.870	0	0	0
30/04/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	626.0000	679.0000	8.466	0	0	0
30/04/2009	€ / R 2009/06/12	11.65	Call	Currency Future	221.0000	193.0000	(12.670)	0	0	0
30/04/2009	€ / R 2009/06/12	10.40	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
30/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	170.0000	139.0000	(18.235)	0	0	0
30/04/2009	€ / R 2009/06/12	11.90	Call	Currency Future	156.0000	127.0000	(18.590)	0	0	0
30/04/2009	€ / R 2009/06/12	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.75	Call	Currency Future	196.0000	166.0000	(15.306)	0	0	0
30/04/2009	€ / R 2009/06/12	16.40	Put	Currency Future	5,006.0000	5,090.0000	1.678	0	0	0
30/04/2009	€ / R 2009/06/12	11.90	Put	Currency Future	662.0000	717.0000	8.308	0	0	0
30/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
30/04/2009	€ / R 2009/06/12	12.00	Call	Currency Future	130.0000	105.0000	(19.231)	0	0	0
30/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	1,291.0000	1,366.0000	5.809	0	0	0
30/04/2009	€ / R 2009/06/12	17.90	Put	Currency Future	6,506.0000	6,590.0000	1.291	0	0	0
30/04/2009	€ / R 2009/06/12	11.75	Put	Currency Future	552.0000	606.0000	9.783	0	0	0
30/04/2009	€ / R 2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.95	Put	Currency Future	699.0000	756.0000	8.155	0	0	0
30/04/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/06/12	11.95	Call	Currency Future	142.0000	116.0000	(18.310)	0	0	0
30/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	626.0000	679.0000	8.466	0	0	0
30/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	170.0000	139.0000	(18.235)	0	0	0
30/04/2009	€ / R 2009/06/12	12.40	Put	Currency Future	1,066.0000	1,136.0000	6.567	0	0	0
30/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	60.0000	46.0000	(23.333)	0	0	0
30/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	66.0000	51.0000	(22.727)	0	0	0
30/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	108.0000	86.0000	(20.370)	0	0	0
30/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	815.0000	876.0000	7.485	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R	2009/06/12	12.10	Call	Currency Future	108.0000	86.0000	(20.370)	0	0	0
30/04/2009	€ / R	2009/06/12	12.10	Put	Currency Future	815.0000	876.0000	7.485	0	0	0
30/04/2009	€ / R	2009/06/12	12.35	Put	Currency Future	1,023.0000	1,091.0000	6.647	0	0	0
30/04/2009	€ / R	2009/06/12	12.20	Call	Currency Future	90.0000	70.0000	(22.222)	0	0	0
30/04/2009	€ / R	2009/06/12	12.20	Put	Currency Future	896.0000	960.0000	7.143	0	0	0
30/04/2009	€ / R	2009/06/12	12.30	Call	Currency Future	74.0000	57.0000	(22.973)	0	0	0
30/04/2009	€ / R	2009/06/12	12.30	Put	Currency Future	980.0000	1,047.0000	6.837	0	0	0
30/04/2009	€ / R	2009/09/14			Currency Future	11.5669	11.4802	(0.750)	11.6000	11.5300	8,458
30/04/2009	€ / R	2009/09/14	14.05	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
30/04/2009	€ / R	2009/09/14	14.30	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
30/04/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,730.0000	1,799.0000	3.988	0	0	0
30/04/2009	€ / R	2009/09/14	11.30	Put	Currency Future	0.0000	461.0000	100.000	0	0	0
30/04/2009	€ / R	2009/09/14	12.10	Call	Currency Future	398.0000	361.0000	(9.296)	0	0	0
30/04/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,679.0000	2,759.0000	2.986	0	0	0
30/04/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,859.0000	1,930.0000	3.819	0	0	0
30/04/2009	€ / R	2009/09/14	13.10	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
30/04/2009	€ / R	2009/09/14	12.80	Call	Currency Future	209.0000	185.0000	(11.483)	0	0	0
30/04/2009	€ / R	2009/09/14	11.60	Put	Currency Future	605.0000	643.0000	6.281	0	0	0
30/04/2009	€ / R	2009/09/14	12.65	Call	Currency Future	241.0000	215.0000	(10.788)	0	0	0
30/04/2009	€ / R	2009/09/14	11.55	Put	Currency Future	574.0000	611.0000	6.446	0	0	0
30/04/2009	€ / R	2009/09/14	11.40	Call	Currency Future	0.0000	600.0000	100.000	0	0	0
30/04/2009	€ / R	2009/09/14	13.80	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
30/04/2009	€ / R	2009/09/14	10.45	Call	Currency Future	1,256.0000	1,182.0000	(5.892)	0	0	0
30/04/2009	€ / R	2009/09/14	12.90	Call	Currency Future	189.0000	168.0000	(11.111)	0	0	0
30/04/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,363.0000	1,425.0000	4.549	0	0	0
30/04/2009	€ / R	2009/09/14	11.80	Call	Currency Future	502.0000	458.0000	(8.765)	0	0	0
30/04/2009	€ / R	2009/09/14	11.55	Call	Currency Future	591.0000	541.0000	(8.460)	0	0	0
30/04/2009	€ / R	2009/09/14	13.05	Call	Currency Future	163.0000	143.0000	(12.270)	0	0	0
30/04/2009	€ / R	2009/09/14	10.45	Put	Currency Future	140.0000	152.0000	8.571	0	0	0
30/04/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,079.0000	2,153.0000	3.559	0	0	0
30/04/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,442.0000	1,505.0000	4.369	0	0	0
30/04/2009	€ / R	2009/09/14	11.60	Call	Currency Future	571.0000	523.0000	(8.406)	0	0	0
30/04/2009	€ / R	2009/09/14	11.50	Call	Currency Future	0.0000	560.0000	100.000	0	0	0
30/04/2009	€ / R	2009/09/14	12.10	Put	Currency Future	931.0000	981.0000	5.371	0	0	0
30/04/2009	€ / R	2009/09/14	14.95	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
30/04/2009	€ / R 2009/09/14	12.70	Call	Currency Future	230.0000	205.0000	(10.870)	0	0	0
30/04/2009	€ / R 2009/09/14	11.70	Put	Currency Future	668.0000	709.0000	6.138	0	0	0
30/04/2009	€ / R 2009/09/14	11.50	Put	Currency Future	0.0000	580.0000	100.000	0	0	0
30/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,306.0000	2,382.0000	3.296	0	0	0
30/04/2009	€ / R 2009/09/14	8.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
30/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,688.0000	1,756.0000	4.028	0	0	0
30/04/2009	€ / R 2009/09/14	12.90	Call	Currency Future	189.0000	168.0000	(11.111)	0	0	0
30/04/2009	€ / R 2009/09/14	11.80	Put	Currency Future	735.0000	778.0000	5.850	0	0	0
30/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	147.0000	129.0000	(12.245)	0	0	0
30/04/2009	€ / R 2009/09/14	11.40	Put	Currency Future	0.0000	520.0000	100.000	0	0	0
30/04/2009	€ / R 2009/09/14	12.20	Put	Currency Future	998.0000	1,050.0000	5.210	0	0	0
30/04/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,401.0000	3,485.0000	2.470	0	0	0
30/04/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,538.0000	2,616.0000	3.073	0	0	0
30/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,774.0000	2,854.0000	2.884	0	0	0
30/04/2009	€ / R 2009/09/14	11.70	Call	Currency Future	535.0000	489.0000	(8.598)	0	0	0
30/04/2009	€ / R 2009/09/14	13.00	Call	Currency Future	171.0000	151.0000	(11.696)	0	0	0
30/04/2009	€ / R 2009/09/14	11.65	Call	Currency Future	553.0000	506.0000	(8.499)	0	0	0
30/04/2009	€ / R 2009/09/14	11.30	Call	Currency Future	0.0000	641.0000	100.000	0	0	0
30/04/2009	€ / R 2009/09/14	13.30	Call	Currency Future	125.0000	110.0000	(12.000)	0	0	0
30/04/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,623.0000	2,537.0000	(3.279)	0	0	0
30/04/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,632.0000	2,711.0000	3.002	0	0	0
30/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	91.0000	79.0000	(13.187)	0	0	0
30/04/2009	€ / R 2009/09/14	11.20	Put	Currency Future	0.0000	406.0000	100.000	0	0	0
30/04/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,859.0000	1,930.0000	3.819	0	0	0
30/04/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,117.0000	4,030.0000	(2.113)	0	0	0
30/04/2009	€ / R 2009/09/14	14.15	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
30/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	91.0000	79.0000	(13.187)	0	0	0
30/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,869.0000	2,950.0000	2.823	0	0	0
30/04/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,604.0000	1,671.0000	4.177	0	0	0
30/04/2009	€ / R 2009/09/14	11.20	Call	Currency Future	0.0000	686.0000	100.000	0	0	0
30/04/2009	€ / R 2009/09/14	13.30	Call	Currency Future	125.0000	110.0000	(12.000)	0	0	0
30/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,585.0000	2,664.0000	3.056	0	0	0
30/04/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,726.0000	2,806.0000	2.935	0	0	0
30/04/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,124.0000	2,198.0000	3.484	0	0	0
30/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,306.0000	2,382.0000	3.296	0	0	0
30/04/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,617.0000	5,530.0000	(1.549)	0	0	0
30/04/2009	€ / R 2009/09/14	14.25	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
30/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,522.0000	1,587.0000	4.271	0	0	0
30/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,324.0000	1,385.0000	4.607	0	0	0
30/04/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,304.0000	3,387.0000	2.512	0	0	0
30/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
30/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
30/04/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,522.0000	1,587.0000	4.271	0	0	0
30/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	119.0000	104.0000	(12.605)	0	0	0
30/04/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,124.0000	2,198.0000	3.484	0	0	0
30/04/2009	€ / R 2009/09/14	12.20	Call	Currency Future	364.0000	330.0000	(9.341)	0	0	0
30/04/2009	€ / R 2009/09/14	14.85	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
30/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,946.0000	2,018.0000	3.700	0	0	0
30/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
30/04/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,902.0000	1,974.0000	3.785	0	0	0
30/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	253.0000	226.0000	(10.672)	0	0	0
30/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
30/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
30/04/2009	€ / R 2009/09/14	11.65	Put	Currency Future	636.0000	676.0000	6.289	0	0	0
30/04/2009	€ / R 2009/09/14	16.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,442.0000	1,505.0000	4.369	0	0	0
30/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
30/04/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
30/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	209.0000	185.0000	(11.483)	0	0	0
30/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	381.0000	345.0000	(9.449)	0	0	0
30/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,585.0000	2,664.0000	3.056	0	0	0
30/04/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,061.0000	3,143.0000	2.679	0	0	0
30/04/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,815.0000	1,886.0000	3.912	0	0	0
30/04/2009	€ / R 2009/09/14	11.10	Put	Currency Future	0.0000	357.0000	100.000	0	0	0
30/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	964.0000	1,015.0000	5.290	0	0	0
30/04/2009	€ / R 2009/09/14	14.60	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
30/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,398.0000	2,475.0000	3.211	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/09/14	13.20	Call	Currency Future	139.0000	122.0000	(12.230)	0	0	0
30/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	319.0000	287.0000	(10.031)	0	0	0
30/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,646.0000	1,713.0000	4.070	0	0	0
30/04/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,965.0000	3,046.0000	2.732	0	0	0
30/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,102.0000	1,157.0000	4.991	0	0	0
30/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
30/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,946.0000	2,018.0000	3.700	0	0	0
30/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,869.0000	2,950.0000	2.823	0	0	0
30/04/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,885.0000	4,972.0000	1.781	0	0	0
30/04/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,214.0000	2,290.0000	3.433	0	0	0
30/04/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,772.0000	1,842.0000	3.950	0	0	0
30/04/2009	€ / R 2009/09/14	11.10	Call	Currency Future	0.0000	737.0000	100.000	0	0	0
30/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,774.0000	2,854.0000	2.884	0	0	0
30/04/2009	€ / R 2009/09/14	14.50	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
30/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	381.0000	345.0000	(9.449)	0	0	0
30/04/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,383.0000	6,470.0000	1.363	0	0	0
30/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
30/04/2009	€ / R 2009/09/14	14.20	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
30/04/2009	€ / R 2009/09/14	13.25	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
30/04/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,482.0000	1,546.0000	4.318	0	0	0
30/04/2009	€ / R 2009/09/14	13.70	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	0
30/04/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,248.0000	1,307.0000	4.728	0	0	0
30/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,324.0000	1,385.0000	4.607	0	0	0
30/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,730.0000	1,799.0000	3.988	0	0	0
30/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
30/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,352.0000	2,429.0000	3.274	0	0	0
30/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	147.0000	129.0000	(12.245)	0	0	0
30/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	155.0000	136.0000	(12.258)	0	0	0
30/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,688.0000	1,756.0000	4.028	0	0	0
30/04/2009	€ / R 2009/09/14	12.55	Call	Currency Future	265.0000	238.0000	(10.189)	0	0	0
30/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,079.0000	2,153.0000	3.559	0	0	0
30/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	1,102.0000	1,157.0000	4.991	0	0	0
30/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
30/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	319.0000	287.0000	(10.031)	0	0	0
30/04/2009	€ / R 2009/09/14	11.90	Call	Currency Future	471.0000	430.0000	(8.705)	0	0	0
30/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,286.0000	1,346.0000	4.666	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	119.0000	104.0000	(12.605)	0	0	0
30/04/2009	€ / R 2009/09/14	11.90	Put	Currency Future	804.0000	850.0000	5.721	0	0	0
30/04/2009	€ / R 2009/09/14	13.75	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
30/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	964.0000	1,015.0000	5.290	0	0	0
30/04/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,491.0000	2,569.0000	3.131	0	0	0
30/04/2009	€ / R 2009/09/14	14.00	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
30/04/2009	€ / R 2009/09/14	13.45	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
30/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,169.0000	2,244.0000	3.458	0	0	0
30/04/2009	€ / R 2009/09/14	11.35	Put	Currency Future	456.0000	490.0000	7.456	0	0	0
30/04/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,260.0000	2,336.0000	3.363	0	0	0
30/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,398.0000	2,475.0000	3.211	0	0	0
30/04/2009	€ / R 2009/09/14	11.45	Call	Currency Future	630.0000	580.0000	(7.937)	0	0	0
30/04/2009	€ / R 2009/09/14	11.75	Call	Currency Future	518.0000	474.0000	(8.494)	0	0	0
30/04/2009	€ / R 2009/09/14	11.75	Put	Currency Future	701.0000	743.0000	5.991	0	0	0
30/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
30/04/2009	€ / R 2009/09/14	13.50	Put	Currency Future	2,034.0000	2,108.0000	3.638	0	0	0
30/04/2009	€ / R 2009/09/14	11.45	Put	Currency Future	513.0000	549.0000	7.018	0	0	0
30/04/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,990.0000	2,063.0000	3.668	0	0	0
30/04/2009	€ / R 2009/09/14	13.50	Call	Currency Future	101.0000	88.0000	(12.871)	0	0	0
30/04/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,444.0000	2,522.0000	3.191	0	0	0
30/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,902.0000	1,974.0000	3.785	0	0	0
30/04/2009	€ / R 2009/09/14	15.10	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/04/2009	€ / R 2009/09/14	10.60	Put	Currency Future	174.0000	189.0000	8.621	0	0	0
30/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
30/04/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,548.0000	3,632.0000	2.368	0	0	0
30/04/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,533.0000	6,620.0000	1.332	0	0	0
30/04/2009	€ / R 2009/09/14	11.85	Put	Currency Future	769.0000	814.0000	5.852	0	0	0
30/04/2009	€ / R 2009/09/14	13.95	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
30/04/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,035.0000	5,121.0000	1.708	0	0	0
30/04/2009	€ / R 2009/09/14	11.25	Call	Currency Future	719.0000	663.0000	(7.789)	0	0	0
30/04/2009	€ / R 2009/09/14	16.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/04/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,141.0000	1,069.0000	(6.310)	0	0	0
30/04/2009	€ / R 2009/09/14	11.35	Call	Currency Future	673.0000	620.0000	(7.875)	0	0	0
30/04/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	241.0000	215.0000	(10.788)	0	0	0
30/04/2009	€ / R 2009/09/14	11.25	Put	Currency Future	403.0000	433.0000	7.444	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/09/14	12.00	Put	Currency Future	866.0000	914.0000	5.543	0	0	0
30/04/2009	€ / R 2009/09/14	11.85	Call	Currency Future	486.0000	444.0000	(8.642)	0	0	0
30/04/2009	€ / R 2009/09/14	9.10	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
30/04/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	11.95	Call	Currency Future	452.0000	412.0000	(8.850)	0	0	0
30/04/2009	€ / R 2009/09/14	12.10	Call	Currency Future	398.0000	361.0000	(9.296)	0	0	0
30/04/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,967.0000	3,880.0000	(2.193)	0	0	0
30/04/2009	€ / R 2009/09/14	11.95	Put	Currency Future	835.0000	882.0000	5.629	0	0	0
30/04/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	12.05	Call	Currency Future	415.0000	377.0000	(9.157)	0	0	0
30/04/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,467.0000	5,380.0000	(1.591)	0	0	0
30/04/2009	€ / R 2009/09/14	12.05	Put	Currency Future	898.0000	947.0000	5.457	0	0	0
30/04/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,476.0000	2,391.0000	(3.433)	0	0	0
30/04/2009	€ / R 2009/09/14	12.10	Put	Currency Future	931.0000	981.0000	5.371	0	0	0
30/04/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	12.00	Call	Currency Future	433.0000	394.0000	(9.007)	0	0	0
30/04/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,667.0000	3,580.0000	(2.373)	0	0	0
30/04/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,186.0000	2,102.0000	(3.843)	0	0	0
30/04/2009	€ / R 2009/09/14	9.40	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
30/04/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,167.0000	5,080.0000	(1.684)	0	0	0
30/04/2009	€ / R 2009/09/14	15.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,352.0000	2,429.0000	3.274	0	0	0
30/04/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,843.0000	3,928.0000	2.212	0	0	0
30/04/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
30/04/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,482.0000	1,546.0000	4.318	0	0	0
30/04/2009	€ / R 2009/09/14	10.90	Put	Currency Future	260.0000	281.0000	8.077	0	0	0
30/04/2009	€ / R 2009/09/14	12.95	Call	Currency Future	180.0000	159.0000	(11.667)	0	0	0
30/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
30/04/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,334.0000	5,421.0000	1.631	0	0	0
30/04/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,563.0000	1,629.0000	4.223	0	0	0
30/04/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,833.0000	6,920.0000	1.273	0	0	0
30/04/2009	€ / R 2009/09/14	10.90	Call	Currency Future	927.0000	861.0000	(7.120)	0	0	0
30/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	163.0000	143.0000	(12.270)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,646.0000	1,713.0000	4.070	0	0	0
30/04/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,286.0000	1,346.0000	4.666	0	0	0
30/04/2009	€ / R	2009/09/14	12.60	Call	Currency Future	253.0000	226.0000	(10.672)	0	0	0
30/04/2009	€ / R	2009/09/14	12.45	Call	Currency Future	291.0000	261.0000	(10.309)	0	0	0
30/04/2009	€ / R	2009/09/14	12.30	Put	Currency Future	1,067.0000	1,121.0000	5.061	0	0	0
30/04/2009	€ / R	2009/09/14	12.30	Call	Currency Future	334.0000	301.0000	(9.880)	0	0	0
30/04/2009	€ / R	2009/09/14	12.40	Call	Currency Future	305.0000	274.0000	(10.164)	0	0	0
30/04/2009	€ / R	2009/09/14	12.40	Put	Currency Future	1,138.0000	1,194.0000	4.921	0	0	0
30/04/2009	€ / R	2009/09/14	12.25	Call	Currency Future	349.0000	315.0000	(9.742)	0	0	0
30/04/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,211.0000	1,269.0000	4.789	0	0	0
30/04/2009	€ / R	2009/09/14	12.50	Call	Currency Future	278.0000	249.0000	(10.432)	0	0	0
30/04/2009	€ / R	2009/09/14	12.45	Put	Currency Future	1,174.0000	1,231.0000	4.855	0	0	0
30/04/2009	€ / R	2009/09/14	12.25	Put	Currency Future	1,032.0000	1,085.0000	5.136	0	0	0
30/04/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,402.0000	1,465.0000	4.494	0	0	0
30/04/2009	€ / R	2009/09/14	13.65	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
30/04/2009	€ / R	2009/09/14	13.65	Put	Currency Future	2,169.0000	2,244.0000	3.458	0	0	0
30/04/2009	€ / R	2009/09/14	12.75	Call	Currency Future	219.0000	195.0000	(10.959)	0	0	0
30/04/2009	€ / R	2009/12/14			Currency Future	11.7211	11.6362	(0.724)	0.0000	0.0000	508
30/04/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,336.0000	3,403.0000	2.008	0	0	0
30/04/2009	€ / R	2009/12/14	11.70	Put	Currency Future	0.0000	808.0000	100.000	0	0	0
30/04/2009	€ / R	2009/12/14	13.60	Call	Currency Future	346.0000	323.0000	(6.647)	0	0	0
30/04/2009	€ / R	2009/12/14	18.10	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
30/04/2009	€ / R	2009/12/14	12.90	Call	Currency Future	457.0000	430.0000	(5.908)	0	0	0
30/04/2009	€ / R	2009/12/14	12.90	Call	Currency Future	457.0000	430.0000	(5.908)	0	0	0
30/04/2009	€ / R	2009/12/14	14.70	Put	Currency Future	0.0000	3,266.0000	100.000	0	0	0
30/04/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,636.0000	1,694.0000	3.545	0	0	0
30/04/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,225.0000	2,287.0000	2.787	0	0	0
30/04/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,182.0000	2,243.0000	2.796	0	0	0
30/04/2009	€ / R	2009/12/14	12.80	Put	Currency Future	1,556.0000	1,613.0000	3.663	0	0	0
30/04/2009	€ / R	2009/12/14	11.70	Call	Currency Future	0.0000	744.0000	100.000	0	0	0
30/04/2009	€ / R	2009/12/14	13.10	Call	Currency Future	421.0000	395.0000	(6.176)	0	0	0
30/04/2009	€ / R	2009/12/14	14.85	Call	Currency Future	207.0000	189.0000	(8.696)	0	0	0
30/04/2009	€ / R	2009/12/14	12.80	Call	Currency Future	477.0000	449.0000	(5.870)	0	0	0
30/04/2009	€ / R	2009/12/14	12.30	Put	Currency Future	1,172.0000	1,224.0000	4.437	0	0	0
30/04/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,636.0000	1,694.0000	3.545	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,800.0000	1,859.0000	3.278	0	0	0
30/04/2009	€ / R 2009/12/14	12.30	Call	Currency Future	593.0000	561.0000	(5.396)	0	0	0
30/04/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,139.0000	2,200.0000	2.852	0	0	0
30/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	567.0000	536.0000	(5.467)	0	0	0
30/04/2009	€ / R 2009/12/14	11.75	Call	Currency Future	766.0000	726.0000	(5.222)	0	0	0
30/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,246.0000	1,300.0000	4.334	0	0	0
30/04/2009	€ / R 2009/12/14	10.70	Call	Currency Future	0.0000	1,240.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	519.0000	491.0000	(5.395)	0	0	0
30/04/2009	€ / R 2009/12/14	11.80	Put	Currency Future	826.0000	873.0000	5.690	0	0	0
30/04/2009	€ / R 2009/12/14	15.70	Put	Currency Future	0.0000	4,195.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,398.0000	1,454.0000	4.006	0	0	0
30/04/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,717.0000	1,776.0000	3.436	0	0	0
30/04/2009	€ / R 2009/12/14	10.70	Put	Currency Future	0.0000	304.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,883.0000	1,943.0000	3.186	0	0	0
30/04/2009	€ / R 2009/12/14	11.80	Call	Currency Future	748.0000	709.0000	(5.214)	0	0	0
30/04/2009	€ / R 2009/12/14	9.70	Put	Currency Future	0.0000	72.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,415.0000	6,495.0000	1.247	0	0	0
30/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	353.0000	329.0000	(6.799)	0	0	0
30/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,967.0000	2,028.0000	3.101	0	0	0
30/04/2009	€ / R 2009/12/14	9.70	Call	Currency Future	0.0000	2,009.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	12.85	Call	Currency Future	467.0000	439.0000	(5.996)	0	0	0
30/04/2009	€ / R 2009/12/14	8.70	Put	Currency Future	0.0000	31.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,596.0000	1,653.0000	3.571	0	0	0
30/04/2009	€ / R 2009/12/14	8.70	Call	Currency Future	0.0000	2,967.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,566.0000	3,634.0000	1.907	0	0	0
30/04/2009	€ / R 2009/12/14	16.60	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
30/04/2009	€ / R 2009/12/14	14.70	Call	Currency Future	0.0000	202.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,967.0000	5,041.0000	1.490	0	0	0
30/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	313.0000	290.0000	(7.348)	0	0	0
30/04/2009	€ / R 2009/12/14	11.75	Put	Currency Future	794.0000	840.0000	5.793	0	0	0
30/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,053.0000	2,113.0000	2.923	0	0	0
30/04/2009	€ / R 2009/12/14	7.70	Call	Currency Future	0.0000	3,949.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	15.10	Call	Currency Future	187.0000	170.0000	(9.091)	0	0	0
30/04/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,442.0000	2,504.0000	2.539	0	0	0
30/04/2009	€ / R 2009/12/14	11.85	Call	Currency Future	730.0000	692.0000	(5.205)	0	0	0
30/04/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	13.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/12/14	12.50	Call	Currency Future	542.0000	513.0000	(5.351)	0	0	0
30/04/2009	€ / R 2009/12/14	16.75	Call	Currency Future	81.0000	71.0000	(12.346)	0	0	0
30/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	519.0000	491.0000	(5.395)	0	0	0
30/04/2009	€ / R 2009/12/14	10.60	Put	Currency Future	245.0000	270.0000	10.204	0	0	0
30/04/2009	€ / R 2009/12/14	9.25	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
30/04/2009	€ / R 2009/12/14	11.85	Put	Currency Future	859.0000	906.0000	5.471	0	0	0
30/04/2009	€ / R 2009/12/14	13.20	Call	Currency Future	404.0000	379.0000	(6.188)	0	0	0
30/04/2009	€ / R 2009/12/14	15.70	Call	Currency Future	0.0000	131.0000	100.000	0	0	0
30/04/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,321.0000	1,376.0000	4.164	0	0	0
30/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,182.0000	2,243.0000	2.796	0	0	0
30/04/2009	€ / R 2009/12/14	9.10	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
30/04/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,925.0000	1,985.0000	3.117	0	0	0
30/04/2009	€ / R 2009/12/14	12.20	Call	Currency Future	620.0000	587.0000	(5.323)	0	0	0
30/04/2009	€ / R 2009/12/14	12.05	Put	Currency Future	993.0000	1,043.0000	5.035	0	0	0
30/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	381.0000	357.0000	(6.299)	0	0	0
30/04/2009	€ / R 2009/12/14	13.25	Call	Currency Future	396.0000	371.0000	(6.313)	0	0	0
30/04/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,562.0000	6,642.0000	1.219	0	0	0
30/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,398.0000	1,454.0000	4.006	0	0	0
30/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	353.0000	329.0000	(6.799)	0	0	0
30/04/2009	€ / R 2009/12/14	12.05	Call	Currency Future	664.0000	629.0000	(5.271)	0	0	0
30/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	389.0000	364.0000	(6.427)	0	0	0
30/04/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,661.0000	2,579.0000	(3.082)	0	0	0
30/04/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,099.0000	1,151.0000	4.732	0	0	0
30/04/2009	€ / R 2009/12/14	13.00	Call	Currency Future	438.0000	412.0000	(5.936)	0	0	0
30/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,010.0000	2,070.0000	2.985	0	0	0
30/04/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,366.0000	1,306.0000	(4.392)	0	0	0
30/04/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,515.0000	2,434.0000	(3.221)	0	0	0
30/04/2009	€ / R 2009/12/14	18.25	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
30/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,437.0000	1,494.0000	3.967	0	0	0
30/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	381.0000	357.0000	(6.299)	0	0	0
30/04/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,705.0000	3,773.0000	1.835	0	0	0
30/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,758.0000	1,817.0000	3.356	0	0	0
30/04/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,267.0000	1,210.0000	(4.499)	0	0	0
30/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	429.0000	403.0000	(6.061)	0	0	0
30/04/2009	€ / R 2009/12/14	10.75	Put	Currency Future	296.0000	323.0000	9.122	0	0	0
30/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	508.0000	480.0000	(5.512)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,313.0000	2,374.0000	2.637	0	0	0
30/04/2009	€ / R 2009/12/14	9.80	Put	Currency Future	71.0000	86.0000	21.127	0	0	0
30/04/2009	€ / R 2009/12/14	13.45	Call	Currency Future	367.0000	343.0000	(6.540)	0	0	0
30/04/2009	€ / R 2009/12/14	15.25	Call	Currency Future	176.0000	159.0000	(9.659)	0	0	0
30/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	374.0000	349.0000	(6.684)	0	0	0
30/04/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,208.0000	1,262.0000	4.470	0	0	0
30/04/2009	€ / R 2009/12/14	13.70	Call	Currency Future	334.0000	310.0000	(7.186)	0	0	0
30/04/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,935.0000	3,851.0000	(2.135)	0	0	0
30/04/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,110.0000	5,185.0000	1.468	0	0	0
30/04/2009	€ / R 2009/12/14	12.35	Call	Currency Future	580.0000	548.0000	(5.517)	0	0	0
30/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	340.0000	317.0000	(6.765)	0	0	0
30/04/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,332.0000	1,272.0000	(4.505)	0	0	0
30/04/2009	€ / R 2009/12/14	8.80	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
30/04/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,095.0000	2,156.0000	2.912	0	0	0
30/04/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,154.0000	3,220.0000	2.093	0	0	0
30/04/2009	€ / R 2009/12/14	7.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
30/04/2009	€ / R 2009/12/14	13.50	Call	Currency Future	360.0000	336.0000	(6.667)	0	0	0
30/04/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,954.0000	2,870.0000	(2.844)	0	0	0
30/04/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,992.0000	1,922.0000	(3.514)	0	0	0
30/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,269.0000	2,331.0000	2.732	0	0	0
30/04/2009	€ / R 2009/12/14	14.65	Call	Currency Future	225.0000	207.0000	(8.000)	0	0	0
30/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,010.0000	2,070.0000	2.985	0	0	0
30/04/2009	€ / R 2009/12/14	11.65	Put	Currency Future	733.0000	776.0000	5.866	0	0	0
30/04/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,236.0000	1,179.0000	(4.612)	0	0	0
30/04/2009	€ / R 2009/12/14	11.65	Call	Currency Future	804.0000	762.0000	(5.224)	0	0	0
30/04/2009	€ / R 2009/12/14	10.65	Put	Currency Future	261.0000	286.0000	9.579	0	0	0
30/04/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,218.0000	4,288.0000	1.660	0	0	0
30/04/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,036.0000	986.0000	(4.826)	0	0	0
30/04/2009	€ / R 2009/12/14	11.15	Put	Currency Future	465.0000	500.0000	7.527	0	0	0
30/04/2009	€ / R 2009/12/14	15.80	Call	Currency Future	139.0000	124.0000	(10.791)	0	0	0
30/04/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,472.0000	1,410.0000	(4.212)	0	0	0
30/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,225.0000	2,287.0000	2.787	0	0	0
30/04/2009	€ / R 2009/12/14	13.60	Call	Currency Future	346.0000	323.0000	(6.647)	0	0	0
30/04/2009	€ / R 2009/12/14	10.45	Put	Currency Future	201.0000	224.0000	11.443	0	0	0
30/04/2009	€ / R 2009/12/14	10.95	Put	Currency Future	375.0000	406.0000	8.267	0	0	0
30/04/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,291.0000	3,357.0000	2.005	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R 2009/12/14	14.80	Call	Currency Future	212.0000	193.0000	(8.962)	0	0	0
30/04/2009	€ / R 2009/12/14	10.80	Put	Currency Future	315.0000	343.0000	8.889	0	0	0
30/04/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,245.0000	3,311.0000	2.034	0	0	0
30/04/2009	€ / R 2009/12/14	14.75	Call	Currency Future	216.0000	198.0000	(8.333)	0	0	0
30/04/2009	€ / R 2009/12/14	11.95	Put	Currency Future	925.0000	974.0000	5.297	0	0	0
30/04/2009	€ / R 2009/12/14	11.45	Call	Currency Future	890.0000	845.0000	(5.056)	0	0	0
30/04/2009	€ / R 2009/12/14	11.45	Put	Currency Future	619.0000	659.0000	6.462	0	0	0
30/04/2009	€ / R 2009/12/14	11.95	Call	Currency Future	696.0000	660.0000	(5.172)	0	0	0
30/04/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,146.0000	1,093.0000	(4.625)	0	0	0
30/04/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,135.0000	1,187.0000	4.581	0	0	0
30/04/2009	€ / R 2009/12/14	12.25	Call	Currency Future	606.0000	574.0000	(5.281)	0	0	0
30/04/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,028.0000	1,079.0000	4.961	0	0	0
30/04/2009	€ / R 2009/12/14	12.10	Call	Currency Future	649.0000	615.0000	(5.239)	0	0	0
30/04/2009	€ / R 2009/12/14	12.20	Call	Currency Future	620.0000	587.0000	(5.323)	0	0	12,295
30/04/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,099.0000	1,151.0000	4.732	0	0	0
30/04/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,397.0000	5,473.0000	1.408	0	0	0
30/04/2009	€ / R 2009/12/14	18.55	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
30/04/2009	€ / R 2009/12/14	17.05	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
30/04/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,857.0000	6,937.0000	1.167	0	0	0
30/04/2009	€ / R 2009/12/14	12.15	Call	Currency Future	635.0000	601.0000	(5.354)	0	0	0
30/04/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,985.0000	4,054.0000	1.731	0	0	0
30/04/2009	€ / R 2009/12/14	15.55	Call	Currency Future	156.0000	141.0000	(9.615)	0	0	0
30/04/2009	€ / R 2009/12/14	11.05	Put	Currency Future	419.0000	452.0000	7.876	0	0	0
30/04/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,063.0000	1,114.0000	4.798	0	0	0
30/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	412.0000	387.0000	(6.068)	0	0	0
30/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,841.0000	1,901.0000	3.259	0	0	0
30/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	429.0000	403.0000	(6.061)	0	0	0
30/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,758.0000	1,817.0000	3.356	0	0	0
30/04/2009	€ / R 2009/12/14	13.75	Call	Currency Future	327.0000	303.0000	(7.339)	0	0	0
30/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,269.0000	2,331.0000	2.732	0	0	0
30/04/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,090.0000	1,038.0000	(4.771)	0	0	0
30/04/2009	€ / R 2009/12/14	9.55	Put	Currency Future	53.0000	61.0000	15.094	0	0	0
30/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	340.0000	317.0000	(6.765)	0	0	0
30/04/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,224.0000	2,147.0000	(3.462)	0	0	0
30/04/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,356.0000	2,417.0000	2.589	0	0	0
30/04/2009	€ / R 2009/12/14	13.95	Call	Currency Future	300.0000	278.0000	(7.333)	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
30/04/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,794.0000	2,858.0000	2.291	0	0	0
30/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	288.0000	266.0000	(7.639)	0	0	0
30/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	320.0000	296.0000	(7.500)	0	0	0
30/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,053.0000	2,113.0000	2.923	0	0	0
30/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	374.0000	349.0000	(6.684)	0	0	0
30/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,967.0000	2,028.0000	3.101	0	0	0
30/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	389.0000	364.0000	(6.427)	0	0	0
30/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,399.0000	2,460.0000	2.543	0	0	0
30/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	306.0000	284.0000	(7.190)	0	0	0
30/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,485.0000	2,547.0000	2.495	0	0	0
30/04/2009	€ / R 2009/12/14	14.00	Call	Currency Future	294.0000	272.0000	(7.483)	0	0	0
30/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,617.0000	2,679.0000	2.369	0	0	0
30/04/2009	€ / R 2009/12/14	14.15	Call	Currency Future	276.0000	255.0000	(7.609)	0	0	0
30/04/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,529.0000	2,591.0000	2.452	0	0	0
30/04/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,705.0000	2,768.0000	2.329	0	0	0
30/04/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,573.0000	2,635.0000	2.410	0	0	0
30/04/2009	€ / R 2009/12/14	14.25	Call	Currency Future	265.0000	244.0000	(7.925)	0	0	0
30/04/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,477.0000	1,533.0000	3.791	0	0	0
30/04/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,109.0000	3,175.0000	2.123	0	0	0
30/04/2009	€ / R 2009/12/14	14.60	Call	Currency Future	230.0000	211.0000	(8.261)	0	0	12,295
30/04/2009	€ / R 2009/12/14	12.70	Call	Currency Future	498.0000	469.0000	(5.823)	0	0	0
30/04/2009	€ / R 2009/12/14	12.45	Call	Currency Future	554.0000	524.0000	(5.415)	0	0	0
30/04/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,283.0000	1,338.0000	4.287	0	0	0
30/04/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,360.0000	1,415.0000	4.044	0	0	0
30/04/2009	€ / R 2009/12/14	12.55	Call	Currency Future	531.0000	501.0000	(5.650)	0	0	0
30/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	567.0000	536.0000	(5.467)	0	0	0
30/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,437.0000	1,494.0000	3.967	0	0	0
30/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	508.0000	480.0000	(5.512)	0	0	0
30/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,246.0000	1,300.0000	4.334	0	0	0
30/04/2009	€ / R 2009/12/14	12.75	Call	Currency Future	487.0000	459.0000	(5.749)	0	0	0
30/04/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,516.0000	1,573.0000	3.760	0	0	0
30/04/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,800.0000	1,859.0000	3.278	0	0	0
30/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,617.0000	2,679.0000	2.369	0	0	0
30/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	288.0000	266.0000	(7.639)	0	0	0
30/04/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,676.0000	1,735.0000	3.520	0	0	0
30/04/2009	€ / R 2009/12/14	12.95	Call	Currency Future	448.0000	421.0000	(6.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	€ / R	2009/12/14	13.90	Call	Currency Future	306.0000	284.0000	(7.190)	0	0	0
30/04/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,399.0000	2,460.0000	2.543	0	0	0
30/04/2009	€ / R	2009/12/14	14.10	Put	Currency Future	2,661.0000	2,724.0000	2.368	0	0	0
30/04/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,485.0000	2,547.0000	2.495	0	0	0
30/04/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,442.0000	2,504.0000	2.539	0	0	0
30/04/2009	€ / R	2009/12/14	13.85	Call	Currency Future	313.0000	290.0000	(7.348)	0	0	0
30/04/2009	€ / R	2009/12/14	14.10	Call	Currency Future	282.0000	260.0000	(7.801)	0	0	0
30/04/2009	€ / R	2009/12/14	13.15	Call	Currency Future	412.0000	387.0000	(6.068)	0	0	0
30/04/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,841.0000	1,901.0000	3.259	0	0	0
30/04/2009	€ / R	2009/12/14	13.10	Call	Currency Future	421.0000	395.0000	(6.176)	0	0	0
30/04/2009	€ / R	2009/12/14	13.80	Call	Currency Future	320.0000	296.0000	(7.500)	0	0	0
30/04/2009	AL13	2009/05/07			Index Future	243.2480	242.9375	(0.128)	0.0000	0.0000	7
30/04/2009	ALBI	2009/05/07			Index Future	294.4545	289.5270	(1.673)	293.5100	291.2300	811
30/04/2009	ALBI	2009/08/06			Index Future	300.4870	295.5670	(1.637)	0.0000	0.0000	0
30/04/2009	ALBI	2009/11/05			Index Future	294.1340	289.2230	(1.670)	0.0000	0.0000	0
30/04/2009	CRD1	2009/05/07			Index Future	124.7900	123.7230	(0.855)	0.0000	0.0000	0
30/04/2009	CRD1	2009/08/06			Index Future	127.3800	126.2430	(0.893)	0.0000	0.0000	2
30/04/2009	CRD1	2009/11/05			Index Future	129.6960	128.5910	(0.852)	0.0000	0.0000	0
30/04/2009	GOVI	2009/05/07			jGovi	294.9275	291.5300	(1.152)	0.0000	0.0000	187
30/04/2009	GOVI	2009/08/06			jGovi	301.0470	297.4680	(1.189)	0.0000	0.0000	6
30/04/2009	GOVI	2009/11/05			jGovi	306.5220	303.0025	(1.148)	0.0000	0.0000	0
30/04/2009	ILBI	2009/05/07			Index Future	350.8905	350.8905	-	0.0000	0.0000	2
30/04/2009	ILBI	2009/08/06			Index Future	359.8660	359.8660	-	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
30/04/2009	ILBI	2009/11/05			Index Future	368.8415	368.8415	-	0.0000	0.0000	0
30/04/2009	J153	2010/08/31			jSwap	7.6920	7.6800	(0.156)	0.0000	0.0000	0
30/04/2009	J157	2015/09/15			jSwap	8.4630	8.6000	1.619	0.0000	0.0000	0
30/04/2009	J186	2026/12/21			jSwap	8.0540	8.1500	1.192	0.0000	0.0000	0
30/04/2009	J201	2014/12/22			jSwap	8.5190	8.6460	1.491	0.0000	0.0000	0
30/04/2009	J203	2017/09/15			jSwap	8.5510	8.6730	1.427	0.0000	0.0000	0
30/04/2009	J204	2018/12/21			jSwap	8.6370	8.7570	1.389	0.0000	0.0000	0
30/04/2009	J207	2020/01/15			jSwap	8.5820	8.6990	1.363	0.0000	0.0000	0
30/04/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
30/04/2009	JFRA	2009/05/07			jFra	8.2200	8.1020	(1.436)	0.0000	0.0000	0
30/04/2009	JFRA	2009/08/06			jFra	7.0270	7.0090	(0.256)	0.0000	0.0000	0
30/04/2009	JFRA	2009/11/05			jFra	6.8670	6.8470	(0.291)	0.0000	0.0000	0
30/04/2009	JN02	2009/05/07			jNote	7.4360	7.4570	0.282	0.0000	0.0000	0
30/04/2009	JN02	2009/08/06			jNote	7.4320	7.4890	0.767	0.0000	0.0000	0
30/04/2009	JN05	2009/05/07			jNote	8.1580	8.2810	1.508	0.0000	0.0000	0
30/04/2009	JN05	2009/08/06			jNote	8.1950	8.3370	1.733	0.0000	0.0000	0
30/04/2009	JN10	2009/05/07			jNote	8.4170	8.5380	1.438	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
30/04/2009	JN10	2009/08/06			jNote	8.4150	8.5390	1.474	0.0000	0.0000	0
30/04/2009	JROD	2009/04/30			jRod	9.9000	9.8997	(0.003)	0.0000	0.0000	0
30/04/2009	JROD	2009/05/29			jRod	9.3990	9.3900	(0.096)	0.0000	0.0000	0
30/04/2009	JROD	2009/06/30			jRod	8.7790	8.7230	(0.638)	0.0000	0.0000	0
30/04/2009	OTH1	2009/05/07			Index Future	289.6070	279.0560	(3.643)	0.0000	0.0000	0
30/04/2009	OTH1	2009/08/06			Index Future	295.6160	284.7410	(3.679)	0.0000	0.0000	3
30/04/2009	OTH1	2009/11/05			Index Future	300.9920	290.0380	(3.639)	0.0000	0.0000	0
30/04/2009	R153	2009/05/07			Bond Future	6.2000	6.3080	1.742	0.0000	0.0000	3,022
30/04/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/04/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,889.0000	3,748.0000	(3.626)	0	0	0
30/04/2009	R153	2009/08/06			Bond Future	5.5310	5.6650	2.423	0.0000	0.0000	0
30/04/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,612.0000	4,469.0000	(3.101)	0	0	0
30/04/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/04/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/04/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,362.0000	4,220.0000	(3.255)	0	0	0
30/04/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
30/04/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,269.0000	1,268.0000	(0.079)	0	0	0
30/04/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	48.0000	47.0000	(2.083)	0	0	0
30/04/2009	R157	2009/05/07			Bond Future	7.9250	8.1160	2.410	0.0000	0.0000	10,171
30/04/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
30/04/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	5,992.0000	4,905.0000	(18.141)	0	0	0
30/04/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,998.0000	5,055.0000	26.438	0	0	0
30/04/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	41.0000	7.0000	(82.927)	0	0	386
30/04/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,542.0000	9,634.0000	12.784	0	0	0
30/04/2009	R157	2009/05/07	6.50	Call	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
30/04/2009	R157	2009/08/06			Bond Future	7.8920	8.0940	2.560	0.0000	0.0000	5,000
30/04/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	891.0000	1,104.0000	23.906	0	0	0
30/04/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,150.0000	7,247.0000	(11.080)	0	0	0
30/04/2009	R157	2009/11/05			Bond Future	7.9560	8.1690	2.677	0.0000	0.0000	0
30/04/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,714.0000	6,372.0000	11.516	0	0	0
30/04/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,252.0000	2,782.0000	(14.453)	0	0	0
30/04/2009	R157	2010/02/04			Bond Future	8.0380	8.2640	2.812	0.0000	0.0000	0
30/04/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,654.0000	4,119.0000	(11.495)	0	0	0
30/04/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,134.0000	6,744.0000	9.945	0	0	0
30/04/2009	R186	2009/05/07			Bond Future	8.4480	8.6790	2.734	0.0000	0.0000	13,142
30/04/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	22,960.0000	25,311.0000	10.240	0	0	0
30/04/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	97
30/04/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,085.0000	7,187.0000	41.337	0	0	0
30/04/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	4,930
30/04/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,409.0000	15,758.0000	17.518	0	0	0
30/04/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	318.0000	69.0000	(78.302)	0	0	2,280
30/04/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	5,717.0000	3,652.0000	(36.120)	0	0	0
30/04/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	213.0000	500.0000	134.742	0	0	0
30/04/2009	R186	2009/08/06			Bond Future	8.4400	8.6770	2.808	0.0000	0.0000	2,500
30/04/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,572.0000	8,024.0000	(16.172)	0	0	0
30/04/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	12,985.0000	14,720.0000	13.362	0	0	0
30/04/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,026.0000	4,874.0000	21.063	0	0	0
30/04/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	2,721.0000	2,060.0000	(24.293)	0	0	35
30/04/2009	R186	2009/11/05			Bond Future	8.4770	8.7210	2.878	0.0000	0.0000	0
30/04/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	10,221.0000	8,826.0000	(13.648)	0	0	0
30/04/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	7,501.0000	8,542.0000	13.878	0	0	240
30/04/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,282.0000	16,887.0000	10.503	0	0	0
30/04/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	4,727.0000	3,896.0000	(17.580)	0	0	5,000
30/04/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	13,367.0000	14,860.0000	11.169	0	0	0
30/04/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	11,580.0000	10,080.0000	(12.953)	0	0	0

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30/04/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	5,642.0000	4,698.0000	(16.732)	0	0	240
30/04/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,450.0000	7,386.0000	14.512	0	0	5,000
30/04/2009	R186	2010/02/04			Bond Future	8.4830	8.4830	-	0.0000	0.0000	0
30/04/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,484.0000	12,464.0000	(0.160)	0	0	0
30/04/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	10,107.0000	10,087.0000	(0.198)	0	0	0
30/04/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
30/04/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	123.0000	108.0000	(12.195)	0	0	0
30/04/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	590.0000	574.0000	(2.712)	0	0	0
30/04/2009	R201	2009/05/07			Bond Future	7.9940	8.1950	2.514	0.0000	0.0000	2
30/04/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
30/04/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,518.0000	4,611.0000	(16.437)	0	0	0
30/04/2009	R201	2009/08/06			Bond Future	7.9500	8.1630	2.679	0.0000	0.0000	0
30/04/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	746.0000	933.0000	25.067	0	0	0
30/04/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	6,261.0000	5,518.0000	(11.867)	0	0	0
30/04/2009	R201	2009/11/05			Bond Future	8.0000	8.2250	2.813	0.0000	0.0000	0
30/04/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,626.0000	5,186.0000	12.105	0	0	0
30/04/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,495.0000	2,112.0000	(15.351)	0	0	0
30/04/2009	R201	2010/02/04			Bond Future	8.0650	8.3040	2.963	0.0000	0.0000	0
30/04/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,490.0000	6,042.0000	10.055	0	0	0
30/04/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,184.0000	2,779.0000	(12.720)	0	0	0
30/04/2009	R203	2009/05/07			Bond Future	8.3060	8.4970	2.300	0.0000	0.0000	0
30/04/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,060.0000	2,999.0000	(26.133)	0	0	0
30/04/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	56.0000	117.0000	108.929	0	0	0
30/04/2009	R203	2009/08/06			Bond Future	8.2850	8.4840	2.402	0.0000	0.0000	0
30/04/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	6,986.0000	6,147.0000	(12.010)	0	0	0
30/04/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,578.0000	1,886.0000	19.518	0	0	0
30/04/2009	R203	2009/11/05			Bond Future	8.3360	8.5440	2.495	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
30/04/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,746.0000	8,493.0000	9.644	0	0	0
30/04/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,868.0000	2,447.0000	(14.679)	0	0	0
30/04/2009	R203	2010/02/04			Bond Future	8.4000	8.1670	(2.774)	0.0000	0.0000	0
30/04/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,569.0000	6,228.0000	11.833	0	0	0
30/04/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,678.0000	6,043.0000	(9.509)	0	0	0
30/04/2009	R204	2009/05/07			Bond Future	8.3070	8.4980	2.299	0.0000	0.0000	498
30/04/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	210.0000	404.0000	92.381	0	0	750
30/04/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	3,791.0000	4,926.0000	29.939	0	0	0
30/04/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	113.0000	26.0000	(76.991)	0	0	750
30/04/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,013.0000	1,986.0000	(34.086)	0	0	0
30/04/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	62.0000	130.0000	109.677	0	0	0
30/04/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	4,401.0000	3,247.0000	(26.221)	0	0	0
30/04/2009	R204	2009/08/06			Bond Future	8.2900	8.4880	2.388	0.0000	0.0000	0
30/04/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,582.0000	6,670.0000	(12.028)	0	0	0
30/04/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,727.0000	2,061.0000	19.340	0	0	0
30/04/2009	R204	2009/11/05			Bond Future	8.3350	8.5410	2.472	0.0000	0.0000	0
30/04/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,485.0000	3,008.0000	(13.687)	0	0	0
30/04/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,854.0000	9,646.0000	8.945	0	0	0
30/04/2009	R204	2010/02/04			Bond Future	8.3890	8.6030	2.551	0.0000	0.0000	0
30/04/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,429.0000	8,071.0000	8.642	0	0	0
30/04/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,273.0000	5,627.0000	(10.298)	0	0	0
30/04/2009	R206	2009/05/07			Bond Future	7.9930	8.1850	2.402	0.0000	0.0000	2,258
30/04/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
30/04/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,738.0000	3,018.0000	(19.262)	0	0	0
30/04/2009	R206	2009/08/06			Bond Future	7.9450	8.1490	2.568	0.0000	0.0000	0
30/04/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,358.0000	4,906.0000	12.575	0	0	0
30/04/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	849.0000	660.0000	(22.261)	0	0	300
30/04/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	617.0000	764.0000	23.825	0	0	0
30/04/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,223.0000	4,633.0000	(11.296)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	R206	2009/11/05			Bond Future	7.9990	8.2170	2.725	0.0000	0.0000	0
30/04/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,788.0000	4,235.0000	11.800	0	0	0
30/04/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,044.0000	1,740.0000	(14.873)	0	0	0
30/04/2009	R206	2010/02/04			Bond Future	8.0730	8.3060	2.886	0.0000	0.0000	0
30/04/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,464.0000	4,904.0000	9.857	0	0	0
30/04/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,566.0000	2,247.0000	(12.432)	0	0	0
30/04/2009	R207	2009/05/07			Bond Future	8.4580	8.6590	2.376	0.0000	0.0000	0
30/04/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	139.0000	287.0000	106.475	0	0	0
30/04/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,603.0000	2,446.0000	(32.112)	0	0	0
30/04/2009	R207	2009/08/06			Bond Future	8.4490	8.6570	2.462	0.0000	0.0000	0
30/04/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	7,032.0000	6,099.0000	(13.268)	0	0	0
30/04/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,035.0000	2,435.0000	19.656	0	0	0
30/04/2009	R207	2009/11/05			Bond Future	8.4940	8.7090	2.531	0.0000	0.0000	0
30/04/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	2,957.0000	2,499.0000	(15.489)	0	0	0
30/04/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,567.0000	10,462.0000	9.355	0	0	0
30/04/2009	R207	2010/02/04			Bond Future	8.5480	8.7710	2.609	0.0000	0.0000	0
30/04/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	6,106.0000	5,435.0000	(10.989)	0	0	0
30/04/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	7,988.0000	8,693.0000	8.826	0	0	0
30/04/2009	R208	2009/05/07			Bond Future	8.5980	8.7970	2.314	0.0000	0.0000	0
30/04/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	699.0000	1,212.0000	73.391	0	0	0
30/04/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	1,706.0000	904.0000	(47.011)	0	0	0
30/04/2009	R208	2009/08/06			Bond Future	8.6100	8.8190	2.427	0.0000	0.0000	0
30/04/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,437.0000	2,894.0000	18.753	0	0	0
30/04/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,526.0000	5,618.0000	(13.914)	0	0	0
30/04/2009	R208	2009/11/05			Bond Future	8.6660	8.8820	2.492	0.0000	0.0000	0
30/04/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,438.0000	10,331.0000	9.462	0	0	0
30/04/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,217.0000	2,724.0000	(15.325)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	R208	2010/02/04			Bond Future	8.7630	8.9830	2.511	0.0000	0.0000	0
30/04/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,083.0000	8,779.0000	8.611	0	0	0
30/04/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	6,390.0000	5,704.0000	(10.736)	0	0	0
30/04/2009	R209	2009/05/07			Bond Future	8.0480	8.2780	2.858	0.0000	0.0000	5,493
30/04/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,046.0000	6,010.0000	(25.304)	0	0	0
30/04/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	17.0000	50.0000	194.118	0	0	0
30/04/2009	R209	2009/08/06			Bond Future	8.0320	8.2670	2.926	0.0000	0.0000	0
30/04/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,372.0000	4,299.0000	(19.974)	0	0	1,950
30/04/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,667.0000	6,710.0000	18.405	0	0	0
30/04/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,059.0000	7,597.0000	(16.139)	0	0	0
30/04/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	2,869.0000	3,522.0000	22.761	0	0	0
30/04/2009	R209	2009/11/05			Bond Future	8.0520	8.2930	2.993	0.0000	0.0000	0
30/04/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,709.0000	3,010.0000	(18.846)	0	0	5,000
30/04/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,332.0000	15,790.0000	10.173	0	0	0
30/04/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	15,868.0000	14,153.0000	(10.808)	0	0	0
30/04/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,499.0000	3,693.0000	(17.915)	0	0	0
30/04/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2,472.0000	2,914.0000	17.880	0	0	2,500
30/04/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,405.0000	13,756.0000	10.891	0	0	0
30/04/2009	R209	2010/02/04			Bond Future	8.0760	8.3220	3.046	0.0000	0.0000	0
30/04/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,853.0000	14,038.0000	9.220	0	0	0
30/04/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,331.0000	6,328.0000	(13.682)	0	0	2,500
30/04/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,505.0000	16,801.0000	(9.208)	0	0	0
30/04/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	3,684.0000	4,168.0000	13.138	0	0	0
30/04/2009	TRT1	2009/05/07			Index Future	291.3650	287.8000	(1.224)	0.0000	0.0000	0
30/04/2009	TRT1	2009/08/06			Index Future	297.4100	293.6620	(1.260)	0.0000	0.0000	100
30/04/2009	TRT1	2009/11/05			Index Future	302.8190	299.1250	(1.220)	0.0000	0.0000	0
30/04/2009	ZAAD	2009/06/12			Currency Future	6.1946	6.2616	1.082	0.0000	0.0000	8,848

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/06/12	5.95	Call	Currency Future	306.0000	357.0000	16.667	0	0	0
30/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	870.0000	807.0000	(7.241)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	389.0000	338.0000	(13.111)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	555.0000	501.0000	(9.730)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	598.0000	542.0000	(9.365)	0	0	0
30/04/2009	ZAAD	2009/06/12	5.85	Put	Currency Future	38.0000	27.0000	(28.947)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	84.0000	100.0000	19.048	0	0	0
30/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	165.0000	197.0000	19.394	0	0	0
30/04/2009	ZAAD	2009/06/12	5.85	Call	Currency Future	383.0000	438.0000	14.360	0	0	0
30/04/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
30/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	641.0000	584.0000	(8.892)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	59.0000	73.0000	23.729	0	0	0
30/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	30.0000	39.0000	30.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	431.0000	378.0000	(12.297)	0	0	0
30/04/2009	ZAAD	2009/06/12	5.75	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	965.0000	901.0000	(6.632)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	685.0000	627.0000	(8.467)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	42.0000	54.0000	28.571	0	0	0
30/04/2009	ZAAD	2009/06/12	5.75	Call	Currency Future	467.0000	527.0000	12.848	0	0	0
30/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
30/04/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	104.0000	124.0000	19.231	0	0	0
30/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
30/04/2009	ZAAD	2009/06/12	5.95	Put	Currency Future	62.0000	45.0000	(27.419)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	776.0000	716.0000	(7.732)	0	0	0
30/04/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	2,795.0000	2,862.0000	2.397	0	0	0
30/04/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	240.0000	283.0000	17.917	0	0	0
30/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
30/04/2009	ZAAD	2009/06/12	5.80	Put	Currency Future	0.0000	20.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
30/04/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	309.0000	262.0000	(15.210)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	95.0000	71.0000	(25.263)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	10.0000	13.0000	30.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	555.0000	501.0000	(9.730)	0	0	0
30/04/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	4,295.0000	4,362.0000	1.560	0	0	0
30/04/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,305.0000	6,238.0000	(1.063)	0	0	0
30/04/2009	ZAAD	2009/06/12	5.80	Call	Currency Future	0.0000	482.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
30/04/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	187.0000	221.0000	18.182	0	0	0
30/04/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	917.0000	854.0000	(6.870)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	641.0000	584.0000	(8.892)	0	0	0
30/04/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	1,295.0000	1,362.0000	5.174	0	0	0
30/04/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
30/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	776.0000	716.0000	(7.732)	0	0	0
30/04/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,955.0000	4,888.0000	(1.352)	0	0	0
30/04/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	5,795.0000	5,862.0000	1.156	0	0	0
30/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	59.0000	73.0000	23.729	0	0	0
30/04/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,695.0000	2,762.0000	2.486	0	0	0
30/04/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	823.0000	761.0000	(7.533)	0	0	0
30/04/2009	ZAAD	2009/06/12	5.90	Call	Currency Future	0.0000	397.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	685.0000	627.0000	(8.467)	0	0	0
30/04/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,455.0000	6,388.0000	(1.038)	0	0	0
30/04/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	170.0000	135.0000	(20.588)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	76.0000	90.0000	18.421	0	0	0
30/04/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	17.0000	23.0000	35.294	0	0	0
30/04/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	349.0000	299.0000	(14.327)	0	0	0
30/04/2009	ZAAD	2009/06/12	5.90	Put	Currency Future	0.0000	35.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,805.0000	4,738.0000	(1.394)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
30/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	730.0000	671.0000	(8.082)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	93.0000	111.0000	19.355	0	0	0
30/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	25.0000	33.0000	32.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	870.0000	807.0000	(7.241)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	30.0000	39.0000	30.000	0	0	0
30/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	514.0000	462.0000	(10.117)	0	0	0
30/04/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,455.0000	3,388.0000	(1.939)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	142.0000	110.0000	(22.535)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	474.0000	420.0000	(11.392)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,606.0000	1,539.0000	(4.172)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	730.0000	671.0000	(8.082)	0	0	0
30/04/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	1,111.0000	1,045.0000	(5.941)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	514.0000	462.0000	(10.117)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,209.0000	1,143.0000	(5.459)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
30/04/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	965.0000	901.0000	(6.632)	0	0	0
30/04/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,545.0000	2,612.0000	2.633	0	0	0
30/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,045.0000	4,112.0000	1.656	0	0	0
30/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	1,013.0000	949.0000	(6.318)	0	0	0
30/04/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	3,205.0000	3,138.0000	(2.090)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
30/04/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	130.0000	155.0000	19.231	0	0	0
30/04/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,407.0000	1,340.0000	(4.762)	0	0	0
30/04/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
30/04/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,045.0000	1,112.0000	6.411	0	0	0
30/04/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	1,160.0000	1,094.0000	(5.690)	0	0	0
30/04/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,695.0000	5,762.0000	1.176	0	0	0
30/04/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,545.0000	5,612.0000	1.208	0	0	0
30/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	236.0000	194.0000	(17.797)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	4,705.0000	4,638.0000	(1.424)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,706.0000	1,639.0000	(3.927)	0	0	0
30/04/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
30/04/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	1,062.0000	997.0000	(6.121)	0	0	0
30/04/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,955.0000	1,889.0000	(3.376)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,308.0000	1,241.0000	(5.122)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	349.0000	299.0000	(14.327)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	431.0000	378.0000	(12.297)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,209.0000	1,143.0000	(5.459)	0	0	0
30/04/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,195.0000	1,262.0000	5.607	0	0	0
30/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	104.0000	124.0000	19.231	0	0	0
30/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
30/04/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,305.0000	3,238.0000	(2.027)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	309.0000	262.0000	(15.210)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/04/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
30/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
30/04/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	1,013.0000	949.0000	(6.318)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	68.0000	81.0000	19.118	0	0	0
30/04/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/04/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,195.0000	4,262.0000	1.597	0	0	0
30/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	93.0000	111.0000	19.355	0	0	0
30/04/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,258.0000	1,192.0000	(5.246)	0	0	0
30/04/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
30/04/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	2,005.0000	1,938.0000	(3.342)	0	0	0
30/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,906.0000	1,839.0000	(3.515)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	6,205.0000	6,138.0000	(1.080)	0	0	0
30/04/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,606.0000	1,539.0000	(4.172)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
30/04/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	2,105.0000	2,038.0000	(3.183)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,506.0000	1,440.0000	(4.382)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	1,111.0000	1,045.0000	(5.941)	0	0	0
30/04/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,706.0000	1,639.0000	(3.927)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,806.0000	1,739.0000	(3.710)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,357.0000	1,291.0000	(4.864)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,506.0000	1,440.0000	(4.382)	0	0	0
30/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	2,005.0000	1,938.0000	(3.342)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	146.0000	175.0000	19.863	0	0	0
30/04/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	202.0000	163.0000	(19.307)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	116.0000	138.0000	18.966	0	0	0
30/04/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	272.0000	227.0000	(16.544)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	142.0000	110.0000	(22.535)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	95.0000	71.0000	(25.263)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,357.0000	1,291.0000	(4.864)	0	0	0
30/04/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/04/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,456.0000	1,390.0000	(4.533)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	240.0000	283.0000	17.917	0	0	0
30/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	187.0000	221.0000	18.182	0	0	0
30/04/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	271.0000	319.0000	17.712	0	0	0
30/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	170.0000	135.0000	(20.588)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	236.0000	194.0000	(17.797)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	165.0000	197.0000	19.394	0	0	0
30/04/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	116.0000	89.0000	(23.276)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	211.0000	251.0000	18.957	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	77.0000	57.0000	(25.974)	0	0	0
30/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	130.0000	155.0000	19.231	0	0	0
30/04/2009	ZAAD	2009/09/14			Currency Future	6.2583	6.3251	1.067	6.3300	6.3200	1,174
30/04/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
30/04/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	0.0000	124.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	769.0000	721.0000	(6.242)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	138.0000	159.0000	15.217	0	0	0
30/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	808.0000	759.0000	(6.064)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	330.0000	294.0000	(10.909)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	268.0000	235.0000	(12.313)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,283.0000	1,224.0000	(4.599)	0	0	0
30/04/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	0.0000	94.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	973.0000	920.0000	(5.447)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	127.0000	146.0000	14.961	0	0	0
30/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	192.0000	213.0000	10.938	0	0	0
30/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	889.0000	838.0000	(5.737)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	692.0000	647.0000	(6.503)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	289.0000	319.0000	10.381	0	0	0
30/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
30/04/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	0.0000	499.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	584.0000	538.0000	(7.877)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	397.0000	358.0000	(9.824)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,329.0000	1,270.0000	(4.439)	0	0	0
30/04/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	0.0000	569.0000	100.000	0	0	0
30/04/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	730.0000	684.0000	(6.301)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	255.0000	283.0000	10.980	0	0	0
30/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	327.0000	361.0000	10.398	0	0	0
30/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	241.0000	267.0000	10.788	0	0	0
30/04/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	56.0000	66.0000	17.857	0	0	0
30/04/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,708.0000	2,775.0000	2.474	0	0	0
30/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	89.0000	104.0000	16.854	0	0	0
30/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	117.0000	134.0000	14.530	0	0	0
30/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	81.0000	95.0000	17.284	0	0	0
30/04/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,148.0000	1,091.0000	(4.965)	0	0	0
30/04/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	81.0000	95.0000	17.284	0	0	0
30/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	327.0000	361.0000	10.398	0	0	0
30/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	151.0000	172.0000	13.907	0	0	0
30/04/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	545.0000	500.0000	(8.257)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	432.0000	392.0000	(9.259)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	46.0000	55.0000	19.565	0	0	0
30/04/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,708.0000	5,775.0000	1.174	0	0	0
30/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	506.0000	462.0000	(8.696)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	268.0000	235.0000	(12.313)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	619.0000	576.0000	(6.947)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	192.0000	213.0000	10.938	0	0	0
30/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	215.0000	238.0000	10.698	0	0	0
30/04/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,238.0000	1,179.0000	(4.766)	0	0	0
30/04/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	177.0000	201.0000	13.559	0	0	0
30/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	432.0000	392.0000	(9.259)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	68.0000	79.0000	16.176	0	0	0
30/04/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	38.0000	45.0000	18.421	0	0	0
30/04/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	555.0000	607.0000	9.369	0	0	0
30/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	89.0000	104.0000	16.854	0	0	0
30/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	127.0000	146.0000	14.961	0	0	0
30/04/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	2,758.0000	2,825.0000	2.429	0	0	0
30/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	692.0000	647.0000	(6.503)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	584.0000	538.0000	(7.877)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	1,059.0000	1,004.0000	(5.194)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	363.0000	325.0000	(10.468)	0	0	0
30/04/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	97.0000	82.0000	(15.464)	0	0	0
30/04/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,208.0000	4,275.0000	1.592	0	0	0
30/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	117.0000	134.0000	14.530	0	0	0
30/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	151.0000	172.0000	13.907	0	0	0
30/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	506.0000	462.0000	(8.696)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
30/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	931.0000	879.0000	(5.585)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	469.0000	426.0000	(9.168)	0	0	0
30/04/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	241.0000	267.0000	10.788	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	973.0000	920.0000	(5.447)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,192.0000	1,135.0000	(4.782)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	769.0000	721.0000	(6.242)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	215.0000	238.0000	10.698	0	0	0
30/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	1,016.0000	962.0000	(5.315)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	74.0000	87.0000	17.568	0	0	0
30/04/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	107.0000	123.0000	14.953	0	0	0
30/04/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	227.0000	252.0000	11.013	0	0	0
30/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	889.0000	838.0000	(5.737)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	307.0000	339.0000	10.423	0	0	0
30/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	619.0000	576.0000	(6.947)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	74.0000	87.0000	17.568	0	0	0
30/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,192.0000	1,135.0000	(4.782)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	239.0000	209.0000	(12.552)	0	0	0
30/04/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	931.0000	879.0000	(5.585)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	849.0000	798.0000	(6.007)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	98.0000	113.0000	15.306	0	0	0
30/04/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	299.0000	264.0000	(11.706)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	164.0000	186.0000	13.415	0	0	0
30/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
30/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
30/04/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	485.0000	533.0000	9.897	0	0	0
30/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	177.0000	201.0000	13.559	0	0	0
30/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	1,103.0000	1,047.0000	(5.077)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	1,103.0000	1,047.0000	(5.077)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	187.0000	162.0000	(13.369)	0	0	0
30/04/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
30/04/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	212.0000	184.0000	(13.208)	0	0	0
30/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	98.0000	113.0000	15.306	0	0	0
30/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	1,016.0000	962.0000	(5.315)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	395.0000	437.0000	10.633	0	0	0
30/04/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	165.0000	141.0000	(14.545)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	271.0000	300.0000	10.701	0	0	0
30/04/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	347.0000	384.0000	10.663	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,292.0000	3,225.0000	(2.035)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	371.0000	409.0000	10.243	0	0	0
30/04/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,792.0000	4,725.0000	(1.398)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	808.0000	759.0000	(6.064)	0	0	0
30/04/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	5,758.0000	5,825.0000	1.164	0	0	0
30/04/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	127.0000	108.0000	(14.961)	0	0	0
30/04/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	423.0000	467.0000	10.402	0	0	0
30/04/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,292.0000	6,225.0000	(1.065)	0	0	0
30/04/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,508.0000	5,575.0000	1.216	0	0	0
30/04/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,214.0000	1,280.0000	5.437	0	0	0
30/04/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,805.0000	1,741.0000	(3.546)	0	0	0
30/04/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,008.0000	4,075.0000	1.672	0	0	0
30/04/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,023.0000	1,087.0000	6.256	0	0	0
30/04/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,258.0000	4,325.0000	1.574	0	0	0
30/04/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,756.0000	1,693.0000	(3.588)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	655.0000	611.0000	(6.718)	0	0	0
30/04/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
30/04/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
30/04/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	3,242.0000	3,175.0000	(2.067)	0	0	0
30/04/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,263.0000	1,329.0000	5.226	0	0	0
30/04/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	203.0000	225.0000	10.837	0	0	0
30/04/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,742.0000	4,675.0000	(1.413)	0	0	0
30/04/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	255.0000	283.0000	10.980	0	0	0
30/04/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	6,242.0000	6,175.0000	(1.073)	0	0	0
30/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	397.0000	358.0000	(9.824)	0	0	0
30/04/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,508.0000	2,575.0000	2.671	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/04/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	2,000.0000	1,935.0000	(3.250)	0	0	0
30/04/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,492.0000	3,425.0000	(1.919)	0	0	0
30/04/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,992.0000	4,925.0000	(1.342)	0	0	0
30/04/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/04/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,492.0000	6,425.0000	(1.032)	0	0	0
30/04/2009	ZAAD	2009/12/14			Currency Future	6.3123	6.3803	1.077	0.0000	0.0000	165
30/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	187.0000	213.0000	13.904	0	0	0
30/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	298.0000	323.0000	8.389	0	0	0
30/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	924.0000	882.0000	(4.545)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	636.0000	592.0000	(6.918)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	849.0000	810.0000	(4.594)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	742.0000	705.0000	(4.987)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	239.0000	270.0000	12.971	0	0	0
30/04/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	424.0000	459.0000	8.255	0	0	0
30/04/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	425.0000	389.0000	(8.471)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	339.0000	367.0000	8.260	0	0	0
30/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	254.0000	286.0000	12.598	0	0	0
30/04/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	286.0000	310.0000	8.392	0	0	0
30/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	354.0000	383.0000	8.192	0	0	0
30/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	562.0000	521.0000	(7.295)	0	0	0
30/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	187.0000	213.0000	13.904	0	0	0
30/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	742.0000	705.0000	(4.987)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	777.0000	739.0000	(4.891)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	492.0000	453.0000	(7.927)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	813.0000	774.0000	(4.797)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	526.0000	487.0000	(7.414)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	254.0000	286.0000	12.598	0	0	0
30/04/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	362.0000	328.0000	(9.392)	0	0	0
30/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	164.0000	188.0000	14.634	0	0	0
30/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	225.0000	254.0000	12.889	0	0	0

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30/04/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	388.0000	420.0000	8.247	0	0	0
30/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	324.0000	351.0000	8.333	0	0	0
30/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	924.0000	882.0000	(4.545)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	224.0000	199.0000	(11.161)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	298.0000	323.0000	8.389	0	0	0
30/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	1,002.0000	958.0000	(4.391)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	598.0000	556.0000	(7.023)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	212.0000	240.0000	13.208	0	0	0
30/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	324.0000	351.0000	8.333	0	0	0
30/04/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	536.0000	579.0000	8.022	0	0	0
30/04/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	406.0000	439.0000	8.128	0	0	0
30/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	636.0000	592.0000	(6.918)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	274.0000	245.0000	(10.584)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	212.0000	240.0000	13.208	0	0	0
30/04/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	593.0000	645.0000	8.769	0	0	0
30/04/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	444.0000	479.0000	7.883	0	0	0
30/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	849.0000	810.0000	(4.594)	0	0	0
30/04/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,784.0000	1,726.0000	(3.251)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	331.0000	299.0000	(9.668)	0	0	0
30/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	164.0000	188.0000	14.634	0	0	0
30/04/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/04/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	181.0000	165.0000	(8.840)	0	0	0
30/04/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,788.0000	4,720.0000	(1.420)	0	0	0
30/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	1,002.0000	958.0000	(4.391)	0	0	0
30/04/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,242.0000	3,175.0000	(2.067)	0	0	0
30/04/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,288.0000	6,220.0000	(1.081)	0	0	0
30/04/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	486.0000	525.0000	8.025	0	0	0
30/04/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	144.0000	166.0000	15.278	0	0	0
30/04/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,283.0000	1,349.0000	5.144	0	0	0
30/04/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,712.0000	5,780.0000	1.190	0	0	0
30/04/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	394.0000	359.0000	(8.883)	0	0	0
30/04/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	1,082.0000	1,036.0000	(4.251)	0	0	0
30/04/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	458.0000	421.0000	(8.079)	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
30/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	354.0000	383.0000	8.192	0	0	0
30/04/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	311.0000	337.0000	8.360	0	0	0
30/04/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,212.0000	4,280.0000	1.614	0	0	0
30/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	370.0000	401.0000	8.378	0	0	0
30/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	492.0000	453.0000	(7.927)	0	0	0
30/04/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	562.0000	521.0000	(7.295)	0	0	0
30/04/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	5,038.0000	4,970.0000	(1.350)	0	0	0
30/04/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,712.0000	2,780.0000	2.507	0	0	0
30/04/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,538.0000	6,470.0000	(1.040)	0	0	0
30/04/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,762.0000	5,830.0000	1.180	0	0	0
30/04/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,540.0000	3,473.0000	(1.893)	0	0	0
30/04/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,262.0000	4,330.0000	1.595	0	0	0
30/04/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,762.0000	2,830.0000	2.462	0	0	0
30/04/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,738.0000	4,670.0000	(1.435)	0	0	0
30/04/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/04/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	47.0000	56.0000	19.149	0	0	0
30/04/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,291.0000	3,225.0000	(2.005)	0	0	0
30/04/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	2,067.0000	2,006.0000	(2.951)	0	0	0
30/04/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	270.0000	297.0000	10.000	0	0	0
30/04/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,237.0000	1,302.0000	5.255	0	0	0
30/04/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	3,962.0000	4,030.0000	1.716	0	0	0
30/04/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	674.0000	629.0000	(6.677)	0	0	0
30/04/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/04/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,462.0000	5,530.0000	1.245	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/04/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	43.0000	53.0000	23.256	0	0	0
30/04/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,462.0000	2,530.0000	2.762	0	0	0
30/04/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	813.0000	774.0000	(4.797)	0	0	0
30/04/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,831.0000	1,772.0000	(3.222)	0	0	0
30/04/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,014.0000	1,076.0000	6.114	0	0	0
30/04/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	707.0000	667.0000	(5.658)	0	0	0
30/04/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	1,123.0000	1,076.0000	(4.185)	0	0	0
30/04/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	225.0000	254.0000	12.889	0	0	0
30/04/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	887.0000	846.0000	(4.622)	0	0	0
30/04/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	1,042.0000	997.0000	(4.319)	0	0	0
30/04/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	135.0000	156.0000	15.556	0	0	0
30/04/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	6,238.0000	6,170.0000	(1.090)	0	0	0
30/04/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	199.0000	226.0000	13.568	0	0	0
30/04/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	458.0000	421.0000	(8.079)	0	0	0
30/04/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
30/04/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	175.0000	200.0000	14.286	0	0	0
30/04/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
30/04/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	154.0000	177.0000	14.935	0	0	0
30/04/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
30/04/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	370.0000	401.0000	8.378	0	0	0
30/04/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
30/04/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	963.0000	920.0000	(4.465)	0	0	0

Grand Total: **740,394**